



Fannie Mae®

Single-Family MBS Disclosure Mapping Documentation – Multiclass

October 2019

Introduction

Fannie Mae is planning to provide new and enhanced disclosure files for its Single-Family Multiclass REMIC and SMBS Securities. 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
- Mapping between the current and future disclosure files



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Multiclass File Changes



Multiclass File Changes

File Business Name	File Name ¹	Publication Timing ²	Process Cycle	Available on SFTP Site	Products	Archive Availability	Comments
Absorption Report							File Retired
Delay Reset File	DELAY_YYYYMM.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	Yes	REMIC	Current month + 12 historical months	
Delay Reset File Indices	FNM_RESET_D_YYYYMM.TXT	Business Day at 6:30 PM Eastern Time on Applicable Reset Dates	Monthly	Yes	REMIC	Indefinitely	
Dissolved Securities							File Retired - Similar Data included in Notes Field in Factor File (RF-17 & SF-17)
Excess Servicing Summary Report	FNM_Deal#_XIO.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Daily – as needed	No	Excess Servicing Fee	Current month + 11 historical months	
Excess Servicing Fee Monthly Security Factor File	FNM_ESF_MS_YYYYMM.TXT	Business Day 4 at 4:30 PM Eastern Time	Monthly	Yes	Excess Servicing Fee	Indefinitely	
Excess Servicing Fee Monthly Security Supplemental File	FNM_ESF_MSS_YYYYMM.TXT	Business Day 4 at 4:30 PM Eastern Time	Monthly	Yes	Excess Servicing Fee	Indefinitely	
Excess Servicing Fee Security Issuance File	FNM_DEAL#_ESF_IS_YYYYMM.TXT	Business Day every 2 hours between 6:30 AM - 6:30 PM Eastern Time	Daily – as needed	Yes	Excess Servicing Fee	Indefinitely	
Excess Servicing Fee Security Supplemental Issuance Files	FNM_DEAL#_ESF_ISS_YYY YMM. TXT	Business Day every 2 hours between 6:30 AM - 6:30 PM Eastern Time	Daily – as needed	Yes	Excess Servicing Fee	Indefinitely	

¹ The files will be compressed for ease of consumption with a .ZIP extension

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



Multiclass File Changes

File Business Name	File Name ¹	Publication Timing ²	Process Cycle	Available on SFTP Site	Products	Archive Availability	Comments
Excess Servicing SMBS Collateral Report			Monthly				File retired - Similar data included in: ~ Excess Servicing Fee Security Factor File ~ Excess Servicing Fee Supplemental File Excess Servicing Summary
Final Data Statements	FNM_Deal#_FDS.TXT FNM_Deal#_FDS_REV.TXT	Business Day every 2 hours between 6:30 AM - 6:30 PM Eastern Time	Daily – as needed	Yes	REMIC SMBS		File retired and replaced with new file format
Latest Postings							File Retired - Similar data included in Recently Priced Transaction Report
Monthly Floater Resets - Delay							File Retired
Monthly Remic Class Factors							File retired - Similar data included in REMIC Factor File.
No Delay Reset File	NODELAY_YYYYMM.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	Yes	REMIC	Current month + 12 historical months	~Current file label is Monthly Floater Resets - No Delay ~ No Delay Reset File remains for a small subset of legacy REMIC CUSIPs.
No Delay Reset File Indices	FNM_RESET_ND_YYYYMM.TXT	Business Day at 6:30 PM Eastern Time on Applicable Reset Dates	Monthly	Yes	REMIC	Indefinitely	

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Multiclass File Changes

File Business Name	File Name ¹	Publication Timing ²	Process Cycle	Available on SFTP Site	Products	Archive Availability	Comments
PAC Schedule	FNM_DEAL#_PAC.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Daily – as needed	Yes	REMIC	Indefinitely	Current file is labeled as Principal Balance Schedule
Recently Priced Dealer Report	FNM_DealerReport_YYYYMM.XLS FNM_DealerReport_YYYYMM.PDF	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Daily – as needed	No	REMIC SMBS	Current month + 11 historical months	~Replaces - Recently Priced Transactions & Archive ~New File format will be XLS & PDF rather than html format ~Available on UI only and not in SFTP
Relay File	FNM_DEAL#_RELAY.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Daily – as needed	Yes	REMIC SMBS	Indefinitely	Available on UI only and not in SFTP.
REMIC Collateral (RC) Loan Level File	RC_YYYYMM.ZIP	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	Yes	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs.
REMIC Component File	FNM_REMIC_COMPONENT_YYYYMM_DD.TXT	Business Day 4 at 4:30 PM Eastern Time	Monthly	Yes	REMIC	Indefinitely	
REMIC CUSIPs							File Retired
REMIC Factor File	FNM_REMIC_YYYYMM_DD.TXT	Business Day 4 at 4:30 PM Business Day 8 at 4:30 PM Eastern Time (Ginnie Mae backed collateral)	Monthly	Yes	REMIC	Indefinitely	
REMIC Shortfall File	FNM_REMIC_SHORT_YYYYMM_DD.TXT	Business Day 4 at 4:30 PM Business Day 8 at 4:30 PM Eastern Time (Ginnie Mae backed collateral)	Monthly	Yes	REMIC	Indefinitely	

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Multiclass File Changes

File Business Name	File Name ¹	Publication Timing ²	Process Cycle	Available on SFTP Site	Products	Archive Availability	Comments
Remittance Report – Excel	DEAL_YYYYMM_SUMMARY.XLS	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	~File Retired
Remittance Report - PDF	DEAL_YYYYMM_SUMMARY.PDF	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	~Current State File labeled - Monthly Remittance reports ~ Available on UI only and not in SFTP ~File remains for a small subset of legacy REMIC CUSIPs
Securities Ineligible For Re-Securitization							File Retired - Similar Data included notes field in REMIC & SMBS Factor File (RF-17)
SIFMA	SIFMA_YYYYMM.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	Yes	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs
SMBS Factor File	FNM_SMBS_YYYYMM_DD.TXT	Business Day 4 at 4:30 PM Business Day 8 at 4:30 PM Eastern Time (Ginnie Mae backed collateral)	Monthly	Yes	SMBS	Indefinitely	New aligned format

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Multiclass File Changes

File Business Name	File Name ¹	Publication Timing ²	Process Cycle	Available on SFTP Site	Products	Archive Availability	Comments
Supplemental Factor	REMICSUP_YYYYMM.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	Yes	REMIC	Current month + 12 historical months	Sections in file remains for a small subset of legacy REMIC CUSIPs: ~ Accrual Factor Section – Retired ~ Classes Matured On Payment Date Section - Subset Of legacy REMIC CUSIPs as they Mature ~ REMIC Component - Subset of legacy REMIC CUSIPs ~ FN/GM Amortized Pool Factors section - Retired
WAS REMIC - Deal Level File	DEAL #_YYYYMM_DLS.PDF	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs.
WAS REMIC - Loan Level File	DEAL#_YYYYMM_LL.ZIP	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs.
WAS REMIC - Summary Report	DEAL#_YYYYMM__LLS.PDF	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs.
WAS Whole Loan & SMBS Pseudo Pool Report	WLPsuedo_YYYYMM.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs.

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Multiclass File Changes

File Business Name	File Name ¹	Publication Timing ²	Process Cycle	Available on SFTP Site	Products	Archive Availability	Comments
Whole Loan REMIC - Loan Level Report	DEAL#_YYYYMM_LLD.TXT	Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time	Monthly	No	REMIC	Current month + 12 historical months	File remains for a small subset of legacy REMIC CUSIPs
Whole Loan Servicing Strip Report							File retired - Similar data included in: ~ Excess Servicing Fee Security Factor File ~ Excess Servicing Fee Supplemental File Excess Servicing Summary

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Non-Standard REMICs

Certain whole-loan REMICs will not completely transition to the future disclosure file formats. In some cases, such REMICs may include classes with groups that are split between the legacy reports and the new file formats. To assist in the transition, we created the Non-Standard REMIC Legacy Disclosure Report to identify the impacted trusts and CUSIPs remaining on the current multiclass files/reports.

