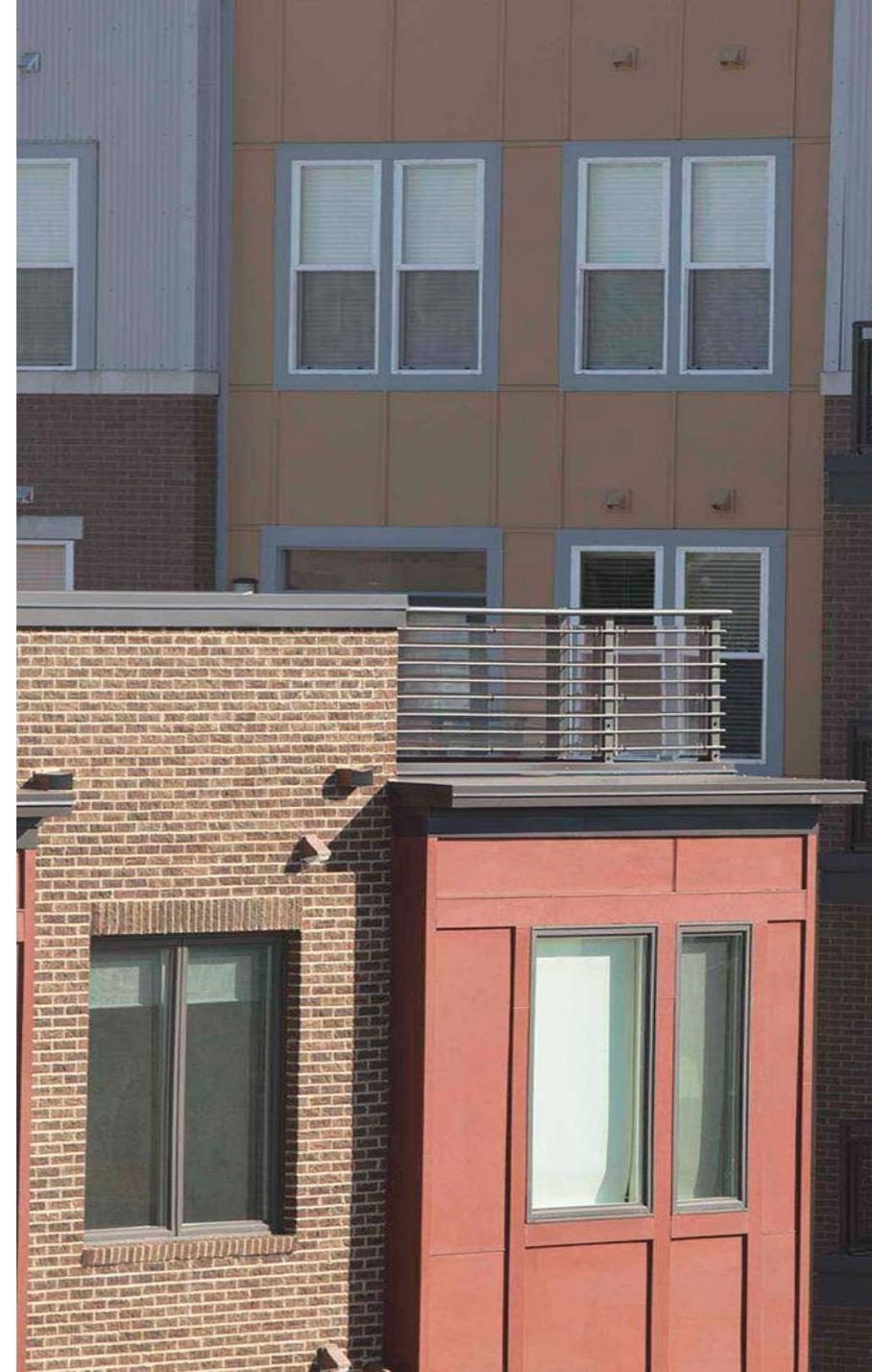




Fannie Mae®

Single-Family MBS Disclosure Mapping Documentation – Single-Class v1.2

May 2019



Introduction

Fannie Mae is planning to provide new and enhanced disclosure files for its Single-Family single-class Mortgage-Backed Securities (MBS). The future disclosure files, scheduled to be released in June 2019, will replace Fannie Mae's existing files. New data attributes and enumerations will be added, while certain existing attributes will be retired. To assist in the transition to the future disclosure files, this document provides details on the following:

- Format and timing of the new disclosure files
- New, enhanced, and retired disclosure attributes
- Effective dates of the disclosure attributes
- Mapping between the current and future disclosure files



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New Disclosure Files



New Disclosure Files

File Business Name	File Name ³	Publication Timing	Process Cycle	Generate Empty of Zero File Records?	Products	Archive Availability
MBS Intraday Security Issuance File	FNM_IS_YYYYMMDD_1	Every Business Day - 6:30 AM Eastern Time	Issuance	Y	MBS & UMBS MEGA & SUPERS	7 Business Days
MBS Intraday Security Supplemental Issuance File	FNM_ISS_YYYYMMDD_1	Every Business Day - 6:30 AM Eastern Time	Issuance	Y	MBS & UMBS MEGA & SUPERS	7 Business Days
MBS Intraday Issuance Loan Level File	FNM_ILLD_YYYYMMDD_1	Every Business Day - 6:30 AM Eastern Time	Issuance	Y	MBS & UMBS	7 Business Days
MBS Intraday Security Issuance File	FNM_IS_YYYYMMDD_2	Every Business Day - 11:30 AM Eastern Time	Issuance	Y	MBS & UMBS MEGA & SUPERS	7 Business Days
MBS Intraday Security Supplemental Issuance File	FNM_ISS_YYYYMMDD_2	Every Business Day - 11:30 AM Eastern Time	Issuance	Y	MBS & UMBS MEGA & SUPERS	7 Business Days
MBS Intraday Issuance Loan Level File	FNM_ILLD_YYYYMMDD_2	Every Business Day - 11:30 AM Eastern Time	Issuance	Y	MBS & UMBS	7 Business Days
MBS Intraday Security Issuance File	FNM_IS_YYYYMMDD_3	Every Business Day - 3:30 PM Eastern Time	Issuance	Y	MBS & UMBS MEGA & SUPERS	7 Business Days
MBS Intraday Security Supplemental Issuance File	FNM_ISS_YYYYMMDD_3	Every Business Day - 3:30 PM Eastern Time	Issuance	Y	MBS & UMBS MEGA & SUPERS	7 Business Days
MBS Intraday Issuance Loan Level File	FNM_ILLD_YYYYMMDD_3	Every Business Day - 3:30 PM Eastern Time	Issuance	Y	MBS & UMBS	7 Business Days
MBS Monthly Security Factor File	FNM_MF_YYYYMM	Business Day 4 - 4:30 PM Eastern Time	Monthly	Y	MBS & UMBS MEGA & SUPERS	Current Month + 5 Historical Months
MBS Monthly Security Supplemental File	FNM_MS_YYYYMM	Business Day 4- 4:30 PM Eastern Time	Monthly	Y	MBS & UMBS MEGA & SUPERS	Current Month + 5 Historical Months
MBS Monthly Loan Level File	FNM_MLLD_YYYYMM	Business Day 4- 4:30 PM Eastern Time	Monthly	Y	MBS & UMBS	Current Month + 5 Historical Months
MBS Month-End Issuance Security File ¹	FNM_IS_YYYYMM	Business Day 1 Of Following Month - 6:30 AM Eastern Time	Month-End	Y	MBS & UMBS MEGA & SUPERS	Current Month + 5 Historical Months

New Disclosure Files

File Business Name	File Name ³	Publication Timing	Process Cycle	Generate Empty of Zero File Records?	Products	Archive Availability
MBS Month-End Issuance Security Supplemental File ¹	FNM_ISS_YYYYMM	Business Day 1 Of Following Month - 6:30 Eastern Time	Month-End	Y	MBS & UMBS MEGA & SUPERS	Current Month + 5 Historical Months
MBS Month-End Issuance Loan Level ¹	FNM_ILLD_YYYYMM	Business Day 1 Of Following Month - 6:30 AM Eastern Time	Month-End	Y	MBS & UMBS	Current Month + 5 Historical Months
MBS Security Issuance Correction File ¹	FNM_RIS_YYYYMM	Business Day 1 Of Following Month - 6:30 AM Eastern Time	Month-End	N	MBS & UMBS MEGA & SUPERS	Current Month + 5 Historical Months
MBS Security Issuance Supplemental Correction File ¹	FNM_RISS_YYYYMM	Business Day 1 Of Following Month - 6:30 AM Eastern Time	Month-End	N	MBS & UMBS MEGA & SUPERS	Current Month + 5 Historical Months
Single Class Tax Type File ²	FNM_SCTAX_Q#YYYY.TYP	Jan 30th, April 30th, July 30th and Oct 30th by 5:00 Eastern Time	Quarterly	Not applicable	MBS & UMBS MEGA & SUPERS	Indefinitely
Single Class Tax Factor File ²	FNM_SCTAX_Q#YYYY.FAC	Jan 30th, April 30th, July 30th and Oct 30th by 5:00PM Eastern Time	Quarterly	Not applicable	MBS & UMBS MEGA & SUPERS	Indefinitely

¹The MM in the file name represents the month the securities were issued and not the publication date of the file.

²If the date falls on a weekend or holiday, the file will be published on the next business day.

³. MM and DD in file name represents the posting date in the issuance and monthly files. For the Month-end and the Correction Files, the MM represents the issuance month.

Data Attribute Changes



Data Attributes – New Attributes

Loan Level

- Assumability Indicator
- Government Insured Guarantee
- Interest Rate Rounding Method
- Interest Rate Rounding Method Percent
- Life Floor Interest Rate
- Life Floor Net Interest Rate
- Loan Participation Percent
- Mortgage Insurance Cancellation Indicator
- Original Deferred Amount
- Prepayment Penalty Indicator

Security Level

- Average Origination Mortgage Loan Amount
- Delinquent Loans Purchased (Loan Count)
- Delinquent Loans Purchased (Prior Month UPB)
- Eligible for Resecuritization
- Index
- Initial Fixed Rate Period
- Initial Interest Rate Cap Down Percent
- Initial Interest Rate Cap Up Percent
- Initial Step Fixed-Rate Period
- Interest Only Security Indicator
- Issuer
- Negative Amortization Factor
- Next Step Rate Adjustment Date
- Notes
- Notes Ongoing
- Origination Third Party Origination UPB Percent
- Payment Delay Days
- Periodic Interest Rate Cap Down Percent
- Periodic Interest Rate Cap Up Percent
- Periodic Step Rate Cap Up Percent
- Prepayment Penalty Indicator
- Reduced Minimum Servicing Indicator
- Security Data Correction Indicator
- Security Notification Indicator
- Security Status Indicator
- Servicer City
- Servicer State
- Step Rate Adjustment Frequency
- Updated Longest Maturity Date
- WA Origination Credit Score
- WA Combined Loan-to-Value (CLTV) (monthly)
- WA Debt-to-Income (DTI)
- WA Estimated Loan-to-Value (ELTV)
- WA Months to Next Step Rate Adjustment
- WA Mortgage Loan Amount (monthly)
- WA Origination Combined Loan-to-Value (CLTV)
- WA Origination Debt-to-Income (DTI)
- WA Origination Interest Rate
- WA Origination Loan Term
- WA Origination Loan-to-Value (LTV)
- WA Origination Mortgage Loan Amount
- WA Updated Credit Score

Data Attributes – Enumeration Changes

Loan Purpose

- **C = Refinance - Cash Out**
- **N = Refinance - No Cash Out**
- **R = Refinance - Not Specified**
- P = Purchase
- M = Modified - Loss Mitigation
- 9 = Not Available

} New

Channel

- R = Retail
- B = Broker
- C = Correspondent
- **T = Third Party Origination - Not Specified**
- **9 = Not Available**

} New

Modification Program

- **A = Alternative**
- **C = Classic**
- **B = HAMP Backup**
- H = HAMP
- O = Other
- R = Regular
- **S = Standard**
- **T = Streamlined**
- **U = Underwater**
- **D = Deferred Payment**
- **F = Flex**
- **9 = Not Available**

} New

} New

Origination Loan Purpose

- **C = Refinance - Cash Out**
- **N = Refinance - No Cash Out**
- **R = Refinance - Not Specified**
- P = Purchase
- M = Modified - Loss Mitigation
- **9 = Not Available**

} New

} New

Origination Channel

- R = Retail
- B = Broker
- C = Correspondent
- **T = Third Party Origination - Not Specified**
- **9 = Not Available**

} New

Data Attributes – Enumeration Changes

Addition of “Not Available (9)”

Security Level

- Convertibility Indicator
- Negative Amortization Indicator
- Payment Lookback
- Prepayment Penalty Indicator
- Reduced Minimum Servicing Indicator
- WA Combined Loan-to-Value (CLTV)
- WA Loan-to-Value (LTV)
- WA Negative Amortization Limit

Loan Level and Stratifications

- Borrower Credit Score & Stratification
- Channel & Stratification
- Combined Loan-to-Value (CLTV)
- Debt-to-Income (DTI)
- Estimated Loan-to-Value (ELTV)
- First-Time Homebuyer Indicator & Stratification
- Government Insured Guarantee & Stratification
- Loan Purpose & Stratification
- Loan-to-Value (LTV)
- Modification Program & Stratification
- Mortgage Insurance Percent & Stratification
- Number of Borrowers & Stratification
- Number of Units & Stratification
- Occupancy Status & Stratification
- Origination Channel & Stratification
- Origination Combined Loan-to-Value (CLTV)
- Origination Credit Score
- Origination Debt-to-Income Ratio
- Origination Loan Purpose & Stratification
- Origination Loan-to-Value (LTV)
- Origination Occupancy Status & Stratification
- Prepayment Penalty Total Term & Stratification
- Property Type & Stratification
- Updated Credit Score

Data Attributes – Enumeration Changes

Addition of “Not Applicable (7)”

Security Level

- Initial Interest Rate Cap Down Percent
- Initial Interest Rate Cap Up Percent
- Periodic Interest Rate Cap Down Percent
- Periodic Interest Rate Cap Up Percent
- Security Notification Indicator
- WA Life Interest Rate Ceiling
- WA Life Interest Rate Floor
- WA MBS Margin
- WA Mortgage Margin
- WA Negative Amortization Limit
- WA Net Life Interest Rate Ceiling
- WA Net Life Interest Rate Floor

Loan Level and Stratifications

- Initial Interest Rate Cap Down Percent
- Initial Interest Rate Cap Up Percent
- Life Ceiling Interest Rate
- Life Ceiling Net Interest Rate
- Life Floor Interest Rate
- Life Floor Net Interest Rate
- MBS Margin
- Mortgage Insurance Cancellation Indicator & Stratification
- Mortgage Margin
- Periodic Interest Rate Cap Down Percent
- Periodic Interest Rate Cap Up Percent

Data Attributes – Enumeration Changes

Addition of “Mixed (5)”

Security Level

- Interest Only Security Indicator
- Interest Rate Adjustment Frequency
- Interest Rate Lookback
- Payment Adjustment Frequency
- Initial Fixed Rate Period
- Initial Interest Rate Cap Up %
- Initial Interest Rate Cap Down %
- Periodic Interest Rate Cap Up %
- Periodic Interest Rate Cap Down %
- Initial Step Fixed-Rate Period
- Step Rate Adjustment Frequency
- Periodic Step Rate Cap Up %

Data Attributes – Retired Attributes

- Accrual Rate Rounding Method Code (ARM Stats File)
- Ceiling Quartile (Adjustable-Rate Quartile File)
- Current Mortgage Interest Rate Stratification (New Issues Pool Statistics File, New Issues Mega Statistics File)
- Current Same Month Pooling (Final Data Statement)
- Distribution of Loans by First Payment Date Stratification (New Issues Pool Statistics File, New Issues Mega Statistics File)
- First Payment Date By Original Note Rate Stratification (ARM Stats File)
- Floor Quartile (Adjustable-Rate Quartile File)
- Gross Margin Stratification (New Issues Pool Statistics File, New Issues Mega Statistics File)
- Loan Survival Ratio (ARM Stats File)
- MBS Margin Quartile (Adjustable-Rate Quartile File)
- Minimum Index Movement (ARM Stats File)
- Next Rate Change Date (Final Data Statement)
- Original WA Maturity (Final Data Statement)
- Pass Through Method (For ARM Pool Only) (New Issues Pool Statistics File, New Issues Mega Statistics File, ARM Stats File)
- Payment Cap (ARM Stats File)
- Percent of Security Balance (Final Data Statement)
- Pool Accrual Rate – Maximum (Final Data Statement)
- Pool Accrual Rate – Minimum (Final Data Statement)
- Pool Type (MBS Stats File)
- Principal & Interest Initial Payment Date (New Issues Pool Statistics File, New Issues Mega Statistics File)
- Rate Difference Flag (ARM Stats File)
- Seller Street Address and Zip (MBS Stats File)
- State Pre 1985 Code (Geo Stats File)
- Transfer Type (New Issues Pool Statistics File, New Issues Mega Statistics File, ARM Stats File)
- WA MBS Margin (Final Data Statement)
- WA Months to Rate Change Date (Final Data Statement)
- Year Megapool Indicator (Geo Stats File)
- Year Pre 1985 Code (Geo Stats File)

Data Attributes – Effective Dates

All applicable data attributes are disclosed for each security except the following attributes which are disclosed for securities issued on or after the below referenced effective dates.

