

Disclosure Data Search Reference Guide



Disclosure Data Search Overview

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 Pre-Modification WA Quartiles Delinquencies Origination Year Geographic Issuers MIP Info ARM Detail Forbearance	Composition	Composition: Overview Delinquencies Issuers ARM Detail Platinum ARM Reset Info		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					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	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 Two Field Stratification – Loans, Loan %, UPB, and UPB % for Loan Purpose by Loan Type, Loan Buydown Status by Loan Type
Composition – Pre-Modification	Pre-Modification Information: Loans, Loan %, UPB, and UPB % by Pre-Modified First Payment Date and Pre-Modified Original Principal Balance Pre-Modification Calculations: Current Weighted Average Pre-Modified LAD and Weighted Average Pre-Modified OPB
Composition – WA Quartiles	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. Loans, Loan %, UPB, and UPB % for LTV N/A, CLTV N/A, Credit Score N/A, Debt to Income N/A
Composition – Delinquencies	Delinquent Loans, Loan %, UPB, and UPB % by Agency and DQ Status
Composition – Origination Year	Loans, Loan %, UPB, and UPB % by Origination Year

MBS Pools/CUSIPs (Continued)

Information Screen	Data Included
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	ARM Summary Information: Lookback Period, 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 ARM 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
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

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
Summary	Summary, Pool and Collateral Info including Weighted Averages, Security Balance Information
Composition	UPB and UPB % by: Loan Purpose, HECM Saver, Payment Option 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)
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	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 Two Field Stratification – UPB, and UPB % by: Loan Purpose by Loan Type, Loan Buydown Status by Loan Type
Composition – Delinquencies	Delinquencies UPB and UPB % by Agency and DQ Status
Composition – Issuers	UPB and 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 – ARM Detail	ARM Summary Information: Index Used For Adjustable Rate, Interest Rate Lookback Period, Interest Rate Adjustment Frequency, WA Mortgage Margin 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
Composition – Platinum ARM Reset	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

Platinum Pools/CUSIPs

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
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>)