Fannie Mae will continue to publish the existing disclosure files for these non-standard CUSIPs until the securities mature. The existing disclosure files will be published to the same location as the other Fannie Mae disclosure files.



Excess Servicing Fee (ESF)

The excess servicing fee securities disclosures are changing to be similar to the format of the MBS disclosures. In the future, an ESF security level and an ESF security supplemental file will be generated at the time of issuance and on a monthly basis thereafter. The ESF disclosure files will be generated at a pseudo pool level and will include weighted averages, stratifications and deciles. These new ESF files will replace the existing Excess Servicing SMBS Collateral Report (aka – Super Loan file) and the Whole Loan Servicing Strip Report.



Data Attribute Changes



New Attributes

Final Data Statement

- Collateral Issuer
- Collateral Issuance Contributing Investor Security UPB
- Collateral WA Loan Age at Settlement
- Collateral Trust Identifier
- Collateral Class Identifier
- Group



Retired Attributes – Final Data Statement & Monthly Floater Reset Files

The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools) :

Final Data Statement

- Original WA Maturity
- Current Same Month Pooling Percent
- Pool Accrual Rate - Minimum (ARM)
- Pool Accrual Rate - Maximum (ARM)
- WA MBS Margin (ARM)
- Next Rate Change Date (ARM)
- Percent Of Security Balance (ARM)
- WA Months To Rate Change (ARM)

Monthly Floater Reset

- Transaction Type
- Trust Number
- Class Balance
- Class Name
- CUSIP Number
- Coupon



Retired Attributes – Monthly Factor and Supplemental Factor Files

The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools) :

Monthly Factor

- Issue Date
- Original Security Balance
- WA Underlying Mortgage WA Coupon at Issuance
- WA Underlying Mortgage WA Maturity at Issuance

Supplemental Factor

- List of Classes Matured on Payment Date - Deal Type
- List of Classes Matured on Payment Date - Series
- List of Classes Matured on Payment Date - Class
- List of Classes Matured on Payment Date - CUSIP No
- List of Classes Matured on Payment Date - Issue Balance
- List of Classes Matured on Payment Date - Old Factor
- REMIC Component Class - Current UPB
- FN/GM Amortized Pool Factors - Series
- FN/GM Amortized Pool Factors - Type
- FN/GM Amortized Pool Factors - Pool Number
- FN/GM Amortized Pool Factors - Projected Factor
- REMIC Interest Shortfall - Deal Type



Retired Attributes – REMIC Collateral (RC) Loan Level

The following attributes will no longer be available for REMICs that are backed by loan level collateral (including 9L prefix pools) :

- Current P&I
- Total Servicing Fee
- Foreclosure/Bank/REO Indicator
- Last Paid Installment Date
- Balloon Indicator
- Lien Indicator
- Next Payment Change Date
- Payment Adjustment Frequency
- Issue P&I
- Neg AM Indicator
- Rate at Next Reset Date
- Neg-Am Limit
- Interest Only End Date
- Product Type Code
- Document Type
- Issue Year
- Loss On Liquidated Property
- Actual Current Balance
- Partial Prepayments
- Partial Prepayments #2
- Paid in Full Effective Date
- Group ID
- REMIC ID
- Agency Code
- Sub Group
- Modification Date



Retired Attributes – Whole Loan REMIC Loan Level

The following attributes will no longer be available for REMICs that are backed by loan level collateral (including 9L prefix pools) :

- Paid in Full Effective Date
- Original P&I Amount
- Acquisition Servicer Lender ID
- Acquisition Remaining Term
- Deal Series ID
- Agency ID
- Group ID
- Original Appraised Value Amount
- Negative Amortization Allowed
- Conversion Status Code
- Note Signed Date
- Issue Year
- Current Maturity Date
- Current P&I Amount
- Unscheduled Principal Code
- Unscheduled Principal Amount
- Reporting Cut Off Date
- Servicer Lender ID
- Product Type Code
- P&I Next Adjustment Date
- P&I Adjustment Frequency
- Net Liquidation Loss Amount
- Loan Modification Date
- Reporting Period
- Delinquency Status Code
- Last Paid Installment Date



Retired Attributes – Whole Loan REMIC Pseudo Pool Report

The following attributes will no longer be available for REMICs that are backed by whole loan collateral (including 9L prefix pools):

- Trust Identifier
- Pool Type
- Collateral Principal Group
- Collateral Interest Group
- Current Unpaid Principal Balance
- Scheduled Principal
- Unscheduled Principal
- Scheduled Interest
- WA Coupon
- WA Maturity
- Loans in Foreclosure
- Loans in REO Status
- Percent Balance in Foreclosure
- Percent Balance in REO Status
- Dollar Balance in Foreclosure
- Dollar Balance in REO Status
- Principal Recoveries
- Principal Loss
- Cumulative Principal Loss
- Amortized Default Balance
- Servicer Recoup of Advances
- Servicer Unreimbursed Expenses
- Loss on Non-Liquidated Loans



Retired Attributes – SIFMA Report

The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools):

- Revision Date
- Accrual Begin Date
- Accrual End Date
- Record Date
- Determination Date
- Beginning Balance
- Total P&I Distribution
- Scheduled Principal
- Accrual Rate
- Interest Accrued
- Beginning Principal Factor
- Current Interest Shortfall
- Cum Interest Shortfall
- Non-Supp Interest Shortfall
- Cum Non-Support Interest Shortfall
- Realized Loss
- Cumulative Realized Loss
- Realized Gain
- Negative Amortization
- Servicer Advances
- Penalties
- Yield Maintenance
- Reset Rate
- Reset Rate Date
- Reserves
- Reserve Draws
- Accrual Period
- Lookback Period
- Interest Calculation
- Trustee Name
- Trustee Website
- Contact Name
- Telephone Number



Retired Attributes – Remittance Report

The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools) :

Security Level

- Accrual Basis
- Beginning/Notional Class Balance
- Ending/Notional Class Balance
- Delay/No Delay
- Group
- Prepayment Penalties/Yield Maintenance
- Total Distribution
- Paid Off Date

Group Level

- Beginning Scheduled Balance
- Beginning Security Count
- Collateral Description
- Ending Scheduled Balance
- Ending Security Count
- Prepayment Penalty Paid Amount
- Scheduled Interest
- Weighted Average Coupon Rate
- Weighted Average Pass-Through Rate
- Weighted Average Remaining Term



Data Mapping - Current Files to Future Files



Data Mapping - Current Files to Future Files - Final Data Statement

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
CUSIP	Final Data Statement	CUSIP	CL-06
Pool Number	Final Data Statement	Collateral Security Identifier	CL-05
Issue Date	Final Data Statement	Collateral Issue Date	CL-08
Current Pass-Through Rate (FRM) or Accrual Rate (ARM)	Final Data Statement	Collateral Current WA Net Interest Rate	CL-07
Current WA Coupon	Final Data Statement	Collateral WA Interest Rate at Settlement	CL-13
Original WA Maturity		Retired	
Maturity Date	Final Data Statement	Collateral Maturity Date	CL-09
Original Security Balance	Final Data Statement	Collateral Issuance Investor Security UPB	CL-10
Current Security Balance	Final Data Statement	Collateral Current Contributing Investor Security UPB	CL-12
Current WA Maturity	Final Data Statement	Collateral WA Remaining Months to Maturity at Settlement	CL-14
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 - REMIC & SMBS Factors