Effective Date	Loan Level File	Security Level File	Security Supplemental Level File
May 1996 Issuances		WA Loan-to-Value (LTV)	Quartiles - Loan-to-Value (LTV)
		WA Borrower Credit Score	Quartiles - Borrower Credit Score
			Quartiles - Updated Credit Score
			Borrower Credit Score Not Available Stratification
			Loan Purpose Stratification
			Loan-to-Value (LTV) Not Available Stratification
			Number of Units Stratification
			Occupancy Status Stratification
September 2007 Issuances		Third Party Origination UPB Percent	Channel Stratification
January 2013 Issuances	All loan level attributes	WA Combined Loan-to-Value (CLTV)	Quartiles - Combined Loan-to-Value (CLTV)
		WA Debt-to-Income (DTI)	Quartiles - Debt-to-Income
			Combined Loan-to-Value (CLTV) Not Available Stratification
			Debt-to-Income (DTI) Not Available Stratification
			First-Time Homebuyer Indicator Stratification
			Property State Stratification
			Government Insured/Guarantee Stratification
			Mortgage Insurance Cancellation Indicator Stratification
			Mortgage Insurance Coverage Stratification
			Number of Borrowers Stratification
			Property Type Stratification
November 2018		Delinquent Loans Purchased (Loan Count)	Days Delinquent Stratification (excluding reperforming, step-rate and modified securities)
		Delinquent Loans Purchased (Prior Month UPB)	

Data Mapping - Current Files to Future Files



File Changes

Current Files	Product	Comments
Dissolved Securities	MBS, Mega	File Retired - Included in the Security Level File - S-o8 - Security Status Indicator
Ginnie Mae Backed Megs Factors	Mega	Format Change Only And New File Name - Ginnie Mae Collateral Mega Factor File
Final Data Statements (Printable & Downloadable)	Mega	File Retired - Similar Data Included in the Security Supplemental File Record Type 43 - Collateral List
Latest Postings	Mega	File Retired
Mega Pools Exchangeable For SMBS	Mega	File Retired
Monthly Collateral Summary	Mega	File Retired
New Issues Mega Statistics	Mega	File Retired - Similar Data Included in the Security File And Security Supplemental File
Recently Priced Transactions	Mega	File Retired
Securities Ineligible For Re-Securitization	Mega	File Retired - Similar Data Included in the Security Level File - S-43 - Eligible For Resecuritization
MBS Stats	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
Fixed-Rate Quartile File	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
Adjustable-Rate Quartile File	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
ARM Stats	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
Geo Stats	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
Supplemental File	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
Interest Only Disclosure File	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
New Issues Pool Statistics	MBS, Mega	File Retired - Similar Data Included in the Security & Security Supplemental Files
Loan Level Disclosure	MBS	File Retired - Similar Data Included in the Loan Level File

Data Mapping – Current Files to Future Files

Final Data Statement

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
CUSIP	Security Supplemental File	Collateral CUSIP	Record Type 43 - Collateral List - SS-460
Pool Prefix - Pool Number	Security Supplemental File	Collateral Security Identifier	Record Type 43 - Collateral List - SS-459
Issue Date - MMDDYY	Security Supplemental File	Collateral Issue Date	Record Type 43 - Collateral List - SS-462
Current Pass Through Rate (FRM) Or Accrual Rate (ARM)	Security Supplemental File	Collateral Current WA Net Interest Rate	Record Type 43 - Collateral List - SS-461
Current WA Coupon	Security Supplemental File	Collateral WA Interest Rate At Settlement	Record Type 43 - Collateral List - SS-468
Original WA Maturity	Security Supplemental File	Retired	
Maturity Date	Security Supplemental File	Collateral Maturity Date	Record Type 43 - Collateral List - SS-469
Original Security Balance	Security Supplemental File	Collateral Issuance Investor Security UPB	Record Type 43 - Collateral List - SS-465
Current Security Balance	Security Supplemental File	Collateral Current Contributing Investor Security UPB	Record Type 43 - Collateral List - SS-467
Current WA Maturity	Security Supplemental File	Collateral WA Remaining Months To Maturity At Settlement	Record Type 43 - Collateral List - SS-469
Current Same Month Pooling Percent		Retired	
Pool Accrual Rate - Minimum (ARM)		Retired	
Pool Accrual Rate - Maximum (ARM)		Retired	
WA MBS Margin (ARM)		Retired	
Next Rate Change Date (ARM)		Retired	
Percent Of Security Balance (ARM)		Retired	
WA Months To Rate Change (ARM)		Retired	

Data Mapping – Current Files to Future Files

Loan Level Disclosure (LLD)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Record Type	Not applicable	Not applicable	Not applicable
Pool Number	Loan Level File	Security Identifier	L-004
Pool Prefix	Loan Level File	Prefix	L-003
CUSIP	Loan Level File	CUSIP	L-005
Issue Date	Security Level File	Issue Date	S-12
Pool Correction Indicator	Security Level File	Security Data Correction Indicator	S-07
Filler	Not applicable	Not applicable	Not applicable
Record Type	Not applicable	Not applicable	Not applicable
Pool Number	Loan Level File	Security Identifier	L-004
Loan Correction Indicator	Loan Level File	Loan Correction Indicator	L-002
Loan Identifier	Loan Level File	Loan Identifier	L-001
Channel	Loan Level File	Channel	L-033
Seller Name	Loan Level File	Seller Name	L-035
Servicer Name	Loan Level File	Servicer Name	L-036
Original Interest Rate	Loan Level File	Original Interest Rate	L-010
Current Interest Rate	Loan Level File	Issuance / Current Interest Rate	L-011 / L-012
Current Net Interest Rate	Loan Level File	Issuance / Current Net Interest Rate	L-013 / L-014
Original Unpaid Principal Balance (UPB)	Loan Level File	Mortgage Loan Amount	L-006
Current Scheduled Unpaid Principal Balance (UPB)	Loan Level File	Issuance / Current Investor Loan UPB	L-007 / L-008
Original Loan Term	Loan Level File	Loan Term	L-017
First Payment Date	Loan Level File	First Payment Date	L-015
Loan Age	Loan Level File	Loan Age	L-019
Remaining Months To Maturity	Loan Level File	Remaining Months To Maturity	L-018
Maturity Date	Loan Level File	Maturity Date	L-016

Data Mapping – Current Files to Future Files

Loan Level Disclosure (LLD)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Loan-To-Value (LTV)	Loan Level File	Loan-To-Value (LTV)	L-020
Combined Loan-To-Value (CLTV)	Loan Level File	Combined Loan-To-Value (CLTV)	L-021
Number Of Borrowers	Loan Level File	Number Of Borrowers	L-027
Debt-To-Income Ratio	Loan Level File	Debt-To-Income (DTI)	L-022
Credit Score	Loan Level File	Borrower Credit Score	L-023
First-Time Homebuyer Indicator	Loan Level File	First-Time Homebuyer Indicator	L-028
Loan Purpose	Loan Level File	Loan Purpose	L-029
Property Type	Loan Level File	Property Type	L-032
Number Of Units	Loan Level File	Number Of Units	L-031
Occupancy Status	Loan Level File	Occupancy Status	L-030
State	Loan Level File	Property State	L-034
Mortgage Insurance Percent	Loan Level File	Mortgage Insurance Percent	L-037
Product Type	Loan Level File	Amortization Type	L-009
Prepayment Premium Term	Loan Level File	Prepayment Penalty Total Term	L-045
Interest-Only Indicator	Loan Level File	Interest Only Loan Indicator	L-041
First Principal & Interest Payment Date	Loan Level File	Interest Only First Principal And Interest Payment Date	L-042
Months To First Scheduled Amortization	Loan Level File	Months To Amortization	L-043
Convertibility Indicator	Loan Level File	Convertibility Indicator	L-053
Mortgage Margin	Loan Level File	Mortgage Margin	L-047
Net Mortgage Margin	Loan Level File	MBS Margin	L-048
Index	Loan Level File	Index	L-046
Interest Rate Look Back	Loan Level File	Interest Rate Lookback	L-050
Maximum Interest Rate	Loan Level File	Life Ceiling Interest Rate	L-057
Net Maximum Interest Rate	Loan Level File	Life Ceiling Net Interest Rate	L-058

Data Mapping – Current Files to Future Files

Loan Level Disclosure (LLD)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Months To Next Rate Change	Loan Level File	Months To Next Interest Rate Adjustment Date	L-056
Next Rate Change Date	Loan Level File	Next Interest Rate Adjustment Date	L-055
Rate Adjustment Frequency	Loan Level File	Interest Rate Adjustment Frequency	L-049
Initial Fixed-Rate Period	Loan Level File	Initial Fixed Rate Period	L-054
Initial Rate Cap Up Percent	Loan Level File	Initial Interest Rate Cap Up Percent	L-061
Initial Rate Cap Down Percent	Loan Level File	Initial Interest Rate Cap Down Percent	L-062
Periodic Cap Up Percent	Loan Level File	Periodic Interest Rate Cap Up Percent	L-063
Periodic Cap Down Percent	Loan Level File	Periodic Interest Rate Cap Down Percent	L-064
Days Delinquent	Loan Level File	Days Delinquent	L-104
Loan Performance History	Loan Level File	Loan Performance History	L-105
Loan Age As Of Modification	Loan Level File	Loan Age As Of Modification	L-072
Modification Program	Loan Level File	Modification Program	L-065
Modification Type	Loan Level File	Modification Type	L-066
Number Of Modifications	Loan Level File	Number Of Modifications	L-067
Total Capitalized Amount	Loan Level File	Total Capitalized Amount	L-068
Original Mortgage Loan UPB	Loan Level File	Interest Bearing Mortgage Loan Amount	L-069
Filler	Not applicable	Not applicable	Not applicable
Current Deferred UPB	Loan Level File	Current Deferred UPB	L-071
Interest Rate Step Indicator	Loan Level File	Interest Rate Step Indicator	L-076
Initial Step Fixed-Rate Period	Loan Level File	Initial Step Fixed-Rate Period	L-077
Total Number Of Steps	Loan Level File	Total Number Of Steps	L-078
Number Of Remaining Steps	Loan Level File	Number Of Remaining Steps	L-079
Next Step Rate	Loan Level File	Next Step Rate	L-080

Data Mapping – Current Files to Future Files

Loan Level Disclosure (LLD)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Terminal Step Rate	Loan Level File	Terminal Step Rate	L-081
Date Of Terminal Step	Loan Level File	Terminal Step Date	L-082
Step Rate Adjustment Frequency	Loan Level File	Step Rate Adjustment Frequency	L-083
Months To Next Step Rate Change	Loan Level File	Months To Next Step Rate Adjustment Date	L-085
Next Step Rate Change Date	Loan Level File	Next Step Rate Change Date	L-084
Periodic Step Cap Up Percent	Loan Level File	Periodic Step Cap Up Percent	L-086
Origination Channel	Loan Level File	Origination Channel	L-103
Origination Interest Rate	Loan Level File	Origination Interest Rate	L-088
Origination Unpaid Principal Balance (UPB)	Loan Level File	Origination Mortgage Loan Amount	L-087
Origination Loan Term	Loan Level File	Origination Loan Term	L-093
Origination First Payment Date	Loan Level File	Origination First Payment Date	L-091
Origination Maturity Date	Loan Level File	Origination Maturity Date	L-092
Origination Loan-To-Value (LTV)	Loan Level File	Origination Loan-To-Value (LTV)	L-094
Origination Combined Loan-To-Value (CLTV)	Loan Level File	Origination Combined Loan-To-Value (CLTV)	L-095
Origination Debt-To-Income Ratio	Loan Level File	Origination Debt-To-Income Ratio	L-096
Origination Credit Score	Loan Level File	Origination Credit Score	L-097
Origination Loan Purpose	Loan Level File	Origination Loan Purpose	L-101
Origination Occupancy Status	Loan Level File	Origination Occupancy Status	L-102
Origination Product Type	Loan Level File	Origination Amortization Type	L-089
Origination Interest-Only Indicator	Loan Level File	Origination Interest Only Loan Indicator	L-090

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Field Name	Not applicable	Not applicable	Not applicable
Pool Number	Security Level File	Security Identifier	S-02
Record Type = “01”	Not applicable	Not applicable	Not applicable
CUSIP	Security Level File	CUSIP	S-03
Pool Issue Date	Security Level File	Issue Date	S-012
Pool Security Description	Security Level File	Security Description	S-10
Pool Issue Amount	Security Level File	Issuance Investor Security UPB	S-15
Percent Pass-Through Rate (FRM) Or Initial Pool Accrual Rate (ARM)	Security Level File	WA Net Interest Rate	S-17
Initial Pool Accrual Rate (For ARM Pool Only)	Security Level File	WA Net Interest Rate	S-17
Principal & Interest Initial Payment Date		Retired	
Seller	Security Level File	Seller Name	S-35
Servicer	Security Level File	Servicer Name	S-38
Number Of Mortgage Loans	Security Level File	Loan Count	S-33
Average Loan Size	Security Level File	Average Mortgage Loan Amount	S-26
Maturity Date	Security Level File	Maturity Date	S-13
Initial Interest Rate Change Date (For ARM Pool Only)	Security Level File	First Rate Adjustment Date	S-63
WA Months To Roll (For ARM Pool Only)	Security Level File	WA Months To Next Rate Adjustment Date	S-65
Subtype (For ARM Pool Only)	Security Level File	Subtype	S-50
Convertible (For ARM Pool Only)	Security Level File	Convertibility Indicator	S-58
Transfer Type (For ARM Pool Only)		Retired	
Pass Through Method (For ARM Pool Only)		Retired	
WA Coupon	Security Level File	WA Issuance Interest Rate	S-18
WA Maximum Pool Accrual Rate (For ARM Pool Only)	Security Level File	WA Net Life Interest Rate Ceiling	S-67

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
WA Minimum Pool Accrual Rate (For ARM Pool Only)	Security Level File	WA Net Life Interest Rate Floor	S-69
WA Loan Age	Security Level File	WA Loan Age	S-24
WA Loan Term For Non-Balloon Loans/WA Amortization Term For Balloon Loans	Security Level File	WA Loan Term	S-21
WA Remaining Maturity At Issuance	Security Level File	WA Issuance Remaining Months To Maturity	S-22
WA LTV	Security Level File	WA Loan-To-Value (LTV)	S-27
WA Credit Score	Security Level File	WA Borrower Credit Score	S-30
Percent UPB Without Credit Score	Security Supplemental	Borrower Credit Score Not Available Stratification	Record Type 6
Percent UPB With Interest Only With Same Month Pooling	Security Supplemental	Not Paying Principal In First Distribution Stratification	Record Type 22
Percent UPB With Fully Amortizing With Same Month Pooling	Security Supplemental	Not Paying Principal In First Distribution Stratification	Record Type 22
Prefix	Security Level File	Prefix	S-01
First Payment Change Date (For ARM Pool Only)	Security Level File	First Payment Adjustment Date	S-64
Percent UPB With Third Party Origination (For SF Pools Only)	Security Level File	Third Party Origination UPB Percent	S-34
WA Combined Loan To Value Ratio	Security Level File	WA Combined Loan-To-Value (CLTV)	S-28
WA Original Loan Size	Security Level File	WA Mortgage Loan Amount	S-25
Quartile	Not applicable	Not applicable	Not applicable
Field Name	Not applicable	Not applicable	Not applicable
Pool Number	Not applicable	Not applicable	Not applicable
Record Type = "02"	Not applicable	Not applicable	Not applicable
Quartile Level	Not applicable	Not applicable	Not applicable
Loan Size	Security Supplemental	Mortgage Loan Amount	Record Type 1
Coupon	Security Supplemental	Interest Rate	Record Type 1
LTV	Security Supplemental	Loan-To-Value (LTV)	Record Type 1
Credit Score	Security Supplemental	Borrower Credit Score	Record Type 1

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Loan Term	Security Supplemental	Loan Term	Record Type 1
Loan Age	Security Supplemental	Loan Age	Record Type 1
Remaining Maturity	Security Supplemental	Remaining Months To Maturity	Record Type 1
Loan Purpose	Security Supplemental	Loan Purpose Stratification	Record Type 10
Field Name	Not applicable	Not applicable	Record Type 10
Pool Number	Security Supplemental	Loan Purpose Stratification	Record Type 10
Record Type = “03”	Not applicable	Not applicable	Record Type 10
Type	Security Supplemental	Loan Purpose Stratification	Record Type 10
Number Of Loans	Security Supplemental	Loan Purpose Stratification	Record Type 10
Percent Of UPB	Security Supplemental	Loan Purpose Stratification	Record Type 10
Aggregate UPB	Security Supplemental	Loan Purpose Stratification	Record Type 10
Property Type	Security Supplemental	Number Of Units Stratification	Record Type 12
Field Name	Not applicable	Not applicable	Record Type 12
Pool Number	Security Supplemental	Number Of Units Stratification	Record Type 12
Record Type = “04”	Not applicable	Not applicable	Record Type 12
Number Of Units	Security Supplemental	Number Of Units Stratification	Record Type 12
Number Of Loans	Security Supplemental	Number Of Units Stratification	Record Type 12
Percent Of UPB	Security Supplemental	Number Of Units Stratification	Record Type 12
Aggregate UPB	Security Supplemental	Number Of Units Stratification	Record Type 12
Occupancy Type	Security Supplemental	Occupancy Status Stratification	Record Type 11
Field Name	Not applicable	Not applicable	Record Type 11
Pool Number	Security Supplemental	Occupancy Status Stratification	Record Type 11
Record Type = “05”	Not applicable	Not applicable	Record Type 11

