

## Consolidated Disclosure

### Quartiles File Layout

| Data Item                              | Begin | End | Type      | Length | Remarks   |
|----------------------------------------|-------|-----|-----------|--------|-----------|
| CUSIP                                  | 1     | 9   | Character | 9      | X(9)      |
| Pool Number                            | 10    | 15  | Character | 6      | X(6)      |
| <b>Pool Indicator and Type</b>         |       |     |           |        |           |
| Pool Indicator                         | 16    | 16  | Character | 1      | X         |
| Pool Type                              | 17    | 18  | Character | 2      | X(2)      |
| Record Type Q                          | 19    | 19  | Character | 1      | X         |
| Issuer                                 | 20    | 23  | Numeric   | 4      | 9(4)      |
| <b>Quartiles</b>                       |       |     |           |        |           |
| Average Original Loan Size (AOLS)      | 24    | 31  | Numeric   | 8      | 9(6)v9(2) |
| Maximum AOLS (Q4)                      | 32    | 39  | Numeric   | 8      | 9(6)v9(2) |
| 75 <sup>th</sup> Percentile AOLS (Q3)  | 40    | 47  | Numeric   | 8      | 9(6)v9(2) |
| Median AOLS (Q2)                       | 48    | 55  | Numeric   | 8      | 9(6)v9(2) |
| 25 <sup>th</sup> Percentile AOLS (Q1)  | 56    | 63  | Numeric   | 8      | 9(6)v9(2) |
| Minimum AOLS (Q0)                      | 64    | 71  | Numeric   | 8      | 9(6)v9(2) |
| WAC                                    | 72    | 76  | Numeric   | 5      | 9(2)v9(3) |
| Maximum WAC (Q4)                       | 77    | 81  | Numeric   | 5      | 9(2)v9(3) |
| 75 <sup>th</sup> Percentile WAC (Q3)   | 82    | 86  | Numeric   | 5      | 9(2)v9(3) |
| Median WAC (Q2)                        | 87    | 91  | Numeric   | 5      | 9(2)v9(3) |
| 25 <sup>th</sup> Percentile WAC (Q1)   | 92    | 96  | Numeric   | 5      | 9(2)v9(3) |
| Minimum WAC (Q0)                       | 97    | 101 | Numeric   | 5      | 9(2)v9(3) |
| WARM                                   | 102   | 104 | Numeric   | 3      | 9(3)      |
| Maximum WARM (Q4)                      | 105   | 107 | Numeric   | 3      | 9(3)      |
| 75 <sup>th</sup> Percentile WARM (Q3)  | 108   | 110 | Numeric   | 3      | 9(3)      |
| Median WARM (Q2)                       | 111   | 113 | Numeric   | 3      | 9(3)      |
| 25 <sup>th</sup> Percentile WARM (Q1)  | 114   | 116 | Numeric   | 3      | 9(3)      |
| Minimum WARM (Q0)                      | 117   | 119 | Numeric   | 3      | 9(3)      |
| WALA                                   | 120   | 122 | Numeric   | 3      | 9(3)      |
| Maximum WALA (Q4)                      | 123   | 125 | Numeric   | 3      | 9(3)      |
| 75 <sup>th</sup> Percentile WALA (Q3)  | 126   | 128 | Numeric   | 3      | 9(3)      |
| Median WALA (Q2)                       | 129   | 131 | Numeric   | 3      | 9(3)      |
| 25 <sup>th</sup> Percentile WALA (Q1)  | 132   | 134 | Numeric   | 3      | 9(3)      |
| Minimum WALA (Q0)                      | 135   | 137 | Numeric   | 3      | 9(3)      |
| WAOLT                                  | 138   | 140 | Numeric   | 3      | 9(3)      |
| Maximum WAOLT (Q4)                     | 141   | 143 | Numeric   | 3      | 9(3)      |
| 75 <sup>th</sup> Percentile WAOLT (Q3) | 144   | 146 | Numeric   | 3      | 9(3)      |
| Median WAOLT (Q2)                      | 147   | 149 | Numeric   | 3      | 9(3)      |
| 25 <sup>th</sup> Percentile WAOLT (Q1) | 150   | 152 | Numeric   | 3      | 9(3)      |
| Minimum WAOLT (Q0)                     | 153   | 155 | Numeric   | 3      | 9(3)      |
| WAGM (AR pool type only)               | 156   | 160 | Numeric   | 5      | 9(2)v9(3) |
| Maximum WAGM (Q4)                      | 161   | 165 | Numeric   | 5      | 9(2)v9(3) |
| 75 <sup>th</sup> Percentile WAGM (Q3)  | 166   | 170 | Numeric   | 5      | 9(2)v9(3) |
| Median WAGM (Q2)                       | 171   | 175 | Numeric   | 5      | 9(2)v9(3) |
| 25 <sup>th</sup> Percentile WAGM (Q1)  | 176   | 180 | Numeric   | 5      | 9(2)v9(3) |