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Transaction Name	REMIC Factor File SMBS Factor File	Trust Identifier	RF-01 SF-01
Issue Date		Retired	
Original Security Balance		Retired	
WA Underlying Mortgage WA Coupon at Issuance		Retired	
WA Underlying Mortgage WA Maturity at Issuance		Retired	
Class Name	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Class CUSIP Name	REMIC Factor File SMBS Factor File	CUSIP	RF-03 SF-03
Class Interest Rate (The Rate in effect for the payment date selected)	REMIC Factor File SMBS Factor File	Interest Rate	RF-08 SF-08
Class Maturity Date	REMIC Factor File SMBS Factor File	Maturity Date	RF-04 SF-04
Class Original Security Balance	REMIC Factor File SMBS Factor File	Class Issuance Investor Security UPB	RF-05 SF-05
Class Factor (The Factor in effect for the period selected)	REMIC Factor File SMBS Factor File	Security Factor	RF-06 SF-06
Payment Date	REMIC Factor File SMBS Factor File	Scheduled Distribution Date	RF-15 SF-15



Data Mapping - Current Files to Future Files - Monthly Floater Reset

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Index Abbreviation	Reset Indices	Index	FI-01
Index Value	Reset Indices	Index Value	FI-02
Index Description	Reset Indices	Index Description	FI-03
Transaction Type		Retired	
Trust Number		Retired	
Class Balance		Retired	
Class Name		Retired	
CUSIP Number		Retired	
Coupon		Retired	
Index Abbreviation	Reset Indices	Index	FI-01



Outstanding REMIC Trusts to Remain on the Current Floater Reset File

Legacy Trusts

* 2002-014	2005-W03
* 2003-034	2005-W04
2003-T02	2006-W01
2003-W06	2006-W02
2003-W08	2006-W03
2004-W02	2007-095
2004-W05	2007-101
2004-W13	2007-W01
2005-W02	

* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



Data Mapping - Current Files to Future Files - Remittance Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Class - Distribution Summary	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
CUSIP - Distribution Summary	REMIC Factor File SMBS Factor File	CUSIP	RF-03 SF-03
Group - Distribution Summary		Retired	
Interest Rate - Distribution Summary	REMIC Factor File SMBS Factor File	Interest Rate	RF-08 SF-08
Beginning/Notional Class Balance - Distribution Summary		Retired	
Interest Distribution - Distribution Summary	REMIC Factor File SMBS Factor File	Interest Paid	RF-10 SF-10
Prepayment Penalties/Yield Maintenance - Distribution Summary		Retired	
Principal Distribution - Distribution Summary	REMIC Factor File SMBS Factor File	Principal Paydown Amount	RF-12 SF-12
Ending/Notional Class Balance - Distribution Summary	REMIC Factor File SMBS Factor File	Class Current Investor Security UPB	RF-07 SF-07
Total Distribution - Distribution Summary		Retired	
Paid Off Date - Distribution Summary		Retired	
Class - Principal Distribution Statement	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Original Class Balance - Principal Distribution Statement	REMIC Factor File SMBS Factor File	Class Issuance Investor Security UPB	RF-05 SF-05
Group - Principal Distribution Statement		Retired	
Beginning/Notional Class Balance - Principal Distribution Statement		Retired	
Principal Distribution - Principal Distribution Statement	REMIC Factor File SMBS Factor File	Principal Paydown Amount	RF-12 SF-12



Data Mapping - Current Files to Future Files - Remittance Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Accretion - Principal Distribution Statement	REMIC Factor File SMBS Factor File	Accretion Amount	RF-14 SF-14
Ending/Notional Class Balance - Principal Distribution Statement	REMIC Factor File SMBS Factor File	Class Current Investor Security UPB	RF-07 SF-07
Paid Off Date - Principal Distribution Statement		Retired	
Class - Principal Distribution Factor Statement	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Original Class Balance - Principal Distribution Factor Statement	REMIC Factor File SMBS Factor File	Class Issuance Investor Security UPB	RF-05 SF-05
Group - Principal Distribution Factor Statement		Retired	
Beginning/Notional Class Balance - Principal Distribution Factor Statement		Retired	
Principal Distribution - Principal Distribution Factor Statement	REMIC Factor File SMBS Factor File	Principal Paydown Factor	RF-11 SF-11
Accretion - Principal Distribution Factor Statement	REMIC Factor File SMBS Factor File	Accretion Factor	RF-13 SF-13
Ending/Notional Class Balance - Principal Distribution Factor Statement	REMIC Factor File SMBS Factor File	Security Factor	RF-06 SF-06
Paid Off Date - Principal Distribution Factor Statement		Retired	
Class - Interest Distribution Statement	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Accrual Basis - Interest Distribution Statement		Retired	
Delay/No Delay - Interest Distribution Statement		Retired	
Group - Interest Distribution Statement		Retired	



Data Mapping - Current Files to Future Files - Remittance Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Original Class Balance - Interest Distribution Statement	REMIC Factor File SMBS Factor File	Class Issuance Investor Security UPB	RF-07 SF-07
Current Interest Rate - Interest Distribution Statement	REMIC Factor File SMBS Factor File	Interest Rate	RF-08 SF-08
Beginning/Notional Class Balance - Interest Distribution Statement		Retired	
Interest Distribution - Interest Distribution Statement	REMIC Factor File SMBS Factor File	Interest Paid	RF-10 SF-10
Current Shortfall - Interest Distribution Statement	REMIC Factor File SMBS Factor File	Current Shortfall Amount	RF-13 SF-13
Cumulative Shortfall - Interest Distribution Statement	REMIC Factor File SMBS Factor File	Cumulative Shortfall Amount	RFF-04 SFF-04
Ending/Notional Class Balance - Interest Distribution Statement		Retired	
Paid Off Date - Interest Distribution Statement		Retired	
Class - Interest Distribution Factor Statement	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Accrual Basis - Interest Distribution Factor Statement		Retired	
Delay/No Delay - Interest Distribution Factor Statement		Retired	
Group - Interest Distribution Factor Statement		Retired	
Original Class Balance - Interest Distribution Factor Statement	REMIC Factor File SMBS Factor File	Class Issuance Investor Security UPB	RF-07
Current Interest Rate - Interest Distribution Factor Statement	REMIC Factor File SMBS Factor File	Interest Rate	RF-08 SF-08
Beginning/Notional Class Balance - Interest Distribution Factor Statement		Retired	



Data Mapping - Current Files to Future Files - Remittance Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Interest Distribution - Interest Distribution Factor Statement	REMIC Factor File SMBS Factor File	Interest Factor	RF-09 SF-09
Current Interest Shortfall - Interest Distribution Factor Statement		Retired	
Cumulative Interest Shortfall - Interest Distribution Factor Statement		Retired	
Ending/Notional Class Balance - Interest Distribution Factor Statement		Retired	
Paid Off Date - Interest Distribution Factor Statement		Retired	
Collateral Description - Collateral Statement		Retired	
Weighted Average Coupon Rate - Collateral Statement		Retired	
Weighted Average Pass-Through Rate - Collateral Statement		Retired	
Weighted Average Remaining Term - Collateral Statement		Retired	
Beginning Security Count - Collateral Statement		Retired	
Ending Security Count - Collateral Statement		Retired	
Beginning Scheduled Balance - Collateral Statement		Retired	
Ending Scheduled Balance - Collateral Statement		Retired	
Scheduled Interest - Collateral Statement		Retired	
Prepayment Penalty Paid Amount - Collateral Statement		Retired	
Delinquency – Delinquency Status by Group		Retired	
Bankruptcy – Delinquency Status by Group		Retired	
Foreclosure – Delinquency Status by Group		Retired	
REO – Delinquency Status by Group		Retired	
Delinquent Total – Delinquency Status by Group		Retired	
Bankruptcy / Foreclosure/ REO Total – Delinquency Status by Group		Retired	