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Type	Security Supplemental	Occupancy Status Stratification	Record Type 11
Number Of Loans	Security Supplemental	Occupancy Status Stratification	Record Type 11
Percent Of UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Aggregate UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Non-Standard Loans	Security Supplemental	Non-Standard Loan Type Stratification	Record Type 25
Field Name	Not applicable	Not applicable	Record Type 25
Pool Number	Security Supplemental	Non-Standard Loan Type Stratification	Record Type 25
Record Type = “06”	Not applicable	Not applicable	Record Type 25
Type	Security Supplemental	Non-Standard Loan Type Stratification	Record Type 25
Number Of Loans	Security Supplemental	Non-Standard Loan Type Stratification	Record Type 25
Percent Of UPB	Security Supplemental	Non-Standard Loan Type Stratification	Record Type 25
Aggregate UPB	Security Supplemental	Non-Standard Loan Type Stratification	Record Type 25
First Scheduled Amortization	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Field Name	Not applicable	Not applicable	Record Type 21
Pool Number	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Record Type = “07”	Not applicable	Not applicable	Record Type 21
Date	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Number Of Loans	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Percent Of UPB	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Aggregate UPB	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Origination Year	Security Supplemental	Origination Year Stratification	Record Type 23
Field Name	Not applicable	Not applicable	Record Type 23
Pool Number	Security Supplemental	Origination Year Stratification	Record Type 23

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Record Type = "08"	Not applicable	Not applicable	Record Type 23
Year	Security Supplemental	Origination Year Stratification	Record Type 23
Number Of Loans	Security Supplemental	Origination Year Stratification	Record Type 23
Percent Of UPB	Security Supplemental	Origination Year Stratification	Record Type 23
Aggregate UPB	Security Supplemental	Origination Year Stratification	Record Type 23
Geographic Distribution	Security Supplemental	Property State Stratification	Record Type 15
Field Name	Not applicable	Not applicable	Record Type 15
Pool Number	Security Supplemental	Property State Stratification	Record Type 15
Record Type = "09"	Not applicable	Not applicable	Record Type 15
State	Security Supplemental	Property State Stratification	Record Type 15
Number Of Loans	Security Supplemental	Property State Stratification	Record Type 15
Percent Of UPB	Security Supplemental	Property State Stratification	Record Type 15
Aggregate UPB	Security Supplemental	Property State Stratification	Record Type 15
Servicer	Security Supplemental	Servicer Name Stratification	Record Type 17
Field Name	Not applicable	Not applicable	Record Type 17
Pool Number	Security Supplemental	Servicer Name Stratification	Record Type 17
Record Type = "10"	Not applicable	Not applicable	Record Type 17
Servicer Name	Security Supplemental	Servicer Name Stratification	Record Type 17
Number Of Loans	Security Supplemental	Servicer Name Stratification	Record Type 17
Percent Of UPB	Security Supplemental	Servicer Name Stratification	Record Type 17
Aggregate UPB	Security Supplemental	Servicer Name Stratification	Record Type 17
Distribution Of Loans By First Payment Date		Retired	
Field Name		Retired	

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Pool Number		Retired	
Record Type = “11”		Retired	
Date		Retired	
Original Interest Rate		Retired	
Percent Of Loans		Retired	
Aggregate UPB		Retired	
Current Interest Rate		Retired	
Field Name		Retired	
Pool Number		Retired	
Record Type = “12”		Retired	
Current Mortgage Interest Rate		Retired	
Number Of Loans		Retired	
Aggregate UPB		Retired	
Gross Margin		Retired	
Field Name		Retired	
Pool Number		Retired	
Record Type = “13”		Retired	
Gross Margins		Retired	
Number Of Loans		Retired	
Aggregate UPB		Retired	
Next Rate Change Date	Security Supplemental	Next Interest Rate Adjustment Date	Record Type 2
Field Name	Not applicable	Not applicable	Not applicable
Pool Number	Security Supplemental	Security Identifier	Record Type 2

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Record Type = “14”	Not applicable	Not applicable	Not applicable
Date	Security Supplemental	Next Interest Rate Adjustment Date	Record Type 2
Percent Of Balance	Security Supplemental	Percent Investor Security UPB	Record Type 2
MBS Margin High	Security Supplemental	High MBS Margin	Record Type 2
MBS Margin Low	Security Supplemental	Low MBS Margin	Record Type 2
MBS Margin	Security Supplemental	WA MBS Margin	Record Type 2
Net Coupon High	Security Supplemental	Current High Net Interest Rate	Record Type 2
Net Coupon Low	Security Supplemental	Current Low Net Interest Rate	Record Type 2
WA Net Coupon	Security Supplemental	WA Current Net Interest Rate	Record Type 2
Net Life Caps High	Security Supplemental	Life Ceiling High Net Interest Rate	Record Type 2
Net Life Caps Low	Security Supplemental	Life Ceiling Low Net Interest Rate	Record Type 2
Net Life Floor High	Security Supplemental	Life Floor High Net Interest Rate	Record Type 2
Net Life Floor Low	Security Supplemental	Life Floor Low Net Interest Rate	Record Type 2
WA For Next Rate Change Date	Not applicable	Not applicable	Not applicable
Field Name	Not applicable	Not applicable	Not applicable
Pool Number	Security Supplemental	Security Identifier	Record Type 2
Record Type = “15”	Not applicable	Not applicable	Not applicable
WA MBS Margin	Security Supplemental	WA MBS Margin	Record Type 2
WA Net Coupon	Security Supplemental	WA Current Net Interest Rate	Record Type 2
WA Net Life Caps	Security Supplemental	WA Life Ceiling Net Interest Rate	Record Type 2
WA Net Life Floor	Security Supplemental	WA Life Floor Net Interest Rate	Record Type 2
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable

Data Mapping – Current Files to Future Files

New Issues Pool Statistics (NIPS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Origination Type	Security Supplemental	Channel Stratification	Record Type 14
Field Name	Not applicable	Not applicable	Record Type 14
Pool Number	Security Supplemental	Channel Stratification	Record Type 14
Record Type = “17”	Not applicable	Not applicable	Record Type 14
Origination Type	Security Supplemental	Channel Stratification	Record Type 14
Number Of Loans	Security Supplemental	Channel Stratification	Record Type 14
Percent Of UPB	Security Supplemental	Channel Stratification	Record Type 14
Aggregate UPB	Security Supplemental	Channel Stratification	Record Type 14

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute ⁵	Future File	Future Attribute	Future Attribute ID
Field Name	Not applicable	Not applicable	Not applicable
Mega Pool Number	Security Level File	Security Identifier	S-02
Record Type = “01”	Not applicable	Not applicable	Not applicable
Mega CUSIP	Security Level File	CUSIP	S-03
Mega Issue Date	Security Level File	Issue Date	S-012
Mega Security Description	Security Level File	Security Description	S-10
Mega Issue Amount	Security Level File	Issuance Investor Security UPB	S-15
Percent Pass-Through Rate (Frm) Or Initial Pool Accrual Rate (ARM)	Security Level File	WA Net Interest Rate	S-17
Initial Mega Accrual Rate (For ARM Pool Only)	Security Level File	WA Net Interest Rate	S-17
First Payment Date		Retired	
Seller	Security Level File	Seller Name	S-35
Servicer	Security Level File	Servicer Name	S-38
Number Of Mortgage Loans	Security Level File	Loan Count	S-33
Average Loan Size	Security Level File	Average Mortgage Loan Amount	S-26
Maturity Date	Security Level File	Maturity Date	S-13
Initial Interest Rate Change Date (For ARM Mega Only)	Security Level File	First Rate Adjustment Date	S-63
WA Months To Roll (For ARM Mega Only)	Security Level File	WA Months To Next Rate Adjustment Date	S-65
Subtype (For ARM Mega Only)	Security Level File	Subtype	S-50
Convertible (For ARM Mega Only)	Security Level File	Convertibility Indicator	S-58
Transfer Type (For ARM Mega Only)		Retired	
Pass Through Method (For ARM Mega Only)		Retired	
WA Coupon	Security Level File	WA Issuance Interest Rate	S-18

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
WA Maximum Mega Accrual Rate (For ARM Mega Only)	Security Level File	WA Net Life Interest Rate Ceiling	S-67
WA Minimum Mega Accrual Rate (For ARM Mega Only)	Security Level File	WA Net Life Interest Rate Floor	S-69
WA Loan Age	Security Level File	WA Loan Age	S-24
WA Loan Term	Security Level File	WA Loan Term	S-21
WA Remaining Maturity At Issuance	Security Level File	WA Issuance Remaining Months To Maturity	S-22
WA LTV	Security Level File	WA Loan-To-Value (LTV)	S-27
WA Credit Score	Security Level File	WA Borrower Credit Score	S-30
Percent UPB Without Credit Score	Security Supplemental	Borrower Credit Score Not Available Stratification	Record Type 6
Percent UPB With Interest Only With Same Month Pooling	Security Supplemental	Not Paying Principal In First Distribution Stratification	Record Type 22
Percent UPB With Fully Amortizing With Same Month Pooling	Security Supplemental	Not Paying Principal In First Distribution Stratification	Record Type 22
Prefix	Security Level File	Prefix	S-01
First Payment Change Date (For ARM Mega Only)	Security Level File	First Payment Adjustment Date	S-64
Percent UPB With Third Party Origination (For ARM Megas Only)	Security Level File	Third Party Origination UPB Percent	S-34
WA Combined Loan-To-Value Ratio	Security Level File	WA Combined Loan-To-Value (CLTV)	S-28
WA MBS Margin (ARM Mega Only)	Security Level File	WA MBS Margin	S-53
WA Original Loan Size	Security Level File	WA Mortgage Loan Amount	S-25
Rate Adjustment Frequency	Security Level File	Interest Rate Adjustment Frequency	S-54
Per Rate Adjustment Rate Cap Up	Security Level File	Periodic Interest Rate Cap Up Percent	S-72
Disclosure Status	Security Level File	Security Notification Indicator	S-09
Quartile	Not applicable	Not applicable	Not applicable
Field Name	Not applicable	Not applicable	Not applicable

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Mega Number	Not applicable	Not applicable	Not applicable
Record Type = “02”	Not applicable	Not applicable	Not applicable
Quartile Level	Not applicable	Not applicable	Not applicable
Loan Size	Security Supplemental	Mortgage Loan Amount	Record Type 1
Coupon	Security Supplemental	Interest Rate	Record Type 1
LTV	Security Supplemental	Loan-To-Value (LTV)	Record Type 1
Credit Score	Security Supplemental	Borrower Credit Score	Record Type 1
Loan Term	Security Supplemental	Loan Term	Record Type 1
Loan Age	Security Supplemental	Loan Age	Record Type 1
Remaining Maturity	Security Supplemental	Remaining Months To Maturity	Record Type 1
Loan Purpose	Security Supplemental	Loan Purpose Stratification	Record Type 10
Field Name	Not applicable	Not applicable	Record Type 10
Mega Number	Security Supplemental	Loan Purpose Stratification	Record Type 10
Record Type = “03”	Not applicable	Not applicable	Record Type 10
Type	Security Supplemental	Loan Purpose Stratification	Record Type 10
Number Of Loans	Security Supplemental	Loan Purpose Stratification	Record Type 10
Percent Of UPB	Security Supplemental	Loan Purpose Stratification	Record Type 10
Aggregate UPB	Security Supplemental	Loan Purpose Stratification	Record Type 10
Number Of Units	Security Supplemental	Number Of Units Stratification	Record Type 12
Field Name	Not applicable	Not applicable	Record Type 12
Mega Pool Number	Security Supplemental	Number Of Units Stratification	Record Type 12
Record Type = “04”	Not applicable	Not applicable	Record Type 12
Number Of Units	Security Supplemental	Number Of Units Stratification	Record Type 12

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Number Of Loans	Security Supplemental	Number Of Units Stratification	Record Type 12
Percent Of UPB	Security Supplemental	Number Of Units Stratification	Record Type 12
Aggregate UPB	Security Supplemental	Number Of Units Stratification	Record Type 12
Occupancy Type	Security Supplemental	Occupancy Status Stratification	Record Type 11
Field Name	Not applicable	Not applicable	Record Type 11
Mega Pool Number	Security Supplemental	Occupancy Status Stratification	Record Type 11
Record Type = “05”	Not applicable	Not applicable	Record Type 11
Type	Security Supplemental	Occupancy Status Stratification	Record Type 11
Number Of Loans	Security Supplemental	Occupancy Status Stratification	Record Type 11
Percent Of UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Aggregate UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Property Type	Security Supplemental	Property Type Stratification	Record Type 13
Field Name	Not applicable	Not applicable	Record Type 13
Mega Pool Number	Security Supplemental	Property Type Stratification	Record Type 13
Record Type = “06”	Not applicable	Not applicable	Record Type 13
Type	Security Supplemental	Property Type Stratification	Record Type 13
Number Of Loans	Security Supplemental	Property Type Stratification	Record Type 13
Percent Of UPB	Security Supplemental	Property Type Stratification	Record Type 13
Aggregate UPB	Security Supplemental	Property Type Stratification	Record Type 13
First Scheduled Amortization	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Field Name	Not applicable	Not applicable	Record Type 21

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Mega Pool Number	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Record Type = “07”	Not applicable	Not applicable	Record Type 21
Date	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Number Of Loans	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Percent Of UPB	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Aggregate UPB	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Origination Year	Security Supplemental	Origination Year Stratification	Record Type 23
Field Name	Not applicable	Not applicable	Record Type 23
Mega Pool Number	Security Supplemental	Origination Year Stratification	Record Type 23
Record Type = “08”	Not applicable	Not applicable	Record Type 23
Date	Security Supplemental	Origination Year Stratification	Record Type 23
Number Of Loans	Security Supplemental	Origination Year Stratification	Record Type 23
Percent Of UPB	Security Supplemental	Origination Year Stratification	Record Type 23
Aggregate UPB	Security Supplemental	Origination Year Stratification	Record Type 23
Geographic Distribution	Security Supplemental	Property State Stratification	Record Type 15
Field Name	Not applicable	Not applicable	Record Type 15
Mega Pool Number	Security Supplemental	Property State Stratification	Record Type 15
Record Type = “09”	Not applicable	Not applicable	Record Type 15
State	Security Supplemental	Property State Stratification	Record Type 15

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Number Of Loans	Security Supplemental	Property State Stratification	Record Type 15
Percent Of UPB	Security Supplemental	Property State Stratification	Record Type 15
Aggregate UPB	Security Supplemental	Property State Stratification	Record Type 15
Servicer	Security Supplemental	Servicer Name Stratification	Record Type 17
Field Name	Not applicable	Not applicable	Record Type 17
Mega Pool Number	Security Supplemental	Servicer Name Stratification	Record Type 17
Record Type = “10”	Not applicable	Not applicable	Record Type 17
Servicer Name	Security Supplemental	Servicer Name Stratification	Record Type 17
Number Of Loans	Security Supplemental	Servicer Name Stratification	Record Type 17
Percent Of UPB	Security Supplemental	Servicer Name Stratification	Record Type 17
Aggregate UPB	Security Supplemental	Servicer Name Stratification	Record Type 17
Distribution Of Loans By First Payment Date		Retired	
Field Name		Retired	
Mega Pool Number		Retired	
Record Type = “11”		Retired	
Date		Retired	
Original Interest Rate		Retired	
Percent Of Loans		Retired	
Aggregate UPB		Retired	
Current Interest Rate		Retired	
Field Name		Retired	
Mega Pool Number		Retired	
Record Type = “12”		Retired	
Current Mortgage Interest Rate		Retired	

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Number Of Loans		Retired	
Aggregate UPB		Retired	
Gross Margin		Retired	
Field Name		Retired	
Mega Pool Number		Retired	
Record Type = “13”		Retired	
Gross Margins		Retired	
Number Of Loans		Retired	
Aggregate UPB		Retired	
Next Rate Change Date	Security Supplemental	Next Interest Rate Adjustment Date	Record Type 2
Field Name	Not applicable	Not applicable	Not applicable
Mega Pool Number	Security Supplemental	Security Identifier	Record Type 2
Record Type = “14”	Not applicable	Not applicable	Not applicable
Date	Security Supplemental	Next Interest Rate Adjustment Date	Record Type 2
Percent Of Balance	Security Supplemental	Percent Investor Security UPB	Record Type 2
MBS Margin High	Security Supplemental	High MBS Margin	Record Type 2
MBS Margin Low	Security Supplemental	Low MBS Margin	Record Type 2
MBS Margin	Security Supplemental	WA MBS Margin	Record Type 2
Net Coupon High	Security Supplemental	Current High Net Interest Rate	Record Type 2
Net Coupon Low	Security Supplemental	Current Low Net Interest Rate	Record Type 2
WA Net Coupon	Security Supplemental	WA Current Net Interest Rate	Record Type 2
Net Life Caps High	Security Supplemental	Life Ceiling High Net Interest Rate	Record Type 2
Net Life Caps Low	Security Supplemental	Life Ceiling Low Net Interest Rate	Record Type 2

Data Mapping – Current Files to Future Files

New Issues Mega Statistics (NIMS)

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Net Life Floor High	Security Supplemental	Life Floor High Net Interest Rate	Record Type 2
Net Life Floor Low	Security Supplemental	Life Floor Low Net Interest Rate	Record Type 2
WA For Next Rate Change Date	Security Supplemental	WA Months to Next Rate Adjustment Date	Record Type 2
Field Name	Not applicable	Not applicable	Not applicable
Mega Pool Number	Security Supplemental	Security Identifier	Record Type 2
Record Type = “15”	Not applicable	Not applicable	Record Type 2
WA MBS Margin	Security Supplemental	WA MBS Margin	Record Type 2
WA Net Coupon	Security Supplemental	WA Current Net Interest Rate	Record Type 2
WA Net Life Caps	Security Supplemental	WA Life Ceiling Net Interest Rate	Record Type 2
WA Net Life Floor	Security Supplemental	WA Life Floor Net Interest Rate	Record Type 2
Collateral	Security Supplemental	Collateral List	Record Type 43
Field Name	Not applicable	Not applicable	Record Type 43
Mega Pool Number	Security Supplemental	Collateral List	Record Type 43
Record Type = “16”	Not applicable	Not applicable	Record Type 43
Underlying Pool CUSIP	Security Supplemental	Collateral List	Record Type 43
Underlying Pool Current Face Amount	Security Supplemental	Collateral List	Record Type 43
Origination Type	Security Supplemental	Channel Stratification	Record Type 13
Field Name	Not applicable	Not applicable	Record Type 13
Mega Pool Number	Security Supplemental	Channel Stratification	Record Type 13
Record Type = “17”	Not applicable	Not applicable	Record Type 13
Origination Type	Security Supplemental	Channel Stratification	Record Type 13
Number Of Loans	Security Supplemental	Channel Stratification	Record Type 13
Percent Of UPB	Security Supplemental	Channel Stratification	Record Type 13
Aggregate UPB	Security Supplemental	Channel Stratification	Record Type 13

