```
############## DEAL INFORMATION ##############
                                                                                                                                              : 05/12/2015
: FANNIE MAE
       UPDATE AS OF
      ISSUER
DEAL NUMBER
   DEAL_NUMBER
DEAL_PRICING_DATE
DEAL_SETTLEMENT_DATE
UNDERWRITER
TRUSTEE
PRICING_SPEED
JUMP/REFERENCE_SPEED_1
JUMP/REFERENCE_SPEED_2
JUMP/REFERENCE_SPEED_3
JUMP/REFERENCE_SPEED_4
JUMP/REFERENCE_SPEED_4
JUMP/REFERENCE_SPEED_5
NUMBER_OF_TRANCHES
NUMBER_OF_COMPONENT_TRANCHES
NUMBER_OF_COMBINED_TRANCHES
NUMBER_OF_POOLS

: 0.01/05/2015
01/30/2015
01/30/2015
01/30/2015
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                                                                                                                                                                                                                                : 2015-M02
NUMBER_OF_COMBINED_TRANCHES : 0

NUMBER_OF_POOLS : 0

PAC_SCHEDULES_INCLUDED : NO

NUMBER_OF_PAC_SCHEDULES : 0

TOTAL_DEAL_SIZE : 868874538.00

TOTAL_COLLATERAL_AMOUNT : 868874538.00

COLLATERAL_AVG_LIFE : 9.25147

BOND_VALUE : 868874538.00

BOND_VALUE_METHOD : PASSTHRU

BOND_VALUE_CAP : 0.00000

BOND_VALUE_CAP : 0.00000

BOND_VALUE_REINVESTMENT_RATE : 0.00000

EXPENSE_BASIS_POINT_FEE : 0.00000

EXPENSE_FIXED : 0.00

EXPENSE_FIXED : 0.00

EXPENSE_PERIODICITY : 0

INITIAL_RESERVE_FUND : 0.00
       ############## COLLATERAL INFORMATION ##################
                                                                                                                                                                                                      : FNMA
       AGENCY
     MORTGAGE_TYPE
PREPAY_METHOD
  : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 24000000.00

PASS_THROUGH : 3.14000

WAC : 4.04000

STATED_COUPON : 4.04000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 359

STATED_REMAINING TERM_TO_MATURITY
                                                                                                                                                                                                                                : FIX
                                                                                                                                                                                                                                : 1
    MORTGAGE AGE
```

```
BALLOON_AMORT_WAM

ARM_MARGIN

ARM_LIFETIME_CAP

ARM_LIFETIME_FLOOR

ARM_INITIAL_COUPON_RESET

ARM_INITIAL_PAYMENT_RESET

ARM_COUPON_ADJUSTMENT_MONTHS

ARM_PAYMENT_ADJUSTMENT_MONTHS

ARM_RESET_CAP

ARM_INDEX_TYPE

ARM_INDEX_TYPE

ARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_NUMBER_OF_INCR

TPM_NUMBER_
       GPM_PERIOD_OF_INCK
GPM_NUMBER_OF_INCR : 0
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COTTAMBDAL GROUP : 1A
: FNMA
: FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 56228600.00

PASS_THROUGH : 2.96000

WAC : 3.68000

STATED_COUPON : 3.68000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 359

STATED_REMAINING_TERM_TO_MATURITY

MORTGAGE_AGE

PRINCIPAT TO
      : NA
: 0.00000
: 0.00000
: 0
           ARM INDEX TYPE
           ARM MAX NEG AMORT CAP
           GPM INCR PERCENTAGE
           GPM PERIOD OF INCR
           GPM NUMBER OF INCR
```

```
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 1A
                                                                                                                                : FNMA
         AGENCY
       MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 2275000.00
PASS_THROUGH : 3.12000
WAC : 4.35000
STATED_COUPON
        ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359

      ORIGINAL
      WAM

      STATED_REMAINING_TERM_TO_MATURITY
      : 358

      MORTGAGE_AGE
      : 2

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 358

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_RESET_CAP
      : 0.00000

      INDEX_TYPE
      : NA

       ARM_RESET_CAP

ARM_INDEX_TYPE

RARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

# 0.00000
                                                                                                                : FNMA
: FIX
: CPR
: 28351000.00
: 2.90000
: 3.75000
         AGENCY
        PREPAY_METHOD
         MORTGAGE FACE AMOUNT
         PASS THROUGH
        STATED_COUPON
        STATED_COUPON : 3.75000
ORIGINAL_TERM_TO_MATURITY : 360
```

```
MAW
                                                                                                  : 359
 STATED REMAINING TERM TO MATURITY: 359
 MORTGAGE AGE
MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 359

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
ARM_RESET_CAP

ARM_INDEX_TYPE

ARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_NUMBER_OF_INCR

TPM_NUMBER_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

: 0.00000

: 1A
                                                                                               : 1A
 COLLATERAL GROUP
                                                                                        : FNMA
                                                                                  . FNMA
: FIX
: CPR
: 7275000.00
: 2.93000
 AGENCY
 MORTGAGE TYPE
 PREPAY METHOD
 MORTGAGE FACE AMOUNT
 PASS THROUGH
 WAC
                                                                                              : 4.06000
                                                                                               : 4.06000
 STATED COUPON
 ORIGINAL_TERM_TO_MATURITY : 360 WAM : 357
 STATED REMAINING TERM TO MATURITY: 357
STATED_REMAINING_TERM_TO_MATURITY : 357

MORTGAGE_AGE : 3

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000

INTEREST_PERCENTAGE_STRIP : 100.0000000000

MORTGAGE_PRICE : 100.00000

MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 357

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000
```

```
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
 ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
                                                                                                                                        : FNMA
: FIX
: CPR
: 4967000.00
: 2.93000
: 3.83000
: 3.83000
    AGENCY
   PREPAY_METHOD
    MORTGAGE FACE AMOUNT
    PASS THROUGH
    WAC
    STATED COUPON
   ORIGINAL_TERM_TO_MATURITY : 360
WAM : 350

      WAM
      : 