Data Mapping - Current Files to Future Files - Remittance Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Collateral Stratification – Geographic Distribution		Retired	
Collateral Stratification – Mortgage Purpose		Retired	
Collateral Stratification – Collateral Summary		Retired	
Collateral Stratification – Original LTV		Retired	
Collateral Stratification – Mortgage Interest Rates		Retired	
Collateral Stratification – Remaining term to Maturity		Retired	
Collateral Stratification – Mortgage Loan Balance		Retired	
Collateral Stratification – Year of Origination		Retired	
Collateral Stratification - Occupancy		Retired	
Collateral Stratification – Loan Purpose		Retired	



Outstanding REMIC Trusts to Remain on the Current Remittance Report

Legacy Trusts

* 2001-029	2002-T18	2003-W18
* 2001-050	2002-T19	2003-W19
* 2001-072	2002-W03	2004-T01
* 2001-079	2002-W04	2004-T02
2001-T07	2002-W07	2004-T03
2001-T08	2002-W09	2004-W01
2001-T10	2002-W10	2004-W02
2001-T12	* 2003-007	2004-W05
* 2002-014	* 2003-018	2004-W08
* 2002-026	* 2003-034	2004-W09
* 2002-033	* 2003-063	2004-W11
* 2002-060	* 2003-089	2004-W12
* 2002-066	2003-W02	2004-W15
* 2002-080	2003-W03	2005-W01
* 2002-090	2003-W06	2005-W03
2002-T01	2003-W08	2005-W04
2002-T04	2003-W12	2006-W01
2002-T06	2003-W14	2006-W02
2002-T12	2003-W15	2006-W03
2002-T16	2003-W17	2007-W01

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Data Mapping - Current Files to Future Files - SIFMA Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
CUSIP	REMIC Factor File SMBS Factor File	CUSIP	RF-03 SF-03
Transaction Name	REMIC Factor File SMBS Factor File	Trust Identifier	RF-01 SF-01
Security Class Name	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Payment Date	REMIC Factor File SMBS Factor File	Scheduled Distribution Date	RF-15 SF-15
Revision Date		Retired	
Accrual Begin Date		Retired	
Accrual End Date		Retired	
Record Date		Retired	
Determination Date		Retired	
Original Balance	REMIC Factor File SMBS Factor File	Class Issuance Investor Security UPB	RF-05 SF-05
Beginning Balance		Retired	
Ending Balance	REMIC Factor File SMBS Factor File	Class Current Investor Security UPB	RF-07 SF-07
Principal Distributions	REMIC Factor File SMBS Factor File	Principal Paydown Amount	RF-11 SF-11
Interest Distributions	REMIC Factor File SMBS Factor File	Interest Paid	RF-10 SF-10
Total P&I Distribution		Retired	
Scheduled Principal		Retired	



Data Mapping - Current Files to Future Files – SIFMA Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Accrual Rate		Retired	
Interest Accrued		Retired	
Beginning Principal Factor		Retired	
Ending Prin Factor (Principal)	REMIC Factor File SMBS Factor File	Security Factor	RF-09 SF-09
Current Interest Shortfall	REMIC Shortfall File	Current Shortfall Amount	SFF-04
Cum Interest Shortfall	REMIC Shortfall File	Cumulative Shortfall Amount	SFF-05
Non-Supp Interest Shortfall		Retired	
Cum Non-Support Interest Shortfall		Retired	
Realized Loss		Retired	
Cumulative Realized Loss		Retired	
Realized Gain		Retired	
Negative Amortization		Retired	
Servicer Advances		Retired	
Penalties		Retired	
Yield Maintenance		Retired	
Pass-Through Rate	REMIC Factor File SMBS Factor File	Interest Rate	RF-08 SF-08
Reset Rate		Retired	
Reset Rate Date		Retired	
Reserves		Retired	
Reserve Draws		Retired	



Data Mapping - Current Files to Future Files - SIFMA Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Accrual Period		Retired	
Lookback Period		Retired	
Interest Calculation		Retired	
Trustee Name		Retired	
Trustee Website		Retired	
Contact Name		Retired	
Telephone #		Retired	



Outstanding REMIC Trusts to Remain on the Current SIFMA Report

Legacy Trusts

1995-W03	2004-T04	* 2002-W08	2004-T05
1996-W01	2001-T08	2002-W09	2004-W01
1996-W02	2001-T10	2002-W10	2004-W02
1996-W03	2001-T12	* 2003-007	2004-W03
1998-T01	2001-W03	* 2003-018	2004-W04
1998-W02	* 2002-014	* 2003-034	2004-W05
1998-W03	* 2002-026	* 2003-063	2004-W06
1998-W04	* 2002-033	* 2003-089	2004-W08
1998-W05	* 2002-060	2003-W01	2004-W09
1998-W06	* 2002-066	2003-W02	2004-W10
1998-W07	* 2002-080	2003-W03	2004-W11
1998-W08	* 2002-090	2003-W04	2004-W12
1999-W01	2002-T01	2003-W06	2004-W13
1999-W03	2002-T04	2003-W08	2004-W14
1999-W05	2002-T06	2003-W10	2004-W15
2000-T06	2002-T12	2003-W12	2005-W01
* 2001-029	2002-T16	2003-W14	2005-W02
* 2001-050	2002-T18	2003-W15	2005-W03
* 2001-072	2002-T19	2003-W17	2005-W04
* 2001-079	2002-W01	2003-W18	2006-W01
2001-T01	2002-W03	2003-W19	2006-W02
2001-T03	2002-W04	2004-T01	2006-W03
2001-T04	2002-W06	2004-T02	2007-W01
2001-T07	2002-W07	2004-T03	2007-W10
			2009-W01

* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



Data Mapping - Current Files to Future Files - Supplemental Factors

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Accrual Classes - Deal Type		Retired	
Accrual Classes - Series	REMIC Factor File SMBS Factor File	Trust Identifier	RF-01 SF-01
Accrual Classes - Tranche	REMIC Factor File SMBS Factor File	Class Identifier	RF-02 SF-02
Accrual Classes - CUSIP No	REMIC Factor File SMBS Factor File	CUSIP	RF-03 SF-03
Accrual Classes - New Factor	REMIC Factor File SMBS Factor File	Security Factor	RF-06 SF-06
Accrual Classes - Paydown Factor	REMIC Factor File SMBS Factor File	Principal Paydown Factor	RF-11 SF-11
Accrual Classes - Full Accrual Factor	REMIC Factor File SMBS Factor File	Accretion Factor	RF-13 SF-13
List of Classes Matured on Payment Date - Deal Type		Retired	
List of Classes Matured on Payment Date - Series		Retired	
List of Classes Matured on Payment Date - Class		Retired	
List of Classes Matured on Payment Date - CUSIP No		Retired	
List of Classes Matured on Payment Date - Issue Balance		Retired	
List of Classes Matured on Payment Date - Old Factor		Retired	



Data Mapping - Current Files to Future Files - Supplemental Factors

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
REMIC Component Class - Deal Type		Retired	
REMIC Component Class - Series	REMIC Component Factor File	Trust Identifier	CF-01
REMIC Component Class - Class	REMIC Component Factor File	Class Identifier	CF-02
REMIC Component Class - New Factor	REMIC Component Factor File	Security Factor	CF-06
REMIC Component Class - Interest Rate	REMIC Component Factor File	Interest Rate	CF-07
REMIC Component Class - Issued Par	REMIC Component Factor File	Class Issuance Investor Security UPB	CF-05
REMIC Component Class - Current UPB		Retired	
FN/GM Amortized Pool Factors - Series		Retired	
FN/GM Amortized Pool Factors - Type		Retired	
FN/GM Amortized Pool Factors - Pool Number		Retired	
FN/GM Amortized Pool Factors - Projected Factor		Retired	
REMIC Interest Shortfall - Deal Type		Retired	
REMIC Interest Shortfall - Series	REMIC Shortfall File	Trust Identifier	SFF-01
REMIC Interest Shortfall - Tranche	REMIC Shortfall File	Class Identifier	SFF-02
REMIC Interest Shortfall - CUSIP No	REMIC Shortfall File	CUSIP	SFF-03
REMIC Interest Shortfall - Current Shortfall	REMIC Shortfall File	Current Shortfall Amount	SFF-04
REMIC Interest Shortfall - Cumulative Shortfall	REMIC Shortfall File	Cumulative Shortfall Amount	SFF-05