Data Mapping – Current Files to Future Files

MBS Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
MBS Stats Record	Not applicable	Not applicable	Not applicable
MBS Stats Data	Not applicable	Not applicable	Not applicable
CUSIP Number	Security Level File	CUSIP	S-03
Pool Prefix	Security Level File	Prefix	S-01
Pool Number	Security Level File	Security Identifier	S-02
Pool Type		Retired	
Original Balance	Security Level File	Issuance Investor Security UPB	S-15
Current Date	Security Level File	Security Factor Date	S-04
Current MM	Security Level File	Security Factor Date	S-04
Current YY	Security Level File	Security Factor Date	S-04
Current Balance	Security Level File	Current Investor Security UPB	S-16
Current Factor	Security Level File	Security Factor	S-05
Pass-Through Rate	Security Level File	WA Net Interest Rate	S-17
Issue Date	Security Level File	Issue Date	S-12
Issue MM	Security Level File	Issue Date	S-12
Issue DD	Security Level File	Issue Date	S-12
Issue YY	Security Level File	Issue Date	S-12
Maturity Date	Security Level File	Maturity Date	S-13
Maturity MM	Security Level File	Maturity Date	S-13
Maturity DD	Security Level File	Maturity Date	S-13
Maturity YY	Security Level File	Maturity Date	S-13
Original Weighted Average (WA) Maturity	Security Level File	WA Issuance Remaining Months To Maturity	S-22
Seller Name	Security Level File	Seller Name	S-35

Data Mapping – Current Files to Future Files

MBS Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Seller Address		Retired	
Street		Retired	
City	Security Level File	Seller City	S-36
State	Security Level File	Seller State	S-37
Zip		Retired	
Original WA Coupon	Security Level File	WA Issuance Interest Rate	S-18
Security Description (SD)	Security Level File	Security Description	S-10
SD Security Type	Security Level File	Security Description	S-10
SD Interest Rate	Security Level File	Security Description	S-10
SD Pool Prefix	Security Level File	Security Description	S-10
SD Pool Number	Security Level File	Security Description	S-10
Current WA Coupon	Security Level File	WA Current Interest Rate	S-19
Current WA Maturity	Security Level File	WA Current Remaining Months To Maturity	S-23
Filler	Not applicable	Not applicable	Not applicable

Data Mapping – Current Files to Future Files

Fixed-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Fixed Quartiles Header	Not applicable	Not applicable	Not applicable
Quartile Record Type	Not applicable	Not applicable	Not applicable
Pool Number	Security Level File	Security Identifier	S-02
Prefix	Security Level File	Prefix	S-01
Reporting Period	Security Level File	Security Factor	S-04
CUSIP Number	Security Level File	CUSIP	S-03
Issue Date	Security Level File	Issue Date	S-12
Filler	Not applicable	Not applicable	Not applicable
Fixed Quartiles Detail	Not applicable	Not applicable	Not applicable
Quartile Record Type	Not applicable	Not applicable	Not applicable
Pool Number	Security Level File	Security Identifier	S-02
Coupon	Not applicable	Not applicable	Not applicable
Weighted Average (WA) Coupon	Security Level File	WA Issuance / Current Interest Rate	S - 18 / S-19
Coupon Pool Minimum	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 1	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 2	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 3	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 4	Security Supplemental	Interest Rate	Record Type 1
Remaining Months To Maturity	Not applicable	Not applicable	Not applicable
WA Maturity	Security Level File	WA Issuance / Current Remaining Months To Maturity	S-22 / S-23
Remaining Months To Maturity Pool Minimum	Security Supplemental	Remaining Months To Maturity	Record Type 1
Remaining Months To Maturity Quartile 1	Security Supplemental	Remaining Months To Maturity	Record Type 1
Remaining Months To Maturity Quartile 2	Security Supplemental	Remaining Months To Maturity	Record Type 1

Data Mapping – Current Files to Future Files

Fixed-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Remaining Months To Maturity Quartile 3	Security Supplemental	Remaining Months To Maturity	Record Type 1
Remaining Months To Maturity Quartile 4	Security Supplemental	Remaining Months To Maturity	Record Type 1
Loan Age	Not applicable	Not applicable	Not applicable
WA Loan Age	Security Level File	WA Loan Age	S-24
Loan Age Pool Minimum	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 1	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 2	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 3	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 4	Security Supplemental	Loan Age	Record Type 1
Loan Size	Not applicable	Not applicable	Not applicable
Average Loan Size	Security Level File	Average Mortgage Loan Amount	S-26
Loan Size Pool Minimum	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 1	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 2	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 3	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 4	Security Supplemental	Mortgage Loan Amount	Record Type 1
Original Loan Term	Not applicable	Not applicable	Not applicable
WA Original Loan Term	Security Level File	WA Loan Term	S-21
Original Loan Term Minimum	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 1	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 2	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 3	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 4	Security Supplemental	Loan Term	Record Type 1

Data Mapping – Current Files to Future Files

Fixed-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Pass-Through Rate	Not applicable	Not applicable	Not applicable
WA Pass-Through Rate	Security Level File	WA Net Interest Rate	S-17
Pass-Through Rate Pool Minimum	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 1	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 2	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 3	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 4	Security Supplemental	Current Net Interest Rate	Record Type 1

Data Mapping – Current Files to Future Files

Adjustable-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
ARM Quartiles Header	Not applicable	Not applicable	Not applicable
Quartile Record Type	Not applicable	Not applicable	Not applicable
Pool Number	Security Supplemental	Security Identifier	Record Type 1
Pool Prefix	Security Supplemental	Prefix	Record Type 1
Reporting Period	Security Level File	Security Factor	S-04
CUSIP Number	Security Supplemental	CUSIP	Record Type 1
Issue Date	Security Level File	Issue Date	S-12
Filler	Not applicable	Not applicable	Not applicable
ARM Quartiles Detail	Not applicable	Not applicable	Not applicable
Quartile Record Type	Not applicable	Not applicable	Not applicable
Pool Number	Security Supplemental	Security Identifier	Record Type 1
Coupon	Not applicable	Not applicable	Not applicable
Weighted Average (WA) Coupon	Security Level File	WA Issuance / Current Interest Rate	S - 18 / S-19
Coupon Pool Minimum	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 1	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 2	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 3	Security Supplemental	Interest Rate	Record Type 1
Coupon Quartile 4	Security Supplemental	Interest Rate	Record Type 1
Remaining Months To Maturity	Not applicable	Not applicable	Not applicable
WA Maturity	Security Level File	WA Issuance / Current Remaining Months To Maturity	S-22 / S-23
Remaining Months To Maturity Pool Minimum	Security Supplemental	Remaining Months To Maturity	Record Type 1
Remaining Months To Maturity Quartile 1	Security Supplemental	Remaining Months To Maturity	Record Type 1
Remaining Months To Maturity Quartile 2	Security Supplemental	Remaining Months To Maturity	Record Type 1

Data Mapping – Current Files to Future Files

Adjustable-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Remaining Months To Maturity Quartile 3	Security Supplemental	Remaining Months To Maturity	Record Type 1
Remaining Months To Maturity Quartile 4	Security Supplemental	Remaining Months To Maturity	Record Type 1
Loan Age	Not applicable	Not applicable	Not applicable
WA Loan Age	Security Level File	WA Loan Age	S-24
Loan Age Pool Minimum	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 1	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 2	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 3	Security Supplemental	Loan Age	Record Type 1
Loan Age Quartile 4	Security Supplemental	Loan Age	Record Type 1
Loan Size	Not applicable	Not applicable	Not applicable
Average Loan Size	Security Level File	Average Mortgage Loan Amount	S-26
Loan Size Pool Minimum	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 1	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 2	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 3	Security Supplemental	Mortgage Loan Amount	Record Type 1
Loan Size Quartile 4	Security Supplemental	Mortgage Loan Amount	Record Type 1
Original Loan Term	Not applicable	Not applicable	Not applicable
WA Original Loan Term	Security Level File	WA Loan Term	S-21
Original Loan Term Minimum	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 1	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 2	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 3	Security Supplemental	Loan Term	Record Type 1
Original Loan Term Quartile 4	Security Supplemental	Loan Term	Record Type 1

Data Mapping – Current Files to Future Files

Adjustable-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Pass-Through Rate	Not applicable	Not applicable	Not applicable
WA Pass-Through Rate	Security Level File	WA Net Interest Rate	S-17
Pass-Through Rate Pool Minimum	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 1	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 2	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 3	Security Supplemental	Current Net Interest Rate	Record Type 1
Pass-Through Rate Quartile 4	Security Supplemental	Current Net Interest Rate	Record Type 1
Margin	Not applicable	Not applicable	Not applicable
WA Margin	Security Level File	WA MBS Margin	S-53
Margin Pool Minimum		Retired	
Margin Quartile 1		Retired	
Margin Quartile 2		Retired	
Margin Quartile 3		Retired	
Margin Quartile 4		Retired	
Floor	Not applicable	Not applicable	Not applicable
WA Floor	Security Level File	WA Life Interest Rate Floor	S-68
Floor Pool Minimum		Retired	
Floor Quartile 1		Retired	
Floor Quartile 2		Retired	
Floor Quartile 3		Retired	
Floor Quartile 4		Retired	
Cap	Not applicable	Not applicable	Not applicable
WA Cap	Security Supplemental	WA Life Interest Rate Ceiling	S-66

Data Mapping – Current Files to Future Files

Adjustable-Rate Quartile File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Cap Pool Minimum		Retired	
Cap Quartile 1		Retired	
Cap Quartile 2		Retired	
Cap Quartile 3		Retired	
Cap Quartile 4		Retired	

Data Mapping – Current Files to Future Files

ARM Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Pool Number	Security Level File	Security Identifier	S-02
Pool Prefix	Security Level File	Prefix	S-01
Record Type	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
CUSIP Number	Security Level File	CUSIP	S-03
Pool Issue Date	Security Level File	Issue Date	S-12
Pool Maturity Date	Security Level File	Maturity Date	S-13
Lender Issuer	Security Level File	Seller Name	S-35
Lender City	Security Level File	Seller City	S-36
State	Security Level File	Seller State	S-37
Subtype	Security Level File	Subtype	S-50
Transfer Type		Retired	
Pass-Through Rate Structure		Retired	
Convertible Flag	Security Level File	Convertibility Indicator	S-58
Deferred Interest Allowed	Security Level File	Negative Amortization Indicator	S-59
Original Security Balance	Security Level File	Issuance Investor Security UPB	S-15
Original Number Of Loans	Security Level File	Loan Count	S-33 In Issuance File
Original Weighted Average (WA) Coupon	Security Level File	WA Issuance Interest Rate	S-18
Original WA Maturity	Security Level File	WA Issuance Remaining Months To Maturity	S-22
First Rate Change Date	Security Level File	First Rate Adjustment Date	S-63
First Payment Change Date	Security Level File	First Payment Adjustment Date	S-64

Data Mapping – Current Files to Future Files

ARM Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Issue Accrual Rate	Security Level File	WA Net Accrual Interest Rate	S-20 In Issuance File
Security Balance Date	Security Level File	Security Factor Date	S-04
Security Balance MLNM	Security Level File	Security Factor Date	S-04
Security Balance Year	Security Level File	Security Factor Date	S-04
Security Balance Month	Security Level File	Security Factor Date	S-04
Current Security Balance	Security Level File	Current Investor Security UPB	S-16
Current Trading Factor	Security Level File	Security Factor	S-05
Current WA Coupon	Security Level File	WA Current Interest Rate	S-19
Current WA Maturity	Security Level File	WA Current Remaining Months To Maturity	S-23
Filler	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
WA Months To Rate Change	Security Level File	WA Months To Next Rate Adjustment Date	S-65
WA MBS Margin	Security Level File	WA MBS Margin	S-53
WA Loan Pass-Through Life Cap	Security Level File	WA Net Life Interest Rate Ceiling	S-67
WA Lpt Life Floor	Security Level File	WA Net Life Interest Rate Floor	S-69
WA Loan Margin	Security Level File	WA Mortgage Margin	S-52
WA Negative Amortization Limit	Security Level File	WA Negative Amortization Limit	S-61
Published Pass-Through Rate	Security Level File	WA Net Interest Rate	S-17
Rate Difference Flag		Retired	
Accrual Rate	Security Level File	WA Net Accrual Interest Rate	S-20
Lookback Rate Change	Security Level File	Interest Rate Lookback	S-55
Lookback Payment Change	Security Level File	Payment Lookback	S-57
Per Adjustment Rate Cap	Security Level File	Periodic Interest Rate Cap Up Percent & Down Percent	S-72 / S-73

Data Mapping – Current Files to Future Files

ARM Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Rate Adjustment Frequency	Security Level File	Interest Rate Adjustment Frequency	S-54
Payment Change Frequency	Security Level File	Payment Adjustment Frequency	S-56
Filler	Not applicable	Not applicable	Not applicable
Accrual Rate Rounding Method Code		Retired	
Payment Cap		Retired	
Minimum Index Movement		Retired	
Maximum Accrual Rate	Security Level File	WA Net Life Interest Rate Ceiling	S-67
Minimum Accrual Rate	Security Level File	WA Net Life Interest Rate Floor	S-69
Filler	Not applicable	Not applicable	Not applicable
Next Rate Change Date	Security Supplemental	Next Interest Rate Adjustment Date	Record Type 2
Pool Number	Security Level File	Security Identifier	S-02
Pool Prefix	Security Level File	Prefix	S-01
Record Type	Not applicable	Not applicable	Not applicable
Next Rate Change Date	Security Supplemental	Next Interest Rate Adjustment Date	Record Type 2
Header	Not applicable	Not applicable	Not applicable
Percent Security Balance	Security Supplemental	Next Interest Rate Adjustment Date - Percent Investor Security UPB	Record Type 2
MBS Margin High	Security Supplemental	Next Interest Rate Adjustment Date - High MBS Margin	Record Type 2
MBS Margin Low	Security Supplemental	Next Interest Rate Adjustment Date - Low MBS Margin	Record Type 2
Pass-Through Rate Cap High	Security Supplemental	Next Interest Rate Adjustment Date - Life Ceiling High Net Interest Rate	Record Type 2
Pass-Through Rate Cap Low	Security Supplemental	Next Interest Rate Adjustment Date - Life Ceiling Low Net Interest Rate	Record Type 2
Pass-Through Rate Floor High	Security Supplemental	Next Interest Rate Adjustment Date - Life Floor High Net Interest Rate	Record Type 2
Pass-Through Rate Floor Low	Security Supplemental	Next Interest Rate Adjustment Date - Life Floor Low Net Interest Rate	Record Type 2
Pass-Through Rate High	Security Supplemental	Next Interest Rate Adjustment Date - Current High Net Interest Rate	Record Type 2

Data Mapping – Current Files to Future Files

ARM Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Pass-Through Rate Low	Security Supplemental	Next Interest Rate Adjustment Date - Current Low Net Interest Rate	Record Type 2
Gross Coupon High	Security Supplemental	Next Interest Rate Adjustment Date - Current High Interest Rate	Record Type 2
Gross Coupon Low	Security Supplemental	Next Interest Rate Adjustment Date - Current Low Interest Rate	Record Type 2
MBS Margin	Security Supplemental	Next Interest Rate Adjustment Date – WA MBS Margin	Record Type 2
WA Pass-Through Rate	Security Supplemental	Next Interest Rate Adjustment Date - WA Current Net Interest Rate	Record Type 2
WA Coupon	Security Supplemental	Next Interest Rate Adjustment Date - WA Current Interest Rate	Record Type 2
Note Rate Cap	Security Supplemental	Next Interest Rate Adjustment Date - WA Life Ceiling Interest Rate	Record Type 2
Loan Count	Security Supplemental	Next Interest Rate Adjustment Date - Aggregate Loan Count	Record Type 2
Zero Filled 1	Not applicable	Not applicable	Not applicable
Zero Filled 2	Not applicable	Not applicable	Not applicable
Zero Filled 3	Not applicable	Not applicable	Not applicable
Zero Filled 4	Not applicable	Not applicable	Not applicable
Zero Filled 5	Not applicable	Not applicable	Not applicable
Zero Filled 6	Not applicable	Not applicable	Not applicable
Zero Filled 7	Not applicable	Not applicable	Not applicable
Zero Filled 8	Not applicable	Not applicable	Not applicable
Zero Filled 9	Not applicable	Not applicable	Not applicable
Zero Filled 10	Not applicable	Not applicable	Not applicable
Zero Filled 11	Not applicable	Not applicable	Not applicable
Zero Filled 12	Not applicable	Not applicable	Not applicable
Zero Filled 13	Not applicable	Not applicable	Not applicable
Zero Filled 14	Not applicable	Not applicable	Not applicable
Zero Filled 15	Not applicable	Not applicable	Not applicable

