

Disclosure Data Search Reference Guide



Disclosure Data Search Overview

Below is the Data Release Schedule for Pool Search

Data are updated on the search on the following schedule

- Daily data loads:
 - New Issuance Pools (updated Tuesday -Saturday)
 - REMIC CUSIPs (updated daily)
- Monthly data loads:
 - 6th Business Day loads: MBS, Multifamily & Factor Data
 - 8th Business Day loads: HMBS, Platinum and Pool Termination

The Disclosure Data Search includes the following data sets and information screens:

MBS	HMBS	Platinum	Terminated	REMIC (CUSIP Only)	Multifamily
Summary	Summary	Summary	Summary	Summary	Summary

Composition: Overview WA Quartiles Delinquencies Social Impact & Sustainability Composite Statistic Forbearance Loan History Origination Year Geographic Issuers MIP Info ARM Detail	Composition Overview WA Quartiles Social Impact & Sustainability Geographic	Composition: Overview Delinquencies Social Impact & Sustainability Issuers ARM Detail Platinum ARM Reset		File Downloads	DQS
Removals: Removals Removals History Removals by Issuer	File Downloads	Removals: Removals Removals by Issuer			Mortgage Data
Transfers		File Downloads			Draws (CL/CS Pools Only)
Historical Data	Historical Data				Legacy View
File Downloads					File Downloads

MBS Pools/CUSIPs

MBS Pools/CUSIPs have the following information screens:

Information Screen	Data Included
Summary	Summary Pool Information, Pool Collateral Information At Issuance and Current, Security Balance Information, ARM Adjustment Information (as applicable)
Composition – Overview	<p>Single Field Stratification – Loans, Loan %, UPB, and UPB % by Loan Purpose, Loan Type, Refi Type, Delinquency Status, Top States, Living Units, Buydown Loans, First-Time Homebuyer, Third-Party Origination Type, Down Payment Assistance, Most Recent Origination Years</p> <p>Two Field Stratification – Loans, Loan %, UPB, and UPB % for Loan Purpose by Loan Type, Loan Buydown Status by Loan Type</p>
Composition – WA Quartiles	<p>Weighted Average Quartiles (Minimum, 25%, Median, 75%, Maximum, WA) for Coupon, Remaining Maturity (Months), Age (Months), Original Term (Months), Gross Margin, Original Loan Size, Original LTV, Original CLTV, Original Debt to Income, and Original Credit Score.</p> <p>Loans, Loan %, UPB, and UPB % for LTV N/A, CLTV N/A, Credit Score N/A, Debt to Income N/A</p>

Composition – Delinquencies	Delinquent Loans, Loan %, UPB, and UPB % by Agency and DQ Status
Composition – Social Impact & Sustainability	Low- and Moderate-Income Area Loans, Loan %, UPB, and UPB% for Social Impact & Sustainability loan
Composition – Composite Statistic	Analytics – FHA, VA, RHS and PIH Loans, First Time Homebuyers, Down Payment Assistance and Low-to-Moderate Income Area Loans
Composition – Forbearance	Single Field Stratification – Loans, Loan %, UPB, and UPB % by Forbearance Type Two Field Stratification – Loans, Loan %, UPB, and UPB % for Forbearance by Loan Type, Forbearance by Loan Purpose Delinquencies – Loans, Loan %, UPB, and UPB % for Forbearance by Delinquency
Composition – Loan History	Re-Pooled Loans, FHA Partial Claims, Pre-Modification and Pre-Modification calculations Loans, Loan %, UPB, and UPB % by Re-Pooled Loans, FHA Partial Claims and Pre-modifications
Composition – Origination Year	Loans, Loan %, UPB, and UPB % by Origination Year

