

Consolidated Disclosure

Pre-Modified Loan Values File Layout

Data Item	Begin	End	Type	Length	Remarks
CUSIP	1	9	Character	9	X(9)
Pool Number	10	15	Character	6	X(6)
Pool Indicator and Type					
Pool Indicator	16	16	Character	1	X
Pool Type	17	18	Character	2	X(2)
Record Type P	19	19	Character	1	X
Issuer	20	23	Numeric	4	9(4)
Loan Age Difference* (LAD)					
Weighted Average LAD	24	26	Numeric	3	9(3)
Maximum LAD (Q4)	27	29	Numeric	3	9(3)
75th Percentile LAD (Q3)	30	32	Numeric	3	9(3)
Median LAD (Q2)	33	35	Numeric	3	9(3)
25th Percentile LAD (Q1)	36	38	Numeric	3	9(3)
Minimum LAD (Q0)	39	41	Numeric	3	9(3)
Unpaid Principal Balance for LAD Loans	42	54	Numeric	13	9(11)v9(2)
Percent of Pool UPB for LAD Loans	55	59	Numeric	5	9(3)v9(2)
Number of LAD Loans	60	65	Numeric	6	9(6)
Percent of Pool Loans that are LAD Loans	66	70	Numeric	5	9(3)v9(2)
Pre-Modified Original Loan Size** (OLS)					
Pre-Modified Average Original Loan Size (AOLS)	71	80	Numeric	10	9(8)v9(2)
Maximum Pre-Modified OLS (Q4)	81	90	Numeric	10	9(8)v9(2)
75th Percentile Pre-Modified OLS (Q3)	91	100	Numeric	10	9(8)v9(2)
Median Pre-Modified OLS (Q2)	101	110	Numeric	10	9(8)v9(2)
25th Percentile Pre-Modified OLS (Q1)	111	120	Numeric	10	9(8)v9(2)
Minimum Pre-Modified OLS (Q0)	121	130	Numeric	10	9(8)v9(2)
Unpaid Principal Balance for Loans with Pre-Modified OPB	131	143	Numeric	13	9(11)v9(2)
Percent of Pool UPB for Loans with Pre-Modified OPB	144	148	Numeric	5	9(3)v9(2)
Number of Loans with Pre-Modified OPB	149	154	Numeric	6	9(6)
Percent of Pool Loans that Have Pre-Modified OPB	155	159	Numeric	5	9(3)v9(2)
As-Of Date (CCYYMM)	160	165	Numeric	6	9(6)
Length of Record				165	

A Pre-Modified Loan Values (Type P) record is generated for each pool that has at least one modified loan.

*The LAD weighted average is the weighted average of the difference in months between the original (pre-modified) first scheduled installment date and the modified first scheduled installment date, where a loan has been modified and re-amortized. The difference is weighted by the current period unpaid principal balance of the loan. A given loan participates in this weighted average and the associated quartiles only if the loan was modified.

****Pre-Modified Original Loan Size (OLS)** is the value for modified loans of the original loan size (pre-modified OPB) before loan modification. To participate in the pre-modified average original loan size and associated quartiles, a loan must be modified.

Last Updated: June 4, 2015