Data Mapping – Current Files to Future Files

ARM Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Zero Filled 16	Not applicable	Not applicable	Not applicable
Zero Filled 17	Not applicable	Not applicable	Not applicable
Zero Filled 18	Not applicable	Not applicable	Not applicable
Zero Filled 19	Not applicable	Not applicable	Not applicable
Zero Filled 20	Not applicable	Not applicable	Not applicable
Zero Filled 21	Not applicable	Not applicable	Not applicable
Zero Filled 22	Not applicable	Not applicable	Not applicable
Zero Filled 23	Not applicable	Not applicable	Not applicable
Zero Filled 24	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
First Payment Date	Not applicable	Not applicable	Not applicable
Pool Number	Security Level File	Security Identifier	S-02
Pool Prefix	Security Level File	Prefix	S-01
Record Type	Not applicable	Not applicable	Not applicable
First Payment Date		Retired	
Original Note Rate		Retired	
Percent Security Balance		Retired	
Loan Survival Ratio		Retired	
Filler			

Data Mapping – Current Files to Future Files

Supplemental File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Pool Number	Security Supplemental	Security Identifier	Record Type 1
Pool Prefix	Security Supplemental	Prefix	Record Type 1
Reporting Period	Security Level File	Security Factor Date	S-04
CUSIP Number	Security Supplemental	CUSIP	Record Type 1
Issue Date	Security Level File	Issue Date	S-12
Current Month Unpaid Principal Balance (UPB)	Security Level File	Current Investor Security UPB	S-16
Total Active Loan Count	Security Level File	Loan Count	S-33
Seller Name	Security Level File	Seller Name	S-35
Servicer Name	Security Level File	Servicer Name	S-38
Pool Number	Security Supplemental	Security Identifier	Record Type 1
Credit Score Weighted Average	Security Level File	WA Borrower Credit Score	S-30
Credit Score Minimum	Security Supplemental	Borrower Credit Score	Record Type 1
Credit Score Quartile 1	Security Supplemental	Borrower Credit Score	Record Type 1
Credit Score Quartile 2	Security Supplemental	Borrower Credit Score	Record Type 1
Credit Score Quartile 3	Security Supplemental	Borrower Credit Score	Record Type 1
Credit Score Quartile 4	Security Supplemental	Borrower Credit Score	Record Type 1
Credit Score Percent Missing	Security Supplemental	Borrower Credit Score Not Available Stratification	Record Type 6
Loan To Value Weighted Average	Security Level File	WA Loan-To-Value (LTV)	S-27
Loan To Value Minimum	Security Supplemental	Loan-To-Value (LTV)	Record Type 1
Loan To Value Quartile 1	Security Supplemental	Loan-To-Value (LTV)	Record Type 1
Loan To Value Quartile 2	Security Supplemental	Loan-To-Value (LTV)	Record Type 1
Loan To Value Quartile 3	Security Supplemental	Loan-To-Value (LTV)	Record Type 1
Loan To Value Quartile 4	Security Supplemental	Loan-To-Value (LTV)	Record Type 1

Data Mapping – Current Files to Future Files

Supplemental File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Loan To Value Percent Missing	Security Supplemental	Loan-To-Value (LTV) Not Available Stratification	Record Type 3
Loan To Value Loan Count Missing	Security Supplemental	Loan-To-Value (LTV) Not Available Stratification	Record Type 3
Property Type - One Unit	Security Supplemental	Number Of Units Stratification	Record Type 12
One Unit UPB	Security Supplemental	Number Of Units Stratification	Record Type 12
One Unit Percent	Security Supplemental	Number Of Units Stratification	Record Type 12
One Unit Loan Count	Security Supplemental	Number Of Units Stratification	Record Type 12
Property Type - Two - Four Unit	Security Supplemental	Number Of Units Stratification	Record Type 12
Two - Four Unit UPB	Security Supplemental	Number Of Units Stratification	Record Type 12
Two - Four Unit Percent	Security Supplemental	Number Of Units Stratification	Record Type 12
Two - Four Unit Loan Count	Security Supplemental	Number Of Units Stratification	Record Type 12
Loan Purpose - Purchase	Security Supplemental	Loan Purpose Stratification	Record Type 10
Purchase UPB	Security Supplemental	Loan Purpose Stratification	Record Type 10
Purchase Percent	Security Supplemental	Loan Purpose Stratification	Record Type 10
Purchase Loan Count	Security Supplemental	Loan Purpose Stratification	Record Type 10
Loan Purpose - Refinance	Security Supplemental	Loan Purpose Stratification	Record Type 10
Refinance UPB	Security Supplemental	Loan Purpose Stratification	Record Type 10
Refinance Percent	Security Supplemental	Loan Purpose Stratification	Record Type 10
Refinance Loan Count	Security Supplemental	Loan Purpose Stratification	Record Type 10
Occupancy Type - Principal Residence	Security Supplemental	Occupancy Status Stratification	Record Type 11
Principal UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Principal Percent	Security Supplemental	Occupancy Status Stratification	Record Type 11
Principal Loan Count	Security Supplemental	Occupancy Status Stratification	Record Type 11
Occupancy Type - Second	Security Supplemental	Occupancy Status Stratification	Record Type 11

Data Mapping – Current Files to Future Files

Supplemental File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Second UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Second Percent	Security Supplemental	Occupancy Status Stratification	Record Type 11
Second Loan Count	Security Supplemental	Occupancy Status Stratification	Record Type 11
Occupancy Type - Investment Property	Security Supplemental	Occupancy Status Stratification	Record Type 11
Investment UPB	Security Supplemental	Occupancy Status Stratification	Record Type 11
Investment Percent	Security Supplemental	Occupancy Status Stratification	Record Type 11
Investment Loan Count	Security Supplemental	Occupancy Status Stratification	Record Type 11
Pool Number	Security Supplemental	Servicer Name Stratification	Record Type 17
Servicer Name	Security Supplemental	Servicer Name Stratification	Record Type 17
Servicer UPB	Security Supplemental	Servicer Name Stratification	Record Type 17
Servicer Percent	Security Supplemental	Servicer Name Stratification	Record Type 17
Servicer Loan Count	Security Supplemental	Servicer Name Stratification	Record Type 17
Pool Number	Security Supplemental	Security Identifier	Record Type 14
Third Party Origination UPB Percent UPB	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination Type - Broker	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Broker Loan Count	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Broker UPB	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Broker UPB Percent	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination Type - Correspondent	Security Supplemental	Channel Stratification	Record Type 14

Data Mapping – Current Files to Future Files

Supplemental File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Third Party Origination - Correspondent Loan Count	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Correspondent UPB	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination Correspondent UPB Percent	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination Type - Retail	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Retail Loan Count	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Retail UPB	Security Supplemental	Channel Stratification	Record Type 14
Third Party Origination - Retail UPB Percent	Security Supplemental	Channel Stratification	Record Type 14
Filler	Not applicable	Not applicable	Not applicable

Data Mapping – Current Files to Future Files

Geo Stats

Current Data Attribute	Future File	Future Attribute	State Attribute ID
State Data Record	Not applicable	Not applicable	Not applicable
State Pool Prefix	Security Supplemental	Prefix	Record Type 15
State Pool Number	Security Supplemental	Security Identifier	Record Type 15
State Record Type	Not applicable	Not applicable	Not applicable
State Code	Security Supplemental	Property State Stratification	Record Type 15
State Pre 1985 Code		Retired	
State Origin Mlnm		Retired	
State Origin Mlnm (Redefined)		Retired	
State Origin Year		Retired	
State Origin Year (Redefined)		Retired	
State Unpaid Principal Balance (UPB)	Security Supplemental	Property State Stratification	Record Type 15
State UPB Percent	Security Supplemental	Property State Stratification	Record Type 15
State Loan Count	Security Supplemental	Property State Stratification	Record Type 15
State Count Percent	Security Supplemental	Property State Stratification	Record Type 15
State Megapool Ind		Retired	
Filler	Not applicable	Not applicable	Not applicable
Year Data Record	Not applicable	Not applicable	Not applicable
Year Pool Prefix	Security Supplemental	Prefix	Record Type 23
Year Pool Number	Security Supplemental	Security Identifier	Record Type 23
Year Record Type	Not applicable	Not applicable	Not applicable
Year State Code	Security Supplemental	Origination Year Stratification	Record Type 23
Year Pre 1985 Code		Retired	
Year Origin Mlnm	Security Supplemental	Origination Year Stratification	Record Type 23

Data Mapping – Current Files to Future Files

Geo Stats

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Year Origin Year	Security Supplemental	Origination Year Stratification	Record Type 23
Year UPB	Security Supplemental	Origination Year Stratification	Record Type 23
Year UPB Percent	Security Supplemental	Origination Year Stratification	Record Type 23
Year Loan Count	Security Supplemental	Origination Year Stratification	Record Type 23
Year Count Percent	Security Supplemental	Origination Year Stratification	Record Type 23
Year Megapool Ind		Retired	
Filler	Not applicable	Not applicable	Not applicable

Data Mapping – Current Files to Future Files

Interest Only Disclosure File

Current Data Attribute	Future File	Future Attribute	Future Attribute ID
Record Type 1	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Pool Number	Security Supplemental	Security Identifier	Record Type 21
Filler	Not applicable	Not applicable	Not applicable
Weighted Average (WA) Months To Amortization	Security Supplemental	WA Months To Amortization	Record Type 21 – WA Months of Amortization (SS-249)
Filler	Not applicable	Not applicable	Not applicable
Number Of Loans Per Pool	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21 – Aggregate Loan Count (SS-238)
Filler	Not applicable	Not applicable	Not applicable
Pool Prefix	Security Supplemental	Prefix	Record Type 21
Filler	Not applicable	Not applicable	Not applicable
CUSIP	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Record Type 2	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable
Pool Number	Security Supplemental	Security Identifier	Record Type 21
Filler	Not applicable	Not applicable	Not applicable
Remaining Months To Amortization	Replaced With Interest Only First Principal And Interest Payment Date	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21
Filler	Not applicable	Not applicable	Not applicable
Number Of Loans Per Pool Per Remaining Months To Amortization	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21 – Aggregate Loan Count (SS-238)
Filler	Not applicable	Not applicable	Not applicable
Unpaid Principal Balance (UPB) Percent	Security Supplemental	Interest Only First Principal And Interest Payment Date Stratification	Record Type 21 – Percent Investor Loan UPB (SS-237)
Filler	Not applicable	Not applicable	Not applicable
Comment	Not applicable	Not applicable	Not applicable
Filler	Not applicable	Not applicable	Not applicable

Data Mapping - Future Files to Current Files



Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-001	Loan Identifier	The unique designation assigned to the loan by the issuer.		Loan Level Disclosure	Loan Identifier	
L-002	Loan Correction Indicator	The indicator denoting whether any attributes for the loan have changed from previous disclosures.	Y = Yes N = No A = Added D = Deleted	Loan Level Disclosure	Loan Correction Indicator	
L-003	Prefix	The designation assigned by the issuer denoting the type of the loans and the security.		Loan Level Disclosure	Pool Prefix	
L-004	Security Identifier	The unique designation assigned to the security by the issuer.		Loan Level Disclosure	Pool Number	
L-005	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP).		Loan Level Disclosure	CUSIP	
L-006	Mortgage Loan Amount	The dollar amount of the loan as stated on the note at the time the loan was originated or modified. <i>For reperforming, modified fixed-rate and modified step-rate loans, this value represents both the interest bearing and non-interest bearing amount.</i>		Loan Level Disclosure	Original Mortgage Loan UPB	Privacy Masking: Rounded to nearest thousand if > \$500.
L-007	Issuance Investor Loan UPB	The unpaid principal balance of the loan as it contributes to the balance of the security at the time the security was issued.		Loan Level Disclosure	Current Scheduled Unpaid Principal Balance (UPB)	Privacy Masking: If loan age of ≤ 6 months, rounded to nearest thousand if > \$500.
L-008	Current Investor Loan UPB	The unpaid principal balance of the loan as it contributes to the current balance of the security.		Loan Level Disclosure	Current Scheduled Unpaid Principal Balance (UPB)	Privacy Masking: If loan age of ≤ 6 months, rounded to nearest thousand if > \$500.
L-009	Amortization Type	The classification of the loan as having either a fixed- or an adjustable-interest rate at the time the loan was originated or modified.	FRM = Fixed-Rate ARM = Adjustable-Rate	Loan Level Disclosure	Product Type	
L-010	Original Interest Rate	The interest rate of the loan as stated on the note at the time the loan was originated or modified.		Loan Level Disclosure	Original Interest Rate	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-011	Issuance Interest Rate	The interest rate of the loan in effect at the time the security was issued.		Loan Level Disclosure	Current Interest Rate	The issuance and current values are provided as separate attributes.
L-012	Current Interest Rate	The interest rate of the loan in effect during the current reporting period.		Loan Level Disclosure	Current Interest Rate	The issuance and current values are provided as separate attributes.
L-013	Issuance Net Interest Rate	The interest rate of the loan at the time the security was issued less servicing fees and guarantor fees.		Loan Level Disclosure	Current Net Interest Rate	The issuance and current values are provided as separate attributes.
L-014	Current Net Interest Rate	The interest rate of the loan in effect during the current reporting period less servicing fees and guarantor fees.		Loan Level Disclosure	Current Net Interest Rate	The issuance and current values are provided as separate attributes.
L-015	First Payment Date	The month and year that the first scheduled payment on the loan is due at the time the loan was originated or modified.		Loan Level Disclosure	First Payment Date	
L-016	Maturity Date	The month and year that the final scheduled payment on the loan is due at the time the loan was originated or modified.		Loan Level Disclosure	Maturity Date	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-017	Loan Term	For fixed-rate, adjustable-rate and Interest-Only mortgages, the number of months in which regularly scheduled borrower payments are due at the time the loan was originated or modified.		Loan Level Disclosure	Original Loan Term	
L-018	Remaining Months to Maturity	The number of remaining months that will reduce the Current Investor Loan UPB to zero. <i>For fixed-rate loans, this value takes into account the impact of any curtailments.</i>		Loan Level Disclosure	Remaining Months To Maturity	
L-019	Loan Age	The number of scheduled payments from the time the loan was originated or modified up to and including the current reporting period.		Loan Level Disclosure	Loan Age	
L-020	Loan-to-Value (LTV)	The ratio, expressed as a percentage, obtained by dividing the amount of the loan at origination by the value of the property. <i>Property value reflects either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i> <i>For modified fixed-rate, modified step-rate loans and reinstated loans, this value will be blank.</i>	999 = Not Available	Loan Level Disclosure	Loan-To-Value (LTV)	~ For modified fixed-rate, modified step-rate loans and reinstated loans, the estimated LTV value is provided in a new attribute (L-073). ~ Not Available enumeration (999) added.
L-021	Combined Loan-to-Value (CLTV)	The ratio, expressed as a percentage, obtained by dividing the amount of all known outstanding loans at origination by the value of the property. <i>Property value reflects either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i> <i>For modified fixed-rate, modified step-rate loans and reinstated loans, this value will be blank.</i>	999 = Not Available	Loan Level Disclosure	Combined Loan-To-Value (CLTV)	Not Available enumeration (999) added.

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-022	Debt-to-Income (DTI)	The ratio obtained by dividing the total monthly debt expense by the total monthly income of the borrower at the time the loan was originated or modified.	999 = Not Available	Loan Level Disclosure	Debt-To-Income Ratio	Not Available enumeration (999) added.
L-023	Borrower Credit Score	The standardized credit score used to evaluate the borrower during the loan origination process. <i>For modified fixed-rate, modified step-rate loans and reinstated loans, this value will be blank.</i>	9999 = Not Available	Loan Level Disclosure	Credit Score	~ For modified fixed-rate, modified step-rate loans and reinstated loans, the updated credit score value is provided in a new attribute (L-074). ~ Not Available enumeration (9999) added.
L-024	Filler			NA	NA	
L-025	Filler			NA	NA	
L-026	Filler			NA	NA	
L-027	Number of Borrowers	The number of borrowers who, at the time the loan was originated, are obligated to repay the loan.	1 = 1 2 = 2 3 = 3 4 = 4 5 = 5 6 = 6 7 = 7 8 = 8 9 = 9 10 = 10 99 = Not Available	Loan Level Disclosure	Number Of Borrowers	Not Available enumeration (99) added.
L-028	First-Time Homebuyer Indicator	The indicator denoting whether a borrower on the loan qualifies as a first-time homebuyer.	Y = Yes N = No 9 = Not Available	Loan Level Disclosure	First-Time Homebuyer Indicator	Not Available enumeration (9) added.

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-029	Loan Purpose	The classification describing the purpose of the loan.	C = Refinance - Cash Out N = Refinance - No Cash Out R = Refinance - Not Specified P = Purchase M = Modified - Loss Mitigation 9 = Not Available	Loan Level Disclosure	Loan Purpose	~ Refinance loans are split out into multiple enumerations ~ Codes replace full text ~ Not Available enumeration added (9)
L-030	Occupancy Status	The classification describing the property occupancy status at the time the loan was originated. <i>For reperforming, modified fixed-rate and modified step-rate loans, this value will be blank.</i>	P = Primary Residence S = Second Home I = Investment Property 9 = Not Available	Loan Level Disclosure	Occupancy Status	~ Codes replace full text ~ Not Available enumeration added (9)
L-031	Number of Units	The number of dwelling units in the mortgaged property at the time the loan was originated.	1 = 1 2 = 2 3 = 3 4 = 4 99 = Not Available	Loan Level Disclosure	Number Of Units	Not Available enumeration (99) added.
L-032	Property Type	The classification describing the type of property that secures the loan.	CP = Cooperative CO = Condominium PU = Planned Unit Development SF = Single-Family MH = Manufactured Housing 99 = Not Available	Loan Level Disclosure	Property Type	Not Available enumeration (99) added.
L-033	Channel	The origination channel used by the party that delivered the loan to the issuer. <i>For reperforming, modified fixed-rate and modified step-rate loans, this value will be blank.</i>	R = Retail B = Broker C = Correspondent T = Third Party Origination - Not Specified 9 = Not Available	Loan Level Disclosure	Channel	~ Third Party Origination -Not specified (T) enumeration added. ~ Not Available enumeration (9) added.