Outstanding REMIC Trusts to Remain on the Current Supplemental Factor Report

Legacy Trusts

2000-T06	2002-W06
2001-T08	2002-W07
2001-T10	2002-W09
2001-T12	2002-W10
* 2002-033	2003-W02
2002-T01	2003-W03
2002-T04	2004-T05
2002-T06	2004-W02
2002-T12	2004-W03
2002-T16	2004-W04
2002-T18	2004-W06
2002-T19	2004-W08
2002-W03	2004-W10
2002-W04	2005-W02

* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Loan Number	Loan Level File	Loan Identifier	L-001
Property Type Code	Loan Level File	Property Type	L-032
Owner Occupied Code	Loan Level File	Occupancy Status	L-030
Purpose Code	Loan Level File	Loan Purpose	L-029
Interest Only Indicator	Loan Level File	Interest Only Loan Indicator	L-041
Acct/Loan Type	Loan Level File	Government Insured Guarantee	L-039
Current Interest Rate	Loan Level File	Current Interest Rate	L-012
Original Balance	Loan Level File	Mortgage Loan Amount	L-006
Ending Scheduled Balance	Loan Level File	Current Investor Loan UPB	L-008
First Payment Date	Loan Level File	First Payment Date	L-015
Maturity Date	Loan Level File	Maturity Date	L-016
Current P&I		Retired	
Total Servicing Fee		Retired	
Original Term (In Months)	Loan Level File	Loan Term	L-017



Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Fore/Bank/REO Indicator		Retired	
Original LTV	Loan Level File	Loan-To-Value (LTV)	L-020
Property State	Loan Level File	Property State	L-034
Last Paid Installment Date		Retired	
ARM Indicator	Loan Level File	Amortization Type	L-009
Filler	Not Applicable	Not Applicable	Not Applicable
Balloon Indicator		Retired	
Lien Indicator		Retired	
Prepayment Penalty Term	Loan Level File	Prepayment Penalty Total Term	L-045
Original Interest Rate	Loan Level File	Original Interest Rate	L-010
ARM index	Loan Level File	Index	L-046
Gross Margin	Loan Level File	Mortgage Margin	L-047
Next Rate Change Date	Loan Level File	Next Interest Rate Adjustment Date	L-055
Next Payment Change Date		Retired	
Interest Rate Adjustment Frequency	Loan Level File	Interest Rate Adjustment Frequency	L-049



Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Payment Adjustment Frequency		Retired	
Filler	Not Applicable	Not Applicable	Not Applicable
Filler	Not Applicable	Not Applicable	Not Applicable
Interest Rate Cap	Loan Level File	Life Ceiling Interest Rate	L-057
Interest Rate Floor	Loan Level File	Life Floor Interest Rate	L-059
Issue P&I		Retired	
Neg Am Indicator		Retired	
Rate at Next Reset Date		Retired	
ARM Convertibility Code	Loan Level File	Convertibility Indicator	L-053
Neg-Am Limit		Retired	
Interest Only End Date		Retired	
Credit Score (FICO)	Loan Level File	Borrower Credit Score	L-023
Product Type Code		Retired	
Filler	Not Applicable	Not Applicable	Not Applicable
Filler	Not Applicable	Not Applicable	Not Applicable
Document Type		Retired	
Issue Year		Retired	



Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Filler	Not Applicable	Not Applicable	Not Applicable
Loss on Liquidated Property		Retired	
Actual Current Balance		Retired	
Partial Prepayments		Retired	
Partial Prepayments		Retired	
Paid in Full Effective Date		Retired	
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
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
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
Filler	Not Applicable	Not Applicable	Not Applicable



Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File 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
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
Group ID		Retired	
Filler	Not Applicable	Not Applicable	Not Applicable
Filler	Not Applicable	Not Applicable	Not Applicable
REMIC ID		Retired	
Agency Code		Retired	
Sub Group		Retired	
Days Delinquent	Loan Level File	Days Delinquent	L-104
Modification Date		Retired	



Outstanding REMIC Trusts to Remain on the Current REMIC Collateral (RC) Loan Level File

Legacy Trusts

1995-W03	*	2002-026	*	2003-018
1998-W02	*	2002-033	*	2003-034
1998-W03	*	2002-060	*	2003-063
1998-W04	*	2002-066	*	2003-089
1998-W05	*	2002-080		2003-W01
1998-W06	*	2002-090		2003-W02
1998-W07		2002-T01		2003-W03
1999-W01		2002-T04		2003-W04
1999-W03		2002-T06		2003-W06
2000-T06		2002-T12		2003-W08
* 2001-029		2002-T16		2003-W10
* 2001-050		2002-T18		2003-W12
* 2001-072		2002-T19		2003-W14
* 2001-079		2002-W01		2003-W15
2001-T01		2002-W03		2003-W17
2001-T03		2002-W04		2003-W18
2001-T04		2002-W06		2003-W19
2001-T07		2002-W07		2004-T01
2001-T08	*	2002-W08		2004-T02
2001-T10		2002-W09		2004-T03
2001-T12		2002-W10		2004-W01
2001-W03	*	2003-007		2004-W02
* 2002-014				

* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



Data Mapping - Current Files to Future Files – Whole Loan REMIC Loan Level Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Loan Number	Loan Level File	Loan Identifier	L-001
Paid in Full Effective Date		Retired	
Original P&I Amount		Retired	
Original Term in Months	Loan Level File	Loan Term	L-017
Amortization Type Code	Loan Level File	Amortization Type	L-009
Original Interest Rate	Loan Level File	Original Interest Rate	L-010
Loan Purpose Code	Loan Level File	Loan Purpose - New Enumerations	L-029
Acquisition Servicer Lender ID		Retired	
Acquisition Remaining Term		Retired	
Original UPB	Loan Level File	Mortgage Loan Amount	L-010
Deal Series ID		Retired	
Agency ID		Retired	
Group ID		Retired	
Acquisition Scheduled UPB	Loan Level File	Issuance Investor Loan UPB	L-011
Occupancy Code	Loan Level File	Occupancy Status	L-030



Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Interest Only Flag	Loan Level File	Interest Only Loan Indicator	L-041
Loan Type Code	Loan Level File	Government Insured/Guarantee	L-039
Original Appraised Value Amount		Retired	
Margin Rate	Loan Level File	Mortgage Margin	L-047
Negative Amortization Allowed		Retired	
Conversion Status Code		Retired	
Note Signed Date		Retired	
Issue Year		Retired	
Interest Rate	Loan Level File	Interest Rate - Current	L-012
Reported Scheduled UPB	Loan Level File	Investor Loan UPB - Current	L-008
First Installment Due Date	Loan Level File	First Payment Date	L-015
Current Maturity Date		Retired	
Current P&I Amount		Retired	
State Code	Loan Level File	Property State	L-034
Unscheduled Principal Code		Retired	



Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
ARM Indicator	Loan Level File	Amortization Type	L-009
Unscheduled Principal		Retired	
Filler	Not Applicable	Not Applicable	Not Applicable
Filler	Not Applicable	Not Applicable	Not Applicable
Lookback Period (Days)	Loan Level File	Interest Rate Lookback	L-050
Filler	Not Applicable	Not Applicable	Not Applicable
Filler	Not Applicable	Not Applicable	Not Applicable
Loan Pass Through Rate	Loan Level File	Net Interest Rate - Current	L-014
Reporting Cut Off Date		Retired	
Servicer Lender ID		Retired	
Amortization Term in Months	Loan Level File	Loan Term	L-017
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
Filler	Not Applicable	Not Applicable	Not Applicable
Filler	Not Applicable	Not Applicable	Not Applicable



Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Filler	Not Applicable	Not Applicable	Not Applicable
Property Type Code	Loan Level File	Property Type	L-032
Filler	Not Applicable	Not Applicable	Not Applicable
Product Type Code		Retired	
Rate Next Adjustment Date	Loan Level File	Next Interest Rate Adjustment Date	L-055
Rate Adjustment Frequency in Months	Loan Level File	Interest Rate Adjustment Frequency	L-049
Rate Adjustment Per Cap Up	Loan Level File	Periodic Interest Rate Cap Up Percent	L-063
Rate Adjustment Per Cap Down	Loan Level File	Periodic Interest Rate Cap Down Percent	L-064
Rate Adjustment Ceiling	Loan Level File	Life Ceiling Interest Rate	L-057
Rate Adjustment Floor Rate	Loan Level File	Life Floor Interest Rate	L-059
P&I Next Adjustment Date		Retired	
P&I Adjustment Frequency		Retired	
Filler	Not Applicable	Not Applicable	Not Applicable
Net Liquidation Loss Amount		Retired	
Loan Modification Date		Retired	
Reporting Per Year Month		Retired	



Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute (For 9L Prefix Pools Only)	Future File Attribute ID
Filler	Not Applicable	Not Applicable	Not Applicable
Delinquency Status Code		Retired	
Last Paid Installment Date		Retired	
Delinquency Day Count	Loan Level File	Days Delinquent	L-104



Outstanding REMIC Trusts to Remain on the Current Whole Loan REMIC Loan Level Report

Legacy Trusts

* 2001-029	2002-T18	2003-W18
* 2001-050	2002-T19	2003-W19
* 2001-072	2002-W03	2004-T01
* 2001-079	2002-W04	2004-T02
2001-T07	2002-W07	2004-T03
2001-T08	2002-W09	2004-W01
2001-T10	2002-W10	2004-W02
2001-T12	* 2003-007	2004-W05
* 2002-014	* 2003-018	2004-W08
* 2002-026	* 2003-034	2004-W09
* 2002-033	* 2003-063	2004-W11
* 2002-060	* 2003-089	2004-W12
* 2002-066	2003-W02	2004-W15
* 2002-080	2003-W03	2005-W01
* 2002-090	2003-W06	2005-W03
2002-T01	2003-W08	2005-W04
2002-T04	2003-W12	2006-W01
2002-T06	2003-W14	2006-W02
2002-T12	2003-W15	2006-W03
2002-T16	2003-W17	2007-W01
* 2001-029	2002-T18	2003-W18
* 2001-050	2002-T19	2003-W19
* 2001-072	2002-W03	2004-T01

* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



Data Mapping - Current Files to Future Files - Whole Loan REMIC Pseudo Pool Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute	Future File Attribute ID
Trust ID		Retired	
Pool Prefix	Security Level File	Prefix	S-01
Pool Number	Security Level File	Security Identifier	S-02
Pool Type		Retired	
Collateral Principal Group		Retired	
Collateral Interest Group		Retired	
Current Unpaid Principal Balance		Retired	
Scheduled Principal		Retired	
Unscheduled Principal		Retired	
Scheduled Interest		Retired	
WA Coupon	Security Level File	WA Current Interest Rate	S-19
WA Maturity	Security Level File	WA Current Remaining Months to Maturity	S-23
Loan Count	Security Level File	Loan Count	S-33
Loans 30 Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Loans 60 Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Loans 90+ Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7



Data Mapping - Current Files to Future Files - Whole Loan REMIC Pseudo Pool Report

Current File Attribute	Future File (For 9L Prefix Pools Only)	Future File Attribute	Future File Attribute ID
Loans in Foreclosure		Retired	
Loans in REO Status		Retired	
Percent Balance 30 Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Percent Balance 60 Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Percent Balance 90+ Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Percent Balance in Foreclosure		Retired	
Percent Balance in REO Status		Retired	
Dollar Balance 30 Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Dollar Balance 60 Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Dollar Balance 90+ Days Delinquent	Security Supplemental File	Days Delinquent	Record Type 7
Dollar Balance in Foreclosure		Retired	
Dollar Balance in REO Status		Retired	
Principal Recoveries		Retired	
Principal Loss		Retired	



Data Mapping - Current Files to Future Files - Whole Loan REMIC Pseudo Pool Report

Current File Attribute	Future File	Future File Attribute	Future File Attribute ID
Cumulative Principal Loss		Retired	
Amortized Default Balance		Retired	
Servicer Recoup of Advances		Retired	
Servicer Unreimbursed Expenses		Retired	
Loss on Non-Liquidated Loans		Retired	



Outstanding REMIC Trusts to Remain on the Current Whole Loan REMIC Pseudo Pool Report

Legacy Trusts

1995-W03	2001-T07	2002-W07	2004-T02
1996-W01	2001-T08	* 2002-W08	2004-T03
1996-W02	2001-T10	2002-W09	2004-W01
1996-W03	2001-T12	2002-W10	2004-W02
1998-W02	2001-W03	* 2003-007	2004-W03
1998-W03	* 2002-014	* 2003-018	2004-W04
1998-W04	* 2002-026	* 2003-034	2004-W05
1998-W05	* 2002-033	* 2003-063	2004-W06
1998-W06	* 2002-060	* 2003-089	2004-W08
1998-W07	* 2002-066	2003-W01	2004-W09
1998-W08	* 2002-080	2003-W02	2004-W10
1999-W01	* 2002-090	2003-W03	2004-W11
1999-W03	2002-T01	2003-W04	2004-W12
1999-W05	2002-T04	2003-W06	2004-W13
2000-T06	2002-T06	2003-W08	2004-W14
* 2001-029	2002-T12	2003-W10	2004-W15
* 2001-050	2002-T16	2003-W12	2005-W01
* 2001-072	2002-T18	2003-W14	2005-W02
* 2001-079	2002-T19	2003-W15	2005-W03
2001-T01	2002-W01	2003-W17	2005-W04
2001-T03	2002-W03	2003-W18	2006-W01
2001-T04	2002-W04	2003-W19	2006-W02
	2002-W06	2004-T01	2006-W03
			2007-W01

* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



Wisconsin Avenue Securities (WAS) Loan Level Files

There will be no changes to the current WAS Loan level files. The files will continue to be disclosed for the following trusts until maturity:

1998-W02

1998-W03

1998-W04

1998-W05

1998-W06

1998-W07

1999-W01

1999-W03

2001-W03

2002-W01

2002-W06

2003-W01

2003-W04

2003-W10

2004-W03

2004-W04

2004-W06

2004-W10

2004-W13

2004-W14

2005-W02

2009-W01



Data Mapping – Future Files to Current Files



Data Mapping - Future Files to Current Files - Final Data Statement¹

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments	
CL-01	Trust Identifier	The unique alpha and/or numeric designation assigned to each deal					
CL-02	Issue Date	The date on which the security was issued					
CL-03	Collateral Issuer	The issuer for each security that directly underlies the securitization	FNM = Fannie Mae FRE = Freddie Mac GM = Ginnie Mae			New attribute	
CL-04	Collateral Prefix	For each security that directly underlies the securitization, the designation assigned by the issuer denoting the type of the loans and the security at the time of securitization		Final Data Statement	Pool Prefix - Pool Number		
CL-05	Collateral Security Identifier	For each security that directly underlies the securitization, the unique designation assigned to the security by the issuer		Final Data Statement	Pool Prefix - Pool Number		
CL-06	Collateral CUSIP	For each security that directly underlies the securitization, the unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)		Final Data Statement	CUSIP		
CL-07	Collateral Current WA Net Interest Rate	For each security that directly underlies the securitization, the weighted average Interest rate of the loans in effect during the current reporting period less servicing fees and guarantor fees		Final Data Statement	Current Pass -Through Rate		

¹ Future state will combine the Final Data Statement for the entire deal into one file rather than separate files at the Group Level.



