Fannie Mae

NEW ISSUE MEGA STATISTICS (NIMS)

The New Issue Mega Statistics file includes issuance data for Megas closed on a specific date. The file includes only Single Family Megas. The file format, as well as the field types and formats, are available for users to program their systems to accept the file. The Field Type legend is available at the end of this document.

MEGA STATISTICS

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "01"	Alpha/Numeric (2)
3	Mega CUSIP	Alpha/Numeric (9)
4	Mega Issue Date	Date (MM/DD/YYYY)
5	Mega Security Description	Alpha/Numeric (21)
6	Mega Issue Amount	Decimal (20.2)
7	% Pass-Through Rate (For FRM Megas only)	Decimal (2.3)
8	Initial Mega Accrual Rate (For ARM Megas only)	Decimal (2.3)
9	First Payment Date	Date (MM/DD/YYYY)
10	Seller	Alpha/Numeric (9)
11	Servicer	Alpha/Numeric (40)
12	Number Of Mortgage Loans	Numeric (9)
13	Average Original Loan Size	Decimal (9.2)
14	Maturity Date	Date (MM/YYYY)
15	Initial Interest Rate Change Date (For ARM Megas only)	Date (MM/DD/YYYY)
16	WA Months To Roll (For ARM Megas only)	Numeric (3)
17	Subtype (For ARM Megas only)	Alpha/Numeric (4)
18	Convertible* (For ARM Megas only)	Alpha/Numeric (3)
19	Transfer Type (For ARM Megas only)	Alpha/Numeric (1)
20	Pass Through Method (For ARM Megas only)	Alpha/Numeric (1)
21	WA Coupon	Decimal (2.3)
22	WA Maximum Mega Accrual Rate (For ARM Megas only)	Decimal (2.3)
23	WA Minimum Mega Accrual Rate (For ARM Megas only)	Decimal (2.3)
24	WA Loan Age	Numeric (3)
25	WA Loan Term	Numeric (3)
26	WA Remaining Maturity at Issuance	Numeric (3)
27	WA LTV	Numeric (3)
28	WA Credit Score	Numeric (3)
29	% UPB Without Credit Score	Decimal (3.2)
30	% UPB With Same Month Pooling	Decimal (3.2)
31	Prefix	Alpha/Numeric (3)
32	First Payment Change Date (For ARM Megas only)	Date (MM/DD/YYYY)
33	% UPB With Third Party Origination	Decimal (3.2)
34	WA Combined Loan to Value Ratio	Numeric (3)
35	WA MBS Margin (For ARM Megas only)	Decimal (2.3)
36	WA Original Loan Size	Decimal (9.2)
37	Rate Adjustment Frequency* (For ARM Megas only)	Numeric (3)
38	Per-Adjustment Rate Cap Up* (For ARM Megas only)	Decimal (2.3)
39	Disclosure Status	Alpha/Numeric (15)

QUARTILE

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "02"	Alpha/Numeric (2)
3	Quartile Level	Alpha/Numeric (3)
4	Original Loan Size	Numeric (9)
5	Current Interest Rate	Decimal (2.3)
6	LTV	Numeric (3)
7	Credit Score	Numeric (3)
8	Loan Term	Numeric (3)
9	Loan Age	Numeric (3)
10	Remaining Maturity at Issuance	Numeric (3)

LOAN PURPOSE

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "03"	Alpha/Numeric (2)
3	Loan Purpose	Alpha/Numeric (20)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

NUMBER OF UNITS

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "04"	Alpha/Numeric (2)
3	# Of Units	Alpha/Numeric (3)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

OCCUPANCY TYPE

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "05"	Alpha/Numeric (2)
3	Occupancy Type	Alpha/Numeric (20)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

PROPERTY TYPE

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "06"	Alpha/Numeric (2)
3	Property Type	Alpha/Numeric (20)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

FIRST SCHEDULED AMORTIZATION
(For IO Megas only)

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "07"	Alpha/Numeric (2)
3	First Scheduled Amortization Date	Date (MM/DD/YYYY)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

ORIGINATION YEAR

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "08"	Alpha/Numeric (2)
3	Origination Year	Numeric (4)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

GEOGRAPHIC DISTRIBUTION

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "09"	Alpha/Numeric (2)
3	State	Alpha/Numeric (30)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

SERVICER

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "10"	Alpha/Numeric (2)
3	Servicer Name	Alpha/Numeric (40)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

DISTRIBUTION Of LOANS BY FIRST PAYMENT DATE
(For ARM Megas only)

Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "11"	Alpha/Numeric (2)
3	First Payment Date	Date (MM/DD/YYYY)
4	Original Interest Rate	Alpha/Numeric (20)
5	# Of Loans	Numeric (9)
6	% Of Loans	Decimal (3.2)
7	% Of UPB	Decimal (3.2)
8	Aggregate UPB	Decimal (20.2)

CURRENT INTEREST RATE (For ARM Megas only)		
Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "12"	Alpha/Numeric (2)
3	Current Mortgage Interest Rate	Alpha/Numeric (20)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

GROSS MARGIN (For ARM Megas only)		
Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "13"	Alpha/Numeric (2)
3	Gross Margins	Decimal (2.3)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

NEXT RATE CHANGE DATE (For ARM Megas only)		
Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "14"	Alpha/Numeric (2)
3	Next Rate Change Date	Date (MM/DD/YYYY)
4	% Of UPB	Decimal (3.2)
5	MBS Margin High	Decimal (2.3)
6	MBS Margin Low	Decimal (2.3)
7	Gross Coupon High	Decimal (2.3)
8	Gross Coupon Low	Decimal (2.3)
9	Pass-Through Rate High	Decimal (2.3)
10	Pass-Through Rate Low	Decimal (2.3)
11	High Net Cap	Decimal (2.3)
12	Low Net Cap	Decimal (2.3)
13	High Net Floor	Decimal (2.3)
14	Low Net Floor	Decimal (2.3)

WA NEXT RATE CHANGE DATE (For ARM Megas only)		
Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "15"	Alpha/Numeric (2)
3	Next Rate Change Date	Date (MM/DD/YYYY)
4	WA MBS Margin	Decimal (2.3)
5	WA Coupon	Decimal (2.3)
6	WA Pass-Through Rate	Decimal (2.3)
7	WA Net Ceiling	Decimal (2.3)
8	WA Net Floor	Decimal (2.3)

COLLATERAL		
Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "16"	Alpha/Numeric (2)
3	Underlying Pool CUSIP	Alpha/Numeric (9)
4	Underlying Pool Current Face Amount	Decimal (20.2)

ORIGINATION TYPE		
Column #	Field Name	Field Type
1	Mega Pool Number	Alpha/Numeric (6)
2	Record Type = "17"	Alpha/Numeric (2)
3	Origination Type	Alpha/Numeric (20)
4	# Of Loans	Numeric (9)
5	% Of Loans	Decimal (3.2)
6	% Of UPB	Decimal (3.2)
7	Aggregate UPB	Decimal (20.2)

LEGEND
Alpha/Numeric (#): Includes alpha-numeric characters, for a maximum of "#" characters
Date (#): May include MM (2-digit month), DD (2-digit day), and/or YYYY (4-digit year), separated by a forward slash
Numeric (#): Includes only numeric characters, for a maximum of "#" characters
Decimal (#.#): Includes only numeric characters, for a maximum of "#" integer part characters followed by "#" decimal point characters, separated by a period

Note: When multiple unique loan-level values are included in the Mega, this field will be populated by the maximum number of "5"s allowed by the field's format; e.g. if it is a Decimal (2.3) field, then the value will be "55.555".