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-034	Property State	The abbreviation denoting the location of the property securing the loan.	See Appendix B	Loan Level Disclosure	State	
L-035	Seller Name	The name of the entity that sold the loan to the issuer.		Loan Level Disclosure	Seller Name	
L-036	Servicer Name	The name of the entity that services the loan during the current reporting period.		Loan Level Disclosure	Servicer Name	
L-037	Mortgage Insurance Percent	The percentage of mortgage insurance coverage obtained at origination in effect at the time the security was issued.	000 = No MI 999 = Not Available	Loan Level Disclosure	Mortgage Insurance Percent	
L-038	Mortgage Insurance Cancellation Indicator	The indicator denoting whether the mortgage insurance has been cancelled after the security was issued.	Y = Yes N = No 7 = Not Applicable	Loan Level Disclosure		New attribute
L-039	Government Insured Guarantee	The classification describing the Government Insured/Guarantee Program, if any, covering the loan.	FH = FHA VA = Veterans Affair RH = Rural Housing IH = Section 184 Indian Home 99 = Not Available	Loan Level Disclosure		New attribute
L-040	Assumability Indicator	The indicator denoting whether the loan is assumable by another borrower.	Y = Yes N = No	Loan Level Disclosure		New attribute
L-041	Interest Only Loan Indicator	The indicator denoting whether the loan only requires interest payments for a specified period of time beginning with the first payment date.	Y = Yes N = No	Loan Level Disclosure	Interest-Only Indicator	
L-042	Interest Only First Principal and Interest Payment Date	For interest-only loans, the month and year that the first monthly scheduled fully amortizing principal and interest payment is due.		Loan Level Disclosure	First Principal & Interest Payment Date	
L-043	Months to Amortization	For interest-only loans, the number of months from the current month to the first scheduled principal and interest payment date.		Loan Level Disclosure	Months To First Scheduled Amortization	Calculation reflects First Scheduled Amortization Date as the ending period instead of Interest-Only End Date.
L-044	Prepayment Penalty Indicator	The indicator denoting whether the borrower is subject to a penalty for early payment of principal.	Y = Yes N = No	Loan Level Disclosure		New attribute

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-045	Prepayment Penalty Total Term	The total number of months that the prepayment penalty may be in effect.	06 = 6 Months 12 = 1 Year 24 = 2 Years 36 = 3 Years 99 = Not Available	Loan Level Disclosure	Prepayment Premium Term	Not Available enumeration (99) added.
L-046	Index	For adjustable-rate loans, the description of the index on which adjustments to the interest rate are based.	See Appendix A	Loan Level Disclosure	Index	Different codes are utilized.
L-047	Mortgage Margin	For adjustable-rate loans, the number of percentage points to be added to the index to arrive at the new interest rate.	77.777 = Not Applicable	Loan Level Disclosure	Mortgage Margin	Not Applicable enumeration (77.777) added.
L-048	MBS Margin	For adjustable-rate loans, the mortgage margin less applicable fees (servicing fees and guarantor fees).	77.777 = Not Applicable	Loan Level Disclosure	Net Mortgage Margin	Not Applicable enumeration (77.777) added.
L-049	Interest Rate Adjustment Frequency	For adjustable-rate loans, the number of months, excluding any fixed-rate period, between scheduled rate changes.		Loan Level Disclosure	Rate Adjustment Frequency	
L-050	Interest Rate Lookback	For adjustable-rate loans, the number of calendar days prior to the rate change date used to determine the effective index value required to calculate the next interest rate.		Loan Level Disclosure	Interest Rate Look Back	
L-051	Interest Rate Rounding Method	For adjustable-rate loans, the designation of how the interest rate is rounded when a new interest rate is calculated.	DN = Down NE = Nearest UP = Up NO = No Rounding	Loan Level Disclosure		New attribute
L-052	Interest Rate Rounding Method Percent	For adjustable-rate loans, the percentage to which the interest rate is rounded when a new interest rate is calculated.	00 = Other 01 = 0.25 02 = 0.125 03 = .01	Loan Level Disclosure		New attribute
L-053	Convertibility Indicator	The indicator denoting whether the loan has a feature that allows the borrower to convert from an adjustable rate to a fixed-rate.	Y = Yes N = No	Loan Level Disclosure	Convertibility Indicator	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-054	Initial Fixed Rate Period	For adjustable-rate loans, the number of calendar months between the first full month the loan accrues interest and the first interest rate adjustment date.	00 = ≤6 Months 01 = 7-18 Months 02 = 19-30 Months 03 = 31-42 Months 04 = 43-54 Months 05 = 55-66 Months 06 = 67-78 Months 07 = 79-90 Months 08 = 91-102 Months 09 = 103-114 Months 10 = 115-126 Months 11 = 127-138 Months 12 = 139-150 Months 13 = 151-162 Months 14 = 163-174 Months 15 = 175-186 Months 16 = >186 Months	Loan Level Disclosure	Initial Fixed-Rate Period	Attribute format changed from 3 character to 2 characters.
L-055	Next Interest Rate Adjustment Date	For adjustable-rate loans, the month and year that the interest rate is next subject to change.		Loan Level Disclosure	Next Rate Change Date	
L-056	Months to Next Interest Rate Adjustment Date	For adjustable-rate loans, the number of months from the current month to the next interest rate change date.		Loan Level Disclosure	Months To Next Rate Change	
L-057	Life Ceiling Interest Rate	For adjustable-rate loans, the lifetime maximum interest rate.	77.777 = Not Applicable	Loan Level Disclosure	Maximum Interest Rate	Not Applicable enumeration (77.777) added.
L-058	Life Ceiling Net Interest Rate	For adjustable-rate loans, the maximum interest rate less applicable fees (servicing fees and guarantor fees).	77.777 = Not Applicable	Loan Level Disclosure	Net Maximum Interest Rate	Not Applicable enumeration (77.777) added.
L-059	Life Floor Interest Rate	For adjustable-rate loans, the lifetime minimum interest rate.	77.777 = Not Applicable	Loan Level Disclosure		New attribute
L-060	Life Floor Net Interest Rate	For adjustable-rate loans, the minimum interest rate less applicable fees (servicing fees and guarantor fees).	77.777 = Not Applicable	Loan Level Disclosure		New attribute
L-061	Initial Interest Rate Cap Up Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust upward at the first interest rate adjustment date.	77.777 = Not Applicable	Loan Level Disclosure	Initial Rate Cap Up Percent	Not Applicable enumeration (77.777) added.

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-062	Initial Interest Rate Cap Down Percent	For adjustable-rate loans, the maximum number of percentage points the interest rate can adjust downward at the first interest rate change date.	77.777 = Not Applicable	Loan Level Disclosure	Initial Rate Cap Down Percent	Not Applicable enumeration (77.777) added.
L-063	Periodic Interest Rate Cap Up Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust upward at each interest rate adjustment date after the first interest rate adjustment date.	77.777 = Not Applicable	Loan Level Disclosure	Periodic Cap Up Percent	Not Applicable enumeration (77.777) added.
L-064	Periodic Interest Rate Cap Down Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust downward at each interest rate adjustment date after the first interest rate adjustment date.	77.777 = Not Applicable	Loan Level Disclosure	Periodic Cap Down Percent	Not Applicable enumeration (77.777) added.
L-065	Modification Program	For reperforming, modified fixed-rate and modified step-rate loans, the program under which the loan was modified.	A = Alternative C = Classic B = HAMP Backup H = HAMP O = Other R = Regular S = Standard T = Streamlined U = Underwater D = Deferred Payment F = Flex 9 = Not Available	Loan Level Disclosure	Modification Program	New enumerations added.
L-066	Modification Type	For reperforming, modified fixed-rate and modified step-rate loans, the classification describing the type of modification.	R = Rate T = Term B = Rate & Term C = Capitalization F = Rate, Term & Forbearance O = Other	Loan Level Disclosure	Modification Type	
L-067	Number of Modifications	For reperforming, modified fixed-rate and modified step-rate loans, the number of times the loan has been modified, at the time security was issued.		Loan Level Disclosure	Number Of Modifications	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-068	Total Capitalized Amount	For reperforming, modified fixed-rate and modified step-rate loans, the amount of interest and non-interest arrearages added to the principal balance as of the most recent modification.		Loan Level Disclosure	Total Capitalized Amount	
L-069	Interest Bearing Mortgage Loan Amount	For reperforming, modified fixed-rate and modified step-rate loans, the interest bearing unpaid principal balance at the time of modification.		Loan Level Disclosure	Original Unpaid Principal Balance (UPB)	
L-070	Original Deferred Amount	For reperforming, modified fixed-rate and modified step-rate loans, the non-interest bearing unpaid principal balance at the time of modification. <i>The deferred amount is not included in the unpaid principal balance of the security and is not payable to the certificate holder.</i>		Loan Level Disclosure		~ New attribute ~ Privacy Masking: Rounded to nearest thousand if > \$500.
L-071	Current Deferred UPB	For reperforming, modified fixed-rate and modified step-rate loans, the current non-interest bearing unpaid principal balance. <i>The deferred amount is not included in the unpaid principal balance of the security and is not payable to the certificate holder.</i>		Loan Level Disclosure	Current Deferred UPB	Privacy Masking: Rounded to nearest thousand if > \$500.
L-072	Loan Age As Of Modification	For reperforming, modified fixed-rate and modified step-rate loans, the number of scheduled payments from the time the loan was originated up to and including the date of the modification.		Loan Level Disclosure	Loan Age As Of Modification	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-073	Estimated Loan-To-Value (ELTV)	For reinstated, reperforming, modified fixed-rate and modified step-rate loans, the ratio obtained by dividing the outstanding balance of the mortgage loan by the estimated current value of the property obtained by the issuer, at the time of issuance.	999 = Not Available	Loan Level Disclosure	Loan-To-Value (LTV)	Not Available enumeration added (999).
L-074	Updated Credit Score	For reinstated, reperforming, modified fixed-rate and modified step-rate loans, the most recently available standardized credit score provided at the time of issuance.	9999 = Not Available	Loan Level Disclosure	Credit Score	Not Available enumeration added (9999).
L-075	Filler			Loan Level Disclosure	NA	
L-076	Interest Rate Step Indicator	The indicator denoting whether the modification includes a step rate.	Y = Yes N = No	Loan Level Disclosure	Interest Rate Step Indicator	New enumeration added.

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-077	Initial Step Fixed-Rate Period	For reperforming, modified step-rate loans, the number of months between the first payment date of the modified loan and the first step rate adjustment date.	00 = ≤6 Months 01 = 7-18 Months 02 = 19-30 Months 03 = 31-42 Months 04 = 43-54 Months 05 = 55-66 Months 06 = 67-78 Months 07 = 79-90 Months 08 = 91-102 Months 09 = 103-114 Months 10 = 115-126 Months 11 = 127-138 Months 12 = 139-150 Months 13 = 151-162 Months 14 = 163-174 Months 15 = 175-186 Months 16 = >186 Months	Loan Level Disclosure	Initial Step Fixed-Rate Period	Enumerations relabeled.
L-078	Total Number of Steps	For reperforming, modified step-rate loans, the number of upward interest rate adjustments per the modification agreement.		Loan Level Disclosure	Total Number Of Steps	
L-079	Number of Remaining Steps	For reperforming, modified step-rate loans, the number of upward interest rate adjustments remaining.		Loan Level Disclosure	Number Of Remaining Steps	
L-080	Next Step Rate	For reperforming, modified step-rate loans, the scheduled interest rate in effect at the next step-rate date.		Loan Level Disclosure	Next Step Rate	
L-081	Terminal Step Rate	For reperforming, modified step-rate loans, the maximum interest rate in effect following the final scheduled interest rate adjustment date. <i>Once the interest rate reaches the Terminal Step Rate, it is fixed for the remaining term of the mortgage.</i>		Loan Level Disclosure	Terminal Step Rate	
L-082	Terminal Step Date	For reperforming, modified step-rate loans, the final scheduled date on which the mortgage interest rate is scheduled to increase to its terminal step rate.		Loan Level Disclosure	Date Of Terminal Step	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-083	Step Rate Adjustment Frequency	For reperforming, modified step-rate loans, the number of months between each interest rate adjustment.		Loan Level Disclosure	Step Rate Adjustment Frequency	
L-084	Next Step Rate Adjustment Date	For reperforming, modified step-rate loans, the month and year that the interest rate is scheduled to increase.		Loan Level Disclosure	Next Step Rate Change Date	
L-085	Months to Next Step Rate Adjustment Date	For reperforming, modified step-rate loans, the number of months from the current month to the next date on which the mortgage interest rate increases.		Loan Level Disclosure	Months To Next Step Rate Change	
L-086	Periodic Step Cap Up Percent	For reperforming, modified step-rate loans, the maximum percentage points the interest rate may increase at each step rate adjustment date.		Loan Level Disclosure	Periodic Step Cap Up Percent	
L-087	Origination Mortgage Loan Amount	For reperforming, modified fixed-rate and modified step-rate loans, the dollar amount of the loan in the security as stated on the note at the time the loans were originated or modified.		Loan Level Disclosure	Origination Unpaid Principal Balance (UPB)	Privacy Masking: Rounded to nearest thousand if > \$500.
L-088	Origination Interest Rate	For reperforming, modified fixed-rate and modified step-rate loans, the interest rate of the loan as stated on the note at the time the loan was originated.		Loan Level Disclosure	Origination Interest Rate	
L-089	Origination Amortization Type	For reperforming, modified fixed-rate and modified step-rate loans, the classification of the loan as having either a fixed- or an adjustable-interest rate as stated on the note at the time the loan was originated.	FRM = Fixed-Rate ARM = Adjustable-Rate	Loan Level Disclosure	Origination Product Type	
L-090	Origination Interest Only Loan Indicator	For reperforming, modified fixed-rate and modified step-rate loans, the indicator denoting whether the loan only required interest payments for a specified period of time beginning with the first payment date as stated on the note at the time the loan was originated.	Y = Yes N = No	Loan Level Disclosure	Origination Interest-Only Indicator	Codes replace full text.
L-091	Origination First Payment Date	For reperforming, modified fixed-rate and modified step-rate loans, the month and year that the first scheduled payment on the loan was due as stated on the note at the time the loan was originated.		Loan Level Disclosure	Origination First Payment Date	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-092	Origination Maturity Date	For reperforming, modified fixed-rate and modified step-rate loans, the month and year in which the final payment on the loan was scheduled to be made at the time the loan was originated.		Loan Level Disclosure	Origination Maturity Date	
L-093	Origination Loan Term	For reperforming, modified fixed-rate and modified step-rate loans, the number of months in which regularly scheduled borrower payments are due as stated on the note at the time the loan was originated.		Loan Level Disclosure	Origination Loan Term	
L-094	Origination Loan-To-Value (LTV)	For reperforming, modified fixed-rate and modified step-rate loans, the ratio, expressed as a percentage, obtained by dividing the amount of the loan at origination by the value of the property. <i>Property value reflects either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i>	999 = Not Available	Loan Level Disclosure	Origination Loan-To-Value (LTV)	Not Available enumeration (999) added.
L-095	Origination Combined Loan-To-Value (CLTV)	For reperforming, modified fixed-rate and modified step-rate loans, the ratio, expressed as a percentage, obtained by dividing the amount of all known outstanding loans at origination by the value of the property. <i>Property value reflects either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i>	999 = Not Available	Loan Level Disclosure	Origination Combined Loan-To-Value (CLTV)	Not Available enumeration (999) added.
L-096	Origination Debt-To-Income Ratio	For reperforming, modified fixed-rate and modified step-rate loans, the ratio obtained by dividing the total monthly debt expense by the total monthly income of the borrower at the time the loan was originated.	999 = Not Available	Loan Level Disclosure	Origination Debt-To-Income Ratio	Not Available enumeration (999) added.
L-097	Origination Credit Score	For reperforming, modified fixed-rate and modified step-rate loans, the standardized credit score used to evaluate the borrower during the loan origination process.	9999 = Not Available	Loan Level Disclosure	Origination Credit Score	Not Available enumeration (9999) added.
L-098	Filler			Not applicable	Not applicable	
L-099	Filler			Not applicable	Not applicable	

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-100	Filler			Not applicable	Not applicable	
L-101	Origination Loan Purpose	For reperforming, modified fixed-rate and modified step-rate loans, the classification of the loan as either a purchase money mortgage or a refinance mortgage at the time the loan was originated.	C = Refinance - Cash Out N = Refinance - No Cash Out R = Refinance - Not Specified P = Purchase 9 = Not Available	Loan Level Disclosure	Origination Loan Purpose	~ Refinance loans are split out into multiple enumerations. ~ Codes replace full text. ~ Not Available enumeration added (9).
L-102	Origination Occupancy Status	For reperforming, modified fixed-rate and modified step-rate loans, the classification describing the property occupancy status at the time the loan was originated.	P= Primary Residence S= Second Home I= Investment Property 9= Not Available	Loan Level Disclosure	Origination Occupancy Status	~ Codes replace full text. ~ Not Available enumeration added (9).
L-103	Origination Channel	For reperforming, modified fixed-rate and modified step-rate loans, the origination channel used by the party that delivered the loan to the issuer.	R = Retail B = Broker C = Correspondent T = Third Party Origination - Not Specified 9 = Not Available	Loan Level Disclosure	Origination Channel	~ Third party origination Not specified (T) enumeration added. ~ Not Available enumeration (9) added.
L-104	Days Delinquent	For reperforming, modified and modified step-rate loans, the number of days for which a mortgage loan has been reported delinquent.	0 = Current 1 = 30-59 2 = 60-89 3 = 90-119 4 = 120+	Loan Level Disclosure	Days Delinquent	Codes replace numeric values.