Data Mapping - Future Files to Current Files - Final Data Statement¹

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
CL-08	Collateral Issue Date	For each security that directly underlies the resecuritization, the date on which the security was issued		Final Data Statement	Issue Date - MMDDYY	
CL-09	Collateral Maturity Date	For each security that directly underlies the resecuritization, the month and year that the final scheduled payment on the loan is due at the time of resecuritization		Final Data Statement	Maturity Date - MMDDYY	
CL-10	Collateral Issuance Investor Security UPB	For each security that directly underlies the resecuritization, the unpaid principal balance of the loans as they contribute to the balance of the security		Final Data Statement	Original Security Balance	
CL-11	Collateral Issuance Contributing Investor Security UPB	For each security that directly underlies the resecuritization, the pro-rata share of the Investor Issuance Security UPB amount				New attribute
CL-12	Collateral Current Contributing Investor Security UPB	For each security that directly underlies the resecuritization, the pro-rata share of the Current Investor Security UPB amount		Final Data Statement	Current Security Balance	
CL-13	Collateral WA Interest Rate at Settlement	For each security that directly underlies the resecuritization, the weighted average Interest Rate at the time of resecuritization		Final Data Statement	Current WA Coupon	
CL-14	Collateral WA Remaining Months to Maturity at Settlement	For each security that directly underlies the resecuritization, the weighted average number of scheduled monthly payments that will reduce the Current Investor Loan UPB to zero at the time of resecuritization		Final Data Statement	Current WA Maturity	

¹ Future state will combine the Final Data Statement for the entire deal into one file rather than separate files at the Group Level.



Data Mapping - Future Files to Current Files - Final Data Statement¹

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
CL-15	Collateral WA Loan Age at Settlement	For each security that directly underlies the securitization, the weighted average number of scheduled payments from the time the loan was originated or modified, up to and including the current reporting period, at the time of securitization				New attribute
CL-16	Collateral Trust Identifier	An identifier assigned to the trust when established into a multiclass securitization				~ Applicable only for underlying REMIC collateral in a REMIC ~New attribute
CL-17	Collateral Class Identifier	An identifier assigned to the class when established into a multiclass securitization				~ Applicable only for underlying REMIC collateral in a REMIC ~New attribute
CL-18	Group Identifier	An identifier assigned to the group when established into a multiclass securitization				~ Applicable only for underlying REMIC collateral in a REMIC ~New attribute

¹ Future state will combine Final Data Statement for entire deal into one file rather than separate files at the Group Level.



Data Mapping - Future Files to Current Files - REMIC Factor File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
RF-01	Trust Identifier	An identifier assigned to the trust when established into a multiclass resecuritization		Monthly REMIC Class Factors Supplemental Factor - Accrual Classes	Transaction Name Series	
RF-02	Class Identifier	An identifier assigned to the class when established into a multiclass resecuritization		Monthly REMIC Class Factors	Class Name	
RF-03	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)		Monthly REMIC Class Factors Supplemental Factor - Accrual Classes	Class CUSIP Name CUSIP No	
RF-04	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		Monthly REMIC Class Factors Supplemental Factor - Accrual Classes	Class Maturity Date	
RF-05	Class Issuance Investor Security UPB	The unpaid principal balance of the security at the time the security was issued		Monthly REMIC Class Factors Supplemental Factor - Accrual Classes	Class Original Security Balance	
RF-06	Security Factor	The decimal value that, when multiplied by the Class Issuance Investor Security UPB amount, equals the Class Current Investor Security UPB amount		Monthly REMIC Class Factors Supplemental Factor - Accrual Classes	Class Factor New Factor	
RF-07	Class Current Investor Security UPB	The unpaid principal balance of the security as of the current reporting period		Remittance Report	Ending/Notional Class Balance	
RF-08	Interest Rate	The rate at which interest is calculated to be paid on the security during the current period		Monthly REMIC Class Factors	Class Interest Rate	



Data Mapping - Future Files to Current Files - REMIC Factor File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
RF-09	Interest Factor	The decimal value that, when multiplied by Class Investor Security UPB amount (for prior reporting period), equals the amount of interest paid in the current period		Remittance Report	Interest Distribution (Factor tab)	
RF-10	Interest Paid	The amount of interest paid in the period to the certificate holder		Remittance Report	Interest Distribution (Interest Distribution tab)	
RF-11	Principal Paydown Factor	The decimal value that, when multiplied by Class Investor Security UPB - Issuance amount, equals the amount of principal paid in the current period		Supplemental Factor - Accrual Classes Remittance Report	Paydown Factor Principal Distribution (Factor tab)	
RF-12	Principal Paydown Amount	The amount of principal paid in the period to the certificate holder		Remittance Report	Principal Distribution (Principal Distribution tab)	
RF-13	Accretion Factor	The decimal value that, when multiplied by Class Investor Security UPB - Issuance, equals the amount of accrued but unpaid Interest that has been added in the current period to the unpaid principal balance of the security		Supplemental Factor - Accrual Classes Remittance Report	Full Accrual Factor Accretion Factor (Principal Distribution Factor tab)	
RF-14	Accretion Amount	The amount of accrued but unpaid interest that has been added in the current period to the unpaid principal balance of the security		Remittance Report	Accretion (Principal Distribution tab)	
RF-15	Scheduled Distribution Date	The date of the scheduled investor payment		Monthly REMIC Class Factors	Payment Date	
RF-16	Yield Maintenance Premium/Penalty Amount	The prepayment premium allowing investors to attain the same yield as if the borrower made all scheduled mortgage payments until maturity				Not applicable for Fannie Mae issued securities
RF-17	Notes	Additional information about the loans in the security				



Data Mapping - Future Files to Current Files - SMBS Factor File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
SF-01	Trust Identifier	An identifier assigned to the trust when established into a multiclass resecuritization		Monthly SMBS Class Factors Supplemental Factor - Accrual Classes	Transaction Name Series	
SF-02	Class Identifier	An identifier assigned to the class when established into a multiclass resecuritization		Monthly SMBS Class Factors	Class Name	
SF-03	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)		Monthly SMBS Class Factors Supplemental Factor - Accrual Classes	Class CUSIP Name CUSIP No	
SF-04	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		Monthly SMBS Class Factors Supplemental Factor - Accrual Classes	Class Maturity Date	
SF-05	Class Issuance Investor Security UPB	The unpaid principal balance of the security at the time the security was issued		Monthly SMBS Class Factors Supplemental Factor - Accrual Classes	Class Original Security Balance	
SF-06	Security Factor	The decimal value that, when multiplied by the Class Issuance Investor Security UPB amount, equals the Class Current Investor Security UPB amount		Monthly SMBS Class Factors Supplemental Factor - Accrual Classes	Class Factor New Factor	
SF-07	Class Current Investor Security UPB	The unpaid principal balance of the security as of the current reporting period		Remittance Report	Ending/Notional Class Balance	
SF-08	Interest Rate	The rate at which interest is calculated to be paid on the security during the current period		Monthly SMBS Class Factors	Class Interest Rate	