|                                                 |     |     |         |            |            |
|-------------------------------------------------|-----|-----|---------|------------|------------|
| Minimum WAGM (Q0)                               | 181 | 185 | Numeric | 5          | 9(2)v9(3)  |
| Weighted Average Original LTV                   | 186 | 188 | Numeric | 3          | 9(3)       |
| Maximum LTV (Q4)                                | 189 | 191 | Numeric | 3          | 9(3)       |
| 75 <sup>th</sup> Percentile LTV (Q3)            | 192 | 194 | Numeric | 3          | 9(3)       |
| Median LTV (Q2)                                 | 195 | 197 | Numeric | 3          | 9(3)       |
| 25 <sup>th</sup> Percentile LTV (Q1)            | 198 | 200 | Numeric | 3          | 9(3)       |
| Minimum LTV (Q0)                                | 201 | 203 | Numeric | 3          | 9(3)       |
| LTV Not Available – Number of loans             | 204 | 209 | Numeric | 6          | 9(6)       |
| LTV Not Available – UPB                         | 210 | 222 | Numeric | 13         | 9(11)v9(2) |
| LTV Not Available – % of UPB                    | 223 | 227 | Numeric | 5          | 9(3)v9(2)  |
| <b>CLTV</b>                                     |     |     |         |            |            |
| Weighted Average CLTV                           | 228 | 230 | Numeric | 3          | 9(3)       |
| Maximum CLTV (Q4)                               | 231 | 233 | Numeric | 3          | 9(3)       |
| 75th Percentile CLTV (Q3)                       | 234 | 236 | Numeric | 3          | 9(3)       |
| Median CLTV (Q2)                                | 237 | 239 | Numeric | 3          | 9(3)       |
| 25th Percentile CLTV (Q1)                       | 240 | 242 | Numeric | 3          | 9(3)       |
| Minimum CLTV (Q0)                               | 243 | 245 | Numeric | 3          | 9(3)       |
| <b>Credit Score</b>                             |     |     |         |            |            |
| Weighted Average Credit Score                   | 246 | 248 | Numeric | 3          | 9(3)       |
| Maximum Credit Score (Q4)                       | 249 | 251 | Numeric | 3          | 9(3)       |
| 75th Percentile Credit Score (Q3)               | 252 | 254 | Numeric | 3          | 9(3)       |
| Median Credit Score (Q2)                        | 255 | 257 | Numeric | 3          | 9(3)       |
| 25th Percentile Credit Score (Q1)               | 258 | 260 | Numeric | 3          | 9(3)       |
| Minimum Credit Score (Q0)                       | 261 | 263 | Numeric | 3          | 9(3)       |
| Credit Score Not Available Number of Loans      | 264 | 269 | Numeric | 6          | 9(6)       |
| Credit Score Not Available UPB                  | 270 | 282 | Numeric | 13         | 9(11)v9(2) |
| Credit Score Not Available % of Total UPB       | 283 | 287 | Numeric | 5          | 9(3)v9(2)  |
| <b>Debt/Income Ratio</b>                        |     |     |         |            |            |
| Weighted Average Debt Income Ratio              | 288 | 291 | Numeric | 4          | 9(1)v9(3)  |
| Maximum Debt Income Ratio (Q4)                  | 292 | 295 | Numeric | 4          | 9(1)v9(3)  |
| 75th Percentile Debt Income Ratio (Q3)          | 296 | 299 | Numeric | 4          | 9(1)v9(3)  |
| Median Debt Income Ratio (Q2)                   | 300 | 303 | Numeric | 4          | 9(1)v9(3)  |
| 25th Percentile Debt Income Ratio (Q1)          | 304 | 307 | Numeric | 4          | 9(1)v9(3)  |
| Minimum Debt Income Ratio (Q0)                  | 308 | 311 | Numeric | 4          | 9(1)v9(3)  |
| Debt Income Ratio Not Available Number of Loans | 312 | 317 | Numeric | 6          | 9(6)       |
| Debt Income Ratio Not Available UPB             | 318 | 330 | Numeric | 13         | 9(11)v9(2) |
| Debt Income Ratio Not Available % of Total UPB  | 331 | 335 | Numeric | 5          | 9(3)v9(2)  |
| As-Of Date (CCYYMM)                             | 336 | 341 | Numeric | 6          | 9(6)       |
|                                                 |     |     |         |            |            |
| <b>Length of Quartiles Record</b>               |     |     |         | <b>341</b> |            |

Last Updated: May 20, 2012