Data Mapping – Future Files to Current Files

Loan Level File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
L-105	Loan Performance History	<p>For reperforming, modified and modified step-rate loans, the coded string of values that describes the previous payment performance of the loan at the time of issuance.</p> <p><i>This string will contain 36 months of history for reperforming modified and modified step rate loans and 12 months for reinstated loans.</i></p>		Loan Level Disclosure	Loan Performance History	
L-106	Loan Participation Percent	The percentage of the loan that is backing the security.				New attribute

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-01	Prefix	The designation assigned by the issuer denoting the type of the loans and the security.		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File Geo Stats Interest Only Disclosure File MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Pool Prefix Prefix State Pool Prefix	
S-02	Security Identifier	The unique designation assigned to the security by the issuer.		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File Geo Stats Interest Only Disclosure File MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Mega Pool Number Pool Number State Pool Number	
S-03	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP).		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File Interest Only Disclosure File MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	CUSIP CUSIP Number Mega CUSIP	
S-04	Security Factor Date	The month and year on which the corresponding factor is effective.		ARM Stats MBS Stats Supplemental File	Current Date Reporting Period Security Balance Date	
S-05	Security Factor	The decimal value that, when multiplied by the Issuance Investor Security UPB amount, equals the Current Investor Security UPB amount.		ARM Stats MBS Stats	Current Factor Current Trading Factor	

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-06	Payment Delay Days	The indicator denoting whether the loans in the security participate in a 45 Day, 55 Day, or a 75 Day payment delay period at the time the security was issued.	45 = 45 Days 55 = 55 Days 75 = 75 Days			New attribute
S-07	Security Data Correction Indicator	The indicator denoting the data correction status of the security based on the current reporting period.	Y = Yes N = No			New attribute
S-08	Security Status Indicator	The indicator denoting the status of the security based on the current reporting period.	A = Active P = Paid Off C = Collapsed D = Dissolved			New attribute
S-09	Security Notification Indicator	The indicator denoting whether the disclosure is preliminary and subject to change or final.	P = Preliminary F = Final 7 = Not Applicable			New attribute
S-10	Security Description	The unique designation of the security including abbreviated FED code , WA Net Interest Rate, Prefix and Security Identifier.		MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Mega Security Description Pool Security Description Security Description	
S-11	Issuer	The name of the entity that issued the security.	FNM = Fannie Mae FRE = Freddie Mac			New attribute
S-12	Issue Date	The date on which the security was issued.		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Issue Date Mega Issue Date Pool Issue Date	
S-13	Maturity Date	The month and year in which the final payment on the security is scheduled to be made at the time the security was issued.		ARM Stats MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Maturity Date Pool Maturity Date	

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-14	Updated Longest Maturity Date	The updated month and year in which the final payment on the security is scheduled to be made based on the longest maturity date of the remaining loans in the security.				New attribute
S-15	Issuance Investor Security UPB	The aggregate unpaid principal balance of the loans as they contribute to the balance of the security at the time the security was issued.		ARM Stats MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Mega Issue Amount Original Balance Original Security Balance Pool Issue Amount	
S-16	Current Investor Security UPB	The aggregate unpaid principal balance of the loans as they contribute to the current balance of the security.		ARM Stats MBS Stats Supplemental File	Current Balance Current Month Unpaid Principal Balance (UPB) Current Security Balance	
S-17	WA Net Interest Rate	The weighted average interest rate of the loans less applicable fees (servicing fees and guarantor fees).		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Pass-Through Rate Percent Pass-Through Rate (FRM) or Initial Pool Accrual Rate (ARM) Published Pass-Through Rate WA Pass-Through Rate	
S-18	WA Issuance Interest Rate	The weighted average interest rate of the loans in effect at the time the security was issued.		ARM Stats MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Original WA Coupon Original Weighted Average (WA) Coupon	
S-19	WA Current Interest Rate	The weighted average interest rate of the loans in effect during the current reporting period.		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File MBS Stats	Current WA Coupon Weighted Average (WA) Coupon	
S-20	WA Net Accrual Interest Rate	For adjustable-rate loans, the weighted average Interest Rate less applicable fees (servicing fees and guarantor fees).		ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Accrual Rate Initial Pool Accrual Rate Issue Accrual Rate	
S-21	WA Loan Term	The weighted average number of months in which regularly scheduled borrower payments are due.		Adjustable-Rate Quartile File Fixed-Rate Quartile File New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	WA Loan Term For Non- Balloon Term WA Original Loan Term	

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-22	WA Issuance Remaining Months to Maturity	The weighted average of number of remaining months that will reduce the Current Investor Loan UPB to zero, at the time the security was issued. <i>For fixed-rate loans, this value takes into account the impact of any curtailments.</i>		ARM Stats MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Original WA Maturity Original Weighted Average (WA) Maturity WA Remaining Maturity At Issuance	
S-23	WA Current Remaining Months to Maturity	The weighted average of number of remaining months that will reduce the Current Investor Loan UPB to zero. <i>For fixed-rate loans, this value takes into account the impact of any curtailments.</i>		Adjustable-Rate Quartile File ARM Stats Fixed-Rate Quartile File MBS Stats	Current WA Maturity WA Maturity	
S-24	WA Loan Age	The weighted average number of months from the time the loans were originated or modified up to and including the current reporting period.		Adjustable-Rate Quartile File Fixed-Rate Quartile File New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	WA Loan Age	
S-25	WA Mortgage Loan Amount	The weighted average dollar amount of the loans as stated on the notes at the time the loans were originated or modified. <i>For reperforming, modified fixed-rate and modified step-rate loans, this value represents both the interest bearing and non-interest bearing amount.</i>		New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)		~ New attribute on monthly file. ~ Privacy Masking: Underlying loan values rounded to nearest thousand if > \$500.
S-26	Average Mortgage Loan Amount	The simple average dollar amount of the loans as stated on the notes at the time the loans were originated or modified. <i>For reperforming, modified fixed-rate and modified step-rate loans, this value represents both the interest bearing and non-interest bearing amount.</i>		Adjustable-Rate Quartile File Fixed-Rate Quartile File New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Average Loan Size	Privacy Masking: Underlying loan values rounded to nearest thousand if > \$500.

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-27	WA Loan-to-Value (LTV)	<p>The weighted average ratio, expressed as a percentage, obtained by dividing the amount of the loans at origination by the value of the properties.</p> <p><i>Property value reflects either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i></p> <p><i>For reperforming, modified fixed-rate and modified step-rate loans, this value will be blank.</i></p>	999 = Not Available	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Loan-To-Value Weighted Average WA LTV	Not Available enumeration (9) added.
S-28	WA Combined Loan-To-Value (CLTV)	<p>The weighted average ratio, expressed as a percentage, obtained by dividing the amount of all known outstanding loans at origination by the value of the properties.</p> <p><i>Property value reflects either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i></p> <p><i>For reperforming, modified fixed-rate and modified step-rate loans, this value will be blank.</i></p>	999 = Not Available	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	WA Combined Loan To-Value-Ratio	New attribute on monthly file
S-29	WA Debt-To-Income (DTI)	The weighted average ratio obtained by dividing the total monthly debt expenses by the total monthly incomes of the borrowers at the time the loans were originated or modified.				New attribute
S-30	WA Borrower Credit Score	<p>The weighted average standardized credit score used to evaluate the borrower during the loan origination process.</p> <p><i>For reperforming, modified fixed-rate and modified step-rate loans, this value will be blank.</i></p>		New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Credit Score Weighted Average WA Credit Score	
S-31	Filler			Not applicable	Not applicable	
S-32	Filler			Not applicable	Not applicable	

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-33	Loan Count	The total number of loans in the security.		ARM Stats Interest Only Disclosure File New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Number Of Loans Per Pool Number Of Mortgage Loans Original Number Of Loans Total Active Loan Count	
S-34	Third Party Origination UPB Percent	The percentage of the aggregate Investor Loan UPB that were originated by a third party, to include Broker and Correspondent originations. <i>For reperforming, modified fixed-rate and modified step-rate loans, this value will be blank.</i>		New Issues Pool Statistics (NIPS) Supplemental File	Percent UPB With Third Party Origination Third Party Origination UPB Percent UPB	
S-35	Seller Name	The name of the entity that sold the loans to the issuer.		ARM Stats MBS Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Lender Issuer Seller Name Seller	
S-36	Seller City	The city of the address of the entity that sold the loans to the issuer.		ARM Stats MBS Stats	Lender City Seller Address	
S-37	Seller State	The state or territory of the address of the entity that sold the loans to the issuer.		ARM Stats MBS Stats	Seller Address State	
S-38	Servicer Name	The name of the entity that services the loan during the current reporting period.		New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Servicer Servicer Name	
S-39	Servicer City	The city of the address of the entity that services the loan.				New attribute
S-40	Servicer State	The state or territory of the address of the entity that services the loan.				New attribute
S-41	Delinquent Loans Purchased (Prior Month UPB)	The aggregate prior period Investor Loan UPB of the loans that were purchased from the security due to delinquency status during the current reporting period.				New attribute
S-42	Delinquent Loans Purchased (Loan Count)	The number of loans that were purchased from the security due to delinquency status during the current reporting period.				New attribute

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-43	Eligible for Resecuritization	The indicator denoting whether the security is eligible for resecuritization.	Y = Yes N = No			New attribute
S-44	Notes	Additional information about the loans in the security.				New attribute
S-45	Notes Ongoing	Additional information about the loans in the security.				New attribute
S-46	Interest Only Security Indicator	The indicator denoting whether the loans only require interest payments for a specified period of time beginning with the first payment date.	Y = Yes N = No 5 = Mixed			New attribute
S-47	WA Months to Amortization	For interest-only loans, the weighted average number of months from the current month to the first scheduled principal and interest payment date.		Interest Only Disclosure File	Weighted Average (WA) Months To Amortization	Calculation reflects First Scheduled Amortization Date as the ending period instead of Interest-Only End Date.
S-48	Prepayment Penalty Indicator	The indicator denoting whether the security is subject to a penalty for early payment of principal.	Y = Yes N = No 9 = Not Available			New attribute
S-49	Reduced Minimum Servicing Indicator	The indicator denoting whether the loans in the security may have a reduced servicing fee.	Y = Yes N = No 9 = Not Available			New attribute
S-50	Subtype	For an adjustable-rate mortgage, the code that identifies ARM product characteristics and features.		ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Subtype	
S-51	Index	For adjustable-rate loans, the description of the index on which adjustments to the interest rate are based.	See Appendix A			New attribute
S-52	WA Mortgage Margin	For adjustable-rate loans, the weighted average number of percentage points to be added to the index to arrive at the new interest rate.	77.777 = Not Applicable	ARM Stats	WA Loan Margin	Not Applicable enumeration (77.777) added.
S-53	WA MBS Margin	For adjustable-rate loans, the weighted average mortgage margin less applicable fees (servicing fees and guarantor fees).	77.777 = Not Applicable	Adjustable-Rate Quartile File ARM Stats New Issues Mega Statistics (NIMS)	WA MBS Margin WA Margin	Not Applicable enumeration (77.777) added.

Data Mapping – Future Files to Current Files

Security File

ID9	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-54	Interest Rate Adjustment Frequency	For adjustable-rate loans, the number of months, excluding any fixed-rate period, between scheduled rate changes.	555 = Mixed	ARM Stats New Issues Mega Statistics (NIMS)	Rate Adjustment Frequency	Mixed enumeration (555) added.
S-55	Interest Rate Lookback	For adjustable-rate loans, the number of calendar days prior to the interest rate adjustment date used to determine the effective index value required to calculate the next interest rate.	555 = Mixed	ARM Stats	Lookback Rate Change	Mixed enumeration (555) added.
S-56	Payment Adjustment Frequency	For negative amortizing adjustable-rate loans, the number of months between scheduled payment changes. For a security with an initial fixed-rate period, the payment adjustment frequency is the number of months between subsequent payment changes.	555 = Mixed	ARM Stats	Payment Change Frequency	Mixed enumeration (555) added.
S-57	Payment Lookback	For negative amortizing adjustable-rate loans, the number of days prior to an payment effective date used to determine value when calculating a principal and interest payment.	999 = Not Available	ARM Stats	Lookback Payment Change	Not Available enumeration (999) added.
S-58	Convertibility Indicator	For adjustable-rate loans, the indicator denoting whether the loans in the security have a feature that allows the borrower to convert from an adjustable rate to a fixed rate.	Y = Yes N = No 9 = Not Available	ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Convertible Convertible Flag	Not Available enumeration (9) added.
S-59	Negative Amortization Indicator	For adjustable-rate loans, the indicator denoting whether the loans in the security allow negative amortization.	Y = Yes N = No 9 = Not Available	ARM Stats	Deferred Interest Allowed	Not Available enumeration (9) added.
S-60	Negative Amortization Factor	For negative amortizing adjustable-rate loans, the decimal value that, when multiplied by the Issuance Investor Security UPB amount, equals the Negative Amortization amount.				New attribute
S-61	WA Negative Amortization Limit	For negative amortizing adjustable-rate loans, the weighted average Negative Amortization Limit of the loans in the security.	77.777 = Not Applicable 999.999 = Not Available	ARM Stats	WA Negative Amortization Limit	Not Applicable & Not available enumerations (77.777) & (999.999) added.

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-62	Initial Fixed Rate Period	For adjustable-rate loans, the number of calendar months between the first full month the loans accrue interest and the first interest rate adjustment date.	00 = <=6 Months 01 = 7-18 Months 02 = 19-30 Months 03 = 31-42 Months 04 = 43-54 Months 05 = 55-66 Months 06 = 67-78 Months 07 = 79-90 Months 08 = 91-102 Months 09 = 103-114 Months 10 = 115-126 Months 11 = 127-138 Months 12 = 139-150 Months 13 = 151-162 Months 14 = 163-174 Months 15 = 175-186 Months 16 = >186 Months 55 = Mixed			New attribute
S-63	First Rate Adjustment Date	For adjustable-rate loans, the earliest First Rate Adjustment Date of the loans in the security.		ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	First Rate Change Date Initial Interest Rate Change Date	
S-64	First Payment Adjustment Date	For adjustable-rate loans, the earliest First Payment Adjustment Date of the loans in the security.		ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	First Payment Change Date	
S-65	WA Months to Next Rate Adjustment Date	For adjustable-rate loans, the weighted average number of months from the current month to the next interest rate adjustment date.		ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	WA Months To Rate Change WA Months To Roll	
S-66	WA Life Interest Rate Ceiling	For adjustable-rate loans, the weighted average lifetime maximum interest rate.	77.777 = Not Applicable	Adjustable-Rate Quartile File	WA Cap	Not Applicable enumeration (77.777) added.
S-67	WA Net Life Interest Rate Ceiling	For adjustable-rate loans, the weighted average maximum interest rate less applicable fees (servicing fees and guarantor fees).	77.777 = Not Applicable	ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Maximum Accrual Rate WA Loan Pass-Through (LPT) Life Cap WA Maximum Pool Accrual Rate	Not Applicable enumeration (77.777) added.

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-68	WA Life Interest Rate Floor	For adjustable-rate loans, the weighted average lifetime minimum interest rate.	77.777 = Not Applicable	Adjustable-Rate Quartile File	WA Floor	Not Applicable enumeration (77.777) added.
S-69	WA Net Life Interest Rate Floor	For adjustable-rate loans, the weighted average minimum interest rate less applicable fees (servicing fees and guarantor fees).	77.777 = Not Applicable	ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Minimum Accrual Rate WA LPT Life Floor WA Minimum Pool Accrual Rate	Not Applicable enumeration (77.777) added.
S-70	Initial Interest Rate Cap Up Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust upward at the first interest rate adjustment date.	55.555 = Mixed 77.777 = Not Applicable			New attribute
S-71	Initial Interest Rate Cap Down Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust downward at the first interest rate adjustment date.	55.555 = Mixed 77.777 = Not Applicable			New attribute
S-72	Periodic Interest Rate Cap Up Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust upward at each interest rate adjustment date after the first interest rate adjustment date.	55.555 = Mixed 77.777 = Not Applicable	ARM Stats	Per Adjustment Rate Cap	New attribute
S-73	Periodic Interest Rate Cap Down Percent	For adjustable-rate loans, the maximum percentage points the interest rate can adjust downward at each interest rate adjustment date after the first interest rate adjustment date.	55.555 = Mixed 77.777 = Not Applicable	ARM Stats	Per Adjustment Rate Cap	New attribute

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-74	Initial Step Fixed-Rate Period	For reperforming, modified step-rate loans, the number of months between the first payment date of the modified loan and the first step rate adjustment.	00 = <=6 Months 01 = 7-18 Months 02 = 19-30 Months 03 = 31-42 Months 04 = 43-54 Months 05 = 55-66 Months 06 = 67-78 Months 07 = 79-90 Months 08 = 91-102 Months 09 = 103-114 Months 10 = 115-126 Months 11 = 127-138 Months 12 = 139-150 Months 13 = 151-162 Months 14 = 163-174 Months 15 = 175-186 Months 16 = >186 Months 55 = Mixed			New attribute
S-75	Step Rate Adjustment Frequency	For reperforming, modified step-rate loans, the number of months between each interest rate adjustment.	555 = Mixed			New attribute
S-76	Next Step Rate Adjustment Date	For reperforming, modified step-rate loans, the month and year that the interest rate is scheduled to increase.				New attribute
S-77	WA Months to Next Step Rate Adjustment	For reperforming, modified step-rate loans, the weighted average number of months from the current month to the next date on which the mortgage interest rate increases.				New attribute
S-78	Periodic Step Rate Cap Up Percent	For reperforming, modified step-rate loans, the maximum percentage points the interest rate may increase at each step rate adjustment date.	55.555 = Mixed			New attribute
S-79	WA Origination Mortgage Loan Amount	For reperforming, modified fixed-rate and modified step-rate loans, the weighted average dollar amount of the loans in the security as stated on the notes at the time the loans were originated.				~ New attribute ~ Privacy Masking: Underlying loan values rounded to nearest thousand if > \$500.