Composition – Geographic	States – Loans, Loan %, UPB, and UPB % by State MSAs – Loans, Loan %, UPB, and UPB % by MSA Number and MSA Name
Composition – Issuers	Breakout – Loan Count, Loan %, UPB, and UPB % by Issuer ID and Issuer Name Delinquencies – DQ Status, DQ UPB, and DQ UPB % by Issuer ID and Issuer Name Issuer Pool Details – Weighted Average Pool Collateral Information per Issuer; Loans, Loan %, UPB, and UPB % by Delinquency Status and Loan Type per Issuer
Composition – MIP Info	Annual MIP – Loans, Loan %, UPB, and UPB % by Annual MIP Upfront MIP – Loans, Loan %, UPB, and UPB % by Upfront MIP
Composition – ARM Detail	Summary – Arm Lookback Period, Arm Index Type, Interest Rate at Issuance, Security Margin, Prospective Interest Rate, Next Interest Adjustment Date, Prior Interest Adjustment Date, Next Payment Adjustment Date, Months to Adjust Interest Information – Maximum Mortgage Margin, Minimum Mortgage Margin, Initial Interest Rate Cap, Subsequent Interest Rate Cap, Lifetime Interest Rate Cap, Lifetime Interest Rate Ceiling, Next Interest Rate Ceiling, Lifetime Interest Rate Floor

MBS Pools/CUSIPs (Continued)

Information Screen	Data Included
Removals – Removals	# of Loans Removed, % of Loans Removed, UPB Removed, and % of Pool UPB Removed by Removal Reason

Removals – Removals History	# of Loans Removed, % of Loans Removed, UPB Removed, and % of Pool UPB Removed listed by Total Removals, Removal Reason, Month and Year
Removals – Removals by Issuer	Loans – Loans Removed by Issuer and Removal Reason UPB – UPB by Issuer and Removal Reason UPB % – UPB % by Issuer and Removal Reason
Transfers	# of Loans Transferred, UPB of Loans Transferred, and Transfer Type by Selling and Buying Issuer
Historical Data	Security RPB, Factor, WA Coupon, WARM, WALA, WAOLT by Year and Month
File Downloads	Monthly Loan Level File Download Monthly Forbearance Loan Level File Download (Pools with Forbearance data only)

HMBS Pools/CUSIPs

HMBS Pools/CUSIPs have the following information screens:

Information Screen	Data Included
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Summary	Summary, Pool and Collateral Info including Weighted Averages, Security Balance Information
Composition	<p>UPB and UPB % by: Loan Purpose, HECM Saver, Payment Option</p> <p>Various Data: Number of Participants with Payments this Period, UPB of Participations with Payments, Percent of UPB Paid Off, Current Period Average Balance, Max Participation UPB Quartile (Q4), Min Participation UPB Quartile (Q0)</p>
Composition – Overview	<p>Single Field Stratification – Loans, Loan %, UPB, and UPB % by Loan Purpose, Loan Type, Refi Type, Delinquency Status, Top States, Living Units, Buydown Loans, First-Time Homebuyer, Third-Party Origination Type, Down Payment Assistance, Most Recent Origination Years</p> <p>Two Field Stratification – Loans, Loan %, UPB, and UPB % for Loan Purpose by Loan Type, Loan Buydown Status by Loan Type</p>
Composition – WA Quartiles	<p>Weighted Average Quartiles (Minimum, 25%, Median, 75%, Maximum, WA) for Coupon, Remaining Maturity (Months), Age (Months), Original Term (Months), Gross Margin, Original Loan Size, Original LTV, Original CLTV, Original Debt to Income, and Original Credit Score.</p> <p>Loans, Loan %, UPB, and UPB % for LTV N/A, CLTV N/A, Credit Score N/A, Debt to Income N/A</p>
Composition – Social Impact & Sustainability	<p>Low- and Moderate-Income Area</p> <p>Loans, Loan %, UPB, and UPB% for Social Impact & Sustainability loan</p>

Composition – Geographic	States – Loans, Loan %, UPB, and UPB % by State MSAs – Loans, Loan %, UPB, and UPB % by MSA Number and MSA Name
Historical Data	Security RPB, Factor, WA Coupon, WARM, WALA, WAOLT by Year and Month
File Downloads	Monthly Loan Level File Download

Platinum Pools/CUSIPs

Platinum Pools/CUSIPs have the following information screens:

Information Screen	Data Included
Summary	Summary Pool Information, Pool Collateral Information At Issuance and Current, Security Balance Information
Composition – Overview	<p>Single Field Stratification – UPB, and UPB % by: Loan Purpose, Loan Type, Refi Type, Delinquency Status, Top States, Living Units, First-Time Homebuyer, Third-Party Origination Type, Down Payment Assistance, Other Information</p> <p>Two Field Stratification – UPB, and UPB % by: Loan Purpose by Loan Type, Loan Buydown Status by Loan Type</p>
Composition – Delinquencies	Delinquencies UPB and UPB % by Agency and DQ Status
Composition – Social Impact & Sustainability	Low- and Moderate-Income Area Loans, Loan %, UPB, and UPB% for Social Impact & Sustainability loan

Composition – Issuers	<p>UPB and UPB % by Issuer ID and Issuer Name</p> <p>Issuer Pool Details – Weighted Average Pool Collateral Information per Issuer; Loans, Loan %, UPB, and UPB % by Delinquency Status and Loan Type per Issuer</p>
Composition – ARM Detail	<p>ARM Summary Information: Index Used For Adjustable Rate, Interest Rate Lookback Period, Interest Rate Adjustment Frequency, WA Mortgage Margin</p> <p>ARM Interest Information: Weighted Average, Maximum, and Minimum for Pool Rate, Security Rate, Adjustment Date, Months to Next Interest Rate Adjustment, Months to Maturity, Security Margin, Lifetime Interest Rate Ceiling, Next Interest Rate Ceiling, Lifetime Interest Rate Floor</p>
Composition – Platinum ARM Reset	<p>Platinum ARM Reset Information by Reset Date: Security RPB, Percentage of RPB, WA Security Rate, Max Security Rate, Min Security Rate, WA Pool Rate, Max Pool Rate, Min Pool Rate, WA Security Margin, Max Security Margin, Min Security Margin, WA Lifetime Interest Rate Ceiling, Max Lifetime Interest Rate Ceiling, Min Lifetime Interest Rate Ceiling, WA Lifetime Interest Rate Floor, Max Interest Rate Floor, Min Interest Rate Floor</p>

Platinum Pools/CUSIPs Cont'd

Platinum Pools/CUSIPs have the following information screens:

Information Screen	Data Included
Removals – Removals	UPB Removed, and % of Pool UPB Removed by Removal Reason

Removals – Removals by Issuer	UPB – UPB by Issuer and Removal Reason UPB % – UPB % by Issuer and Removal Reason
Historical Data	Security RPB, Factor, WA Coupon, WARM, WALA, WAOLT by Year and Month
File Downloads	Collateral File, Offering Circular Supplement File, and Platinum Base Offering Circular Downloads

Terminated Pools/CUSIPs

Terminated Pools/CUSIPs have the following information screens:

Information Screen	Data Included
Summary	Summary including Termination Date and Original Balance

REMIC CUSIPs

REMIC CUSIPs have the following information screens:

Information Screen	Data Included
Summary	REMIC Tranche Information Prepayment Penalty History (If Applicable)
File Downloads	Documents Found for Given CUSIP (Announcement, Offering Circular Supplement, Final Data Statement, Relay File, Supplemental Statement, Monthly Tranche Factors, Series Remaining Factors, Floater Tranche Reset Rates, Prepayment Penalty History)

Multifamily Pools/CUSIPs

Multifamily Pools/CUSIPs have the following information screens:

Information Screen	Data Included
Summary	Summary, Issuer Information, Security Balance Information, Last Draw Information (<i>CL/CS Pool Only</i>)
DQS	Delinquent Status, Loans, Loan UPB, Loan UPB %
Mortgage Data	Mortgage Data, Prepayment Data, Property Information
Draws (<i>CL/CS Pools Only</i>)	Draw Number, Draw Issue Date, Draw Amount
Legacy View	Issuer Details, Pool Details, Loan Delinquencies, Draw History
File Downloads	Multifamily Pool & Loan Level Data, Draw History (<i>CL/CS Pools Only</i>)