Data Mapping - Future Files to Current Files - SMBS Factor File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
SF-09	Interest Factor	The decimal value that, when multiplied by Class Investor Security UPB amount (for prior reporting period), equals the amount of interest paid in the current period		Remittance Report	Interest Distribution (Factor tab)	
SF-10	Interest Paid	The amount of interest paid in the period to the certificate holder		Remittance Report	Interest Distribution (Interest Distribution tab)	
SF-11	Principal Paydown Factor	The decimal value that, when multiplied by Class Investor Security UPB - Issuance amount, equals the amount of principal paid in the current period		Supplemental Factor - Accrual Classes Remittance Report	Paydown Factor Principal Distribution (Factor tab)	
SF-12	Principal Paydown Amount	The amount of principal paid in the period to the certificate holder		Remittance Report	Principal Distribution (Principal Distribution tab)	
SF-13	Accretion Factor	The decimal value that, when multiplied by Class Investor Security UPB - Issuance, equals the amount of accrued but unpaid interest that has been added in the current period to the unpaid principal balance of the security		Supplemental Factor - Accrual Classes Remittance Report	Full Accrual Factor Accretion Factor (Principal Distribution Factor tab)	
SF-14	Accretion Amount	The amount of accrued but unpaid interest that has been added in the current period to the unpaid principal balance of the security		Remittance Report	Accretion (Principal Distribution tab)	
SF-15	Scheduled Distribution Date	The date of the scheduled investor payment		Monthly SMBS Class Factors	Payment Date	
SF-16	Yield Maintenance Premium/Penalty Amount	The prepayment premium allowing investors to attain the same yield as if the borrower made all scheduled mortgage payments until maturity				Not applicable for Fannie Mae issued securities
SF-17	Notes	Additional information about the loans in the security				



Data Mapping - Future Files to Current Files - REMIC Component Factor File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
CF-01	Trust Identifier	The unique alpha and/or numeric designation assigned to each deal		Supplemental Factor File	REMIC Component Class - Series	
CF-02	Class Identifier	The unique alpha and/or numeric designation assigned to each sub-deal		Supplemental Factor File	REMIC Component Class - Series	
CF-03	Component Identifier	The unique alpha and/or numeric designation assigned to each group in the sub-deal		Supplemental Factor File	Class	Component is identified as last character of class field– e.g. A1
CF-04	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)		Monthly REMIC Class Factors	CUSIP	
CF-05	Class Issuance Investor Security UPB	The unpaid principal balance of the security as of issuance at the component level		Supplemental Factor File	REMIC Component Class - Issued Par	
CF-06	Security Factor	The decimal value that, when multiplied by the Class Issuance Investor Security UPB amount, equals the Class Current Investor Security UPB amount at the component level		Supplemental Factor File	REMIC Component Class – New Factor	
CF-07	Interest Rate	The rate at which Interest is calculated to be paid on the security during the current period at the component level		Supplemental Factor File	REMIC Component Class – Interest Rate	



Data Mapping - Future Files to Current Files - REMIC Shortfall File

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
SFF-01	Trust Identifier	The unique alpha and/or numeric designation assigned to each deal		Supplemental Factor File	REMIC Interest Shortfall – Series	
SFF-02	Class Identifier	The unique alpha and/or numeric designation assigned to each sub-deal		Supplemental Factor File	REMIC Interest Shortfall - Tranche	
SFF-03	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)		Supplemental Factor File	REMIC Interest Shortfall - CUSIP No	
SFF-04	Current Shortfall Amount	The difference between the interest payments received from the underlying collateral and the Interest distribution to be paid to investors in the security in the current reporting period		Supplemental Factor File	REMIC Interest Shortfall - Current Shortfall	
SFF-05	Cumulative Shortfall Amount	The cumulative difference between the interest payments received from the underlying collateral and the interest distributions paid to investors in the security		Supplemental Factor File	REMIC Interest Shortfall - Cumulative Shortfall	



Data Mapping - Future Files to Current Files - Mega Factor File backed by Ginnie Mae Collateral

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
GM-01	Security Identifier	The unique designation assigned to the security by the issuer.		Factors (Ginnie Mae-backed Megas)	Pool Number	
GM-02	Issue Date	The date on which the security was issued.		Factors (Ginnie Mae-backed Megas)	Pool Issue Date - Yymmdd	
GM-03	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.		Factors (Ginnie Mae-backed Megas)	Original Security Balance	
GM-04	WA Current Interest Rate	The weighted average interest rate of the loans in effect during the current reporting period.		Factors (Ginnie Mae-backed Megas)	Current WA Coupon	
GM-05	WA Current Remaining Months to Maturity	The weighted average number of scheduled monthly payments that will reduce the Current Investor Loan UPB to zero. For fixed-rate loans, this value takes into account the impact of any curtailments.		Factors (Ginnie Mae-backed Megas)	Current WA Maturity	
GM-06	Prefix	The designation assigned by the issuer denoting the type of the loans and the security.		Factors (Ginnie Mae-backed Megas)	Pool Prefix	
GM-07	Product	The indicator denoting the type of security.	Mega	Factors (Ginnie Mae-backed Megas)		
GM-08	CUSIP	The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP).		Factors (Ginnie Mae-backed Megas)	CUSIP Number	
GM-09	WA Net Interest Rate	The weighted average interest rate of the loans at the time the security was issued less servicing fees and guarantor fees.		Factors (Ginnie Mae-backed Megas)	Pass Through Rate	
GM-10	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.		Factors (Ginnie Mae-backed Megas)	Pool Maturity Date - Mmddy	
GM-11	Security Factor	The decimal value that, when multiplied by the Issuance Investor Security UPB amount, equals the Current Investor Security UPB amount.		Factors (Ginnie Mae-backed Megas)	Current Factor	
GM-12	WA Loan Age	The weighted average number of scheduled payments from the time the loans were originated or modified up to and including the current reporting period.		Factors (Ginnie Mae-backed Megas)	Current WA Life	



Data Mapping - Future Files to Current Files - Mega Factor File backed by Ginnie Mae Collateral

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
GM-13	Scheduled Distribution Date	The date of the scheduled investor payment.		Factors (Ginnie Mae-backed Megas)	Payment Date - Mmddy	
GM-14	WA Issuance Interest Rate	The weighted average interest rate of the loans in effect at the time the security was issued.		Factors (Ginnie Mae-backed Megas)	Original WA Coupon	
GM-15	WA Issuance Remaining Months to Maturity	<p>The weighted average number of scheduled monthly payments that will reduce the Investor Loan UPB to zero, at the time the security was issued.</p> <p>For fixed-rate loans, this value takes into account the impact of any curtailments.</p>		Factors (Ginnie Mae-backed Megas)	Original WA Maturity	



Data Mapping - Future Files to Current Files - Reset Indices (Delay & No Delay)

ID	Attribute Name	Attribute Definition	Enumerations	Current File	Current Attribute Label	Comments
FI-01	Index	The index on which adjustments to the interest rate are based		Monthly Floater Reset (Delay & No Delay)	Index Abbreviation	
FI-02	Index Value	The value of the index on which adjustments to the interest rate are based		Monthly Floater Reset (Delay & No Delay)	Index Value	
FI-03	Index Description	The description of the index on which adjustments to the interest rate are based		Monthly Floater Reset (Delay & No Delay)	Index Description	



Revision Log

Item #	File	Change	Comments	Date	Version
Release 1.0 – August 2018					
Release 1.1 – May 2019					
1	Data Mapping - Current Files to Future Files - Remittance Report	Added retired attributes missing in Remittance report – Delinquency and Collateral Stratification.		6-2019	1.2





Contact Information

Please contact Fixed Income Marketing with any questions:

- Email: FixedIncome_Marketing@fanniemae.com
- Phone: 1-800-232-6643