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-80	Average Origination Mortgage Loan Amount	<p>For reperforming, modified fixed-rate and modified step-rate loans, the simple average dollar amount of the loans in the security as stated on the notes at the time the loans were originated.</p> <p><i>This value represents both the interest bearing and non-interest bearing amount.</i></p>				<p>~ New attribute</p> <p>~ Privacy Masking: Underlying loan values rounded to nearest thousand if > \$500.</p>
S-81	WA Origination Interest Rate	<p>For reperforming, modified fixed-rate and modified step-rate loans, the weighted average interest rate of the loans as stated on the note at the time the loans were originated.</p>				New attribute
S-82	WA Origination Loan Term	<p>For reperforming, modified fixed-rate and modified step-rate loans, the weighted average number of months in which regularly scheduled borrower payments are due as stated on the note at the time the loans were originated.</p>				New attribute
S-83	WA Origination Loan-to-Value (LTV)	<p>For reperforming, modified fixed-rate and modified step-rate loans, the weighted average ratio, expressed as a percentage, obtained by dividing the amount of the loans at origination by the values of the properties.</p> <p><i>Property values reflect either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i></p>				New attribute
S-84	WA Origination Combined Loan-to-Value (CLTV)	<p>For reperforming, modified fixed-rate and modified step-rate loans, the weighted average ratio, expressed as a percentage, obtained by dividing the amount of all known outstanding loans at origination by the value of the property.</p> <p><i>Property values reflect either the lesser of the sales price or the appraised property value for a purchase, or the appraised property value for a refinance.</i></p>				New attribute

Data Mapping – Future Files to Current Files

Security File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
S-85	WA Origination Debt-to-Income (DTI)	For reprforming, modified fixed-rate and modified step-rate loans, the weighted average ratio obtained by dividing the total monthly debt expense by the total monthly income of the borrower at the time the loan was originated.				New attribute
S-86	WA Origination Credit Score	For reprforming, modified fixed-rate and modified step-rate loans, the weighted average standardized credit score used to evaluate the borrower during the loan origination process.				New attribute
S-87	Filler			Not applicable	Not applicable	
S-88	Filler			Not applicable	Not applicable	
S-89	Origination Third Party Origination UPB Percent	For reprforming, modified fixed-rate and modified step rate loans, the percentage of the aggregate Investor Loan UPB that were originated by a third party, to include Broker and Correspondent originations.				New attribute
S-90	WA Estimated Loan-to-Value (ELTV)	For reinstated, reprforming, modified fixed-rate and modified step-rate loans, the weighted average ratio obtained by dividing the outstanding balance of the mortgage loan by the estimated current value of the property obtained by the issuer, at the time of issuance.				New attribute
S-91	WA Updated Credit Score	For reinstated, reprforming, modified fixed-rate and modified step-rate loans, the weighted average most recently available standardized credit score provided at the time of issuance.				New attribute

Data Mapping – Future Files to Current Files

Security Supplemental Record Type Summary

Security Supplemental File Record Type Description		Current File	Current Attribute Label	Comments
Record Type No.	Record Type Description			
1	Quartiles	Adjustable-Rate Quartile File Fixed-Rate Quartile File New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)		
2	Next Interest Rate Adjustment Date	ARM Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Next Rate Change Date	Expanded to include: Interest Only First Principal and Interest Payment Date
3	Loan-To-Value (LTV) Not Available Stratification			New stratification
4	Combined Loan-To-Value (CLTV) Not Available Stratification			New stratification
5	Debt-To-Income (DTI) Not Available Stratification			New stratification
6	Borrower Credit Score Not Available Stratification			New stratification
7	Days Delinquent Stratification			New stratification
8	Number of Borrowers Stratification			New stratification
9	First-Time Homebuyer Stratification			New stratification
10	Loan Purpose Stratification	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Loan Purpose	New loan level enumerations included in stratification - see Loan Level documentation.
11	Occupancy Status Stratification	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Occupancy Type	New loan level enumerations included in stratification - see Loan Level documentation.
12	Number of Units Stratification	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Property Type	New loan level enumerations included in stratification - see Loan Level documentation.
13	Property Type Stratification			New stratification
14	Channel Stratification	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Third Party Origination Type Origination Channel Origination Type	New loan level enumerations included in stratification - see Loan Level documentation.

Data Mapping – Future Files to Current Files

Security Supplemental Record Type Summary

Security Supplemental File Record Type Description		Current File	Current Attribute Label	Comments
Record Type No.	Record Type Description			
15	Property State Stratification	Geo Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Property State State	
16	Seller Name Stratification			New stratification
17	Servicer Name Stratification	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS) Supplemental File	Servicer	Expanded to include: Loan Age, Current Interest Rate, Remaining Months to Maturity statistics
18	Mortgage Insurance Coverage Stratification			New stratification
19	Mortgage Insurance Cancellation Indicator Stratification			New stratification
20	Government Insured/Guarantee Stratification			New stratification
21	Interest Only First Principal and Interest Payment Date Stratification	Interest Only Disclosure File New Issues Mega Statistics (NIMS)	First Scheduled Amortization Remaining months to Amortization	Calculation reflects First Scheduled Amortization Date as the ending period instead of Interest-Only End Date.
22	Not Paying Principal in First Distribution Stratification	New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Percent UPB with Fully Amortizing with same month pooling Percent UPB with Interest Only with same month pooling	
23	Origination Year Stratification	Geo Stats New Issues Mega Statistics (NIMS) New Issues Pool Statistics (NIPS)	Origination Year Year	
24	Origination Channel Stratification			New stratification
25	Non-Standard Loan Type Stratification	New Issues Pool Statistics (NIPS)		
26	Modification Program Stratification			New stratification
27	Modification Type Stratification			New stratification

Data Mapping – Future Files to Current Files

Security Supplemental Record Type Summary

Security Supplemental File Record Type Description		Current File	Current Attribute Label	Comments
Record Type No.	Record Type Description			
28	Modification Information Stratification			New stratification
29	Number of Modifications Stratification			New stratification
30	Deferred Unpaid Principal Balance Stratification			New stratification
31	Estimated Loan-to-Value (ELTV) Not Available Stratification			New stratification
32	Updated Credit Score Not Available Stratification			New stratification
33	Number of Remaining Steps Stratification			New stratification
34	Number of Steps - At Modification Stratification			New stratification
35	Next Step Rate Adjustment Date Stratification			New stratification
36	Origination Loan-To-Value (LTV) Not Available Stratification			New stratification
37	Origination Combined Loan-To-Value (CLTV) Not Available Stratification			New stratification
38	Origination Debt-To-Income (DTI) Not Available Stratification			New stratification
39	Origination Borrower Credit Score Not Available Stratification			New stratification
40	Origination Loan Purpose Stratification			New stratification
41	Origination Occupancy Status Stratification			New stratification
42	Borrower Payment History Stratification			New stratification
43	Collateral List	Final Data Statement		

Data Mapping -
Appendix A – Index
Appendix B – Property State



Data Mapping

Appendix A – Index

Current Index Code	Current Index Description	Future Index Code	Future Index Description
1	6 Month Auction High Disct Rate Mnth Avg	054	Tbill_6Mo_Disc_Mnth_Avg
2	1 Year Treasury Constant Matur - Monthly	009	Cmt_1Yr_Mnth_Avg
3	3 Year Treasury Constant Matur - Monthly	012	Cmt_3Yr_Mnth_Avg
4	5 Year Treasury Constant Matur - Monthly	016	Cmt_5Yr_Mnth_Avg
5	Fhfb Contract Mortgage Rate Prev. Occupi	046	Ntl_Avg_Cont_Prev_Occ
6	6 Month Auction High Disct Rate Wkly Avg	055	Tbill_6Mo_Disc_Wkly
7	1 Year Treasury Constant Matur - Weekly	010	Cmt_1Yr_Wkly_Avg
8	3 Year Treasury Constant Matur - Weekly	013	Cmt_3Yr_Wkly_Avg
9	5 Year Treasury Constant Matur - Weekly	014	Cmt_5Yr_Wkly_Avg
11	6-Mo Money Market-Com. Banks (Weekly)	045	Mm_6Mo_Combank_Wkly
12	Fhfb 11Th Dist Cost Of Funds - Monthly	021	Cofi_1Mo_11Thdist
13	10 Year Treasury Constant Matur - Weekly	005	Cmt_10Yr_Wkly_Avg
15	6 Month Auction High Investment Rate	057	Tbill_6Mo_Inv_Wkly
16	11Th Dist Dly Guar Rate-30 Day Com (5Yr)	001	11Thdist_Dly_Guar_Rate
18	6 Month Treasury Bill Secondary Market	058	Tbill_6Mo_Sec_Wkly_Avg
19	2 Year Treasury Constant Matur - Weekly	011	Cmt_2Yr_Wkly_Avg
20	Cum Avg Prev 4 Wks 6 Month Treasury	056	Tbill_6Mo_Inv_Cuml_Avg_Prev4_Wkly_Avg
21	Cum Avg Prev 26 Wks 6 Month Treasury	052	Tbill_6Mo_Cuml_Avg_Prev26_Wkly_Avg
22	Cum Avg Prev 4 Wks Of 6 Month Treasury	053	Tbill_6Mo_Disc_Cuml_Avg_Prev4_Wkly_Avg
23	1Month Wall Street Journal Libor Rate	036	Libor_1Mo_Wsj
24	Cum Avg Prev 12 Mos Fhfb 11Th Dist Cof	020	Cofi_12Mo_11Thdist_Cuml_Avg
26	Wall Street Journal Prime Rate - Daily	048	Prime_Wsj_Dly
27	1-Yr Treasury Bill (Weekly Auction Avg)	051	Tbill_1Yr_Disc_Wkly_Avg
37	Semi-Annual Cof For Ca Fhfb Members	025	Cofi_6Mo_Ca

Data Mapping

Appendix A – Index

Current Index Code	Current Index Description	Future Index Code	Future Index Description
40	Blend 50% Frm/50% Weekly 1 Year Treasury	019	Cmt_Blend_1Yr_Wkly_Avg
43	1 Year Treasury Cum. Avg. Last 12 Month	008	Cmt_1Yr_Cuml_Avg_Prev12_Mnth_Avg
45	6 Month Wall Street Journal Libor Rate	042	Libor_6Mo_Wsj
46	Semi-Annual Cof For 11Th Dist Fhfb	024	Cofi_6Mo_11Thdist
47	Quarterly Average Of The Federal Cofi	026	Cofi_Fed_Qrty_Avg
49	1 Yr Treas Const Matur Mnthy Avg Of Wkly	007	Cmt_1Yr_Cuml_Avg_4Wks_Wkly_Avg
50	Fhfb National Avg Effective Rate	047	Ntl_Avg_Effective_Rate
51	6 Month Wall Street Journal Libor Rate	044	Libor_6Mo_Wsj_Mnth_Avg
58	6 Month Wall Street Journal Libor	043	Libor_6Mo_Wsj_Dly
62	1 Month Wall Street Journal Libor	035	Libor_1Mo_Wsj_Dly
65	6 Month British Bankers Libor - Monthly	040	Libor_6Mo_Bba
67	6 Month Auction High Discount Rate	055	Tbill_6Mo_Disc_Wkly
69	1 Year Treasury Bill Auction Average (Mo	050	Tbill_1Yr_Disc_Mnth_Avg
73	1 Year Treasury Cumm. Avg. Last 12 Month	006	Cmt_1Yr_Cuml_Avg_Prior12_Mnth_Avg
74	30 Year 60 Day A/A Conventional Frm	031	Frm_Conv_60Day_30Yr_Aa_Dly
75	1 Year Wall Street Journal Libor - Daily	038	Libor_1Yr_Wsj_Dly
76	Freddie Mac Federal Cost Of Funds	027	Cofi_Fre
78	6 Month Treasury Security - Weekly Avg.	017	Cmt_6Mo_Wkly_Avg
80	30-Day Frm Conv Posted Yield A/A	029	Frm_Conv_30Day_Posted_Yld_Aa
81	30-Day Frm Conv Posted Yield S/A	030	Frm_Conv_30Day_Posted_Yld_Sa
82	60-Day Frm Conv Posted Yield A/A	032	Frm_Conv_60Day_Posted_Yld_Aa
83	60-Day Frm Conv Posted Yield S/A	033	Frm_Conv_60Day_Posted_Yld_Sa
87	1 Month British Bankers Libor - Daily	034	Libor_1Mo_Bba_Dly
88	3 Month British Bankers Libor - Daily	039	Libor_3Mo_Bba_Dly

Data Mapping

Appendix A – Index

Current Index Code	Current Index Description	Future Index Code	Future Index Description
89	1 Yr Wsj Libor-Monthly On 1St Bus. Day	037	Libor_1Yr_Wsj
90	10 Year Treasury Constant Matur -Monthly	004	Cmt_10Yr_Mnth
91	1 Yr Cmt Monthly- Last4 Weeks Of Weekly	007	Cmt_1Yr_Cuml_Avg_4Wks_Wkly_Avg
92	5 Yr Cmt Monthly - Last 4 Weeks Of Weekl	015	Cmt_5Yr_Cuml_Avg_4Wks_Wkly_Avg
94	6 Month British Bankers Libor - Daily	041	Libor_6Mo_Bba_Dly
95	Wells Fargo Cost Of Savings - Monthly	028	Cos_1Mo_Wellsfargo
Not applicable	Not applicable	002	Cd_6Mo_Sec_Mrkt_Mnth_Avg
Not applicable	Not applicable	003	Cd_6Mo_Wkly
Not applicable	Not applicable	016	Cmt_5Yr_Mnth_Avg
Not applicable	Not applicable	018	Cmt_7Yr_Mnth
Not applicable	Not applicable	022	Cofi_1Mo_7Thdist
Not applicable	Not applicable	023	Cofi_1Mo_Ntl_Mnth_Avg
Not applicable	Not applicable	049	Rny_Fre_30Yr_60Day_Dly

Appendix B – Property State

Enumeration	Enumeration Name	Enumeration	Enumeration Name
AK	Alaska	MO	Missouri
AL	Alabama	MS	Mississippi
AR	Arkansas	MT	Montana
AZ	Arizona	NC	North Carolina
CA	California	ND	North Dakota
CO	Colorado	NE	Nebraska
CT	Connecticut	NH	New Hampshire
DC	District of Columbia	NJ	New Jersey
DE	Delaware	NM	New Mexico
FL	Florida	NV	Nevada
GA	Georgia	NY	New York
GU	Guam	OH	Ohio
HI	Hawaii	OK	Oklahoma
IA	Iowa	OR	Oregon
ID	Idaho	PA	Pennsylvania
IL	Illinois	PR	Puerto Rico
IN	Indiana	RI	Rhode Island
KS	Kansas	SC	South Carolina
KY	Kentucky	SD	South Dakota
LA	Louisiana	TN	Tennessee
MA	Massachusetts	TX	Texas
MD	Maryland	UT	Utah
ME	Maine	VA	Virginia
MI	Michigan	VI	Virgin Islands
MN	Minnesota	VT	Vermont
MO	Missouri	WA	Washington
MS	Mississippi	WI	Wisconsin
MT	Montana	WV	West Virginia
NC	North Carolina	WY	Wyoming

Revision Log

Date	Slide	Version	Data Attribute	Description
11-2018	New Disclosure Files - 2	1.1	Not applicable	Added Security Issuance Supplemental Correction File Details
5-2019	New Disclosure Files – 1 & 2	1.2	Not applicable	Defined MM in month-end and correction file’s names as the month of issuance and not the file’s publication date.
5-2019	Data Mapping – Current Files to Future Files Loan Level Disclosure	1.2	Months To Next Step Rate Change Next Step Rate Change Date	Updated mapping between 2 attributes
5-2019	Data Mapping – Current Files to Future Files – Interest Only Disclosure	1.2	Number of Loans Remaining Months to Amortization Number of Loans Per Pool Per Remaining Months to Amortization Unpaid Principal Balance	Added mapping for loan count, UPB percent, remaining months to amortization
5-2019	File Changes	1.2	Dissolved Securities Monthly Collateral Summary	Updated applicable products in files
5-2019	Data Mapping – Current Files to Future Files ARM Stats	1.2	MBS Margin	Updated mapping to WA MBS Margin from MBS Margin
5-2019	Data Mapping – Current Files to Future Files Supplemental File	1.2	Occupancy Type	Updated Occupancy Status stratification record number
5-2019	Data Mapping – Current Files to Future Files New Issue Pool Statistics (NIPS)	1.2	Record Type 07	Typo on Future Attribute ID from Record type 15 to 23
5-2019	Data Mapping – Current Files to Future Files New Issue Pool Statistics (NIPS)	1.2	Record Type 08	Updated table label from State to Year
5-2019	Data Mapping – Current Files to Future Files New Issue Pool Statistics (NIPS)	1.2	Record Type 17	Updated Future Attribute ID from Record Type 13 to Record Type 14



Revision Log

Date	Slide	Version	Data Attribute	Description
5-2019	Appendix A	1.2	Index code	Update format to reflect 3 characters
5-2019	Appendix B – Property State	1.2	Appendix B	Added Appendix B – Property State;
5-2019	Data Mapping – Current Files to Future Files Supplemental File	1.2	Property State	Removed comment related to new enumerations.
5-2019	Data Attributes –Effective Dates	1.2	Delinquency Attributes	Changed effective date to November 2018
5-2019	New Disclosure Files	1.2	Publication Dates	Added a footnote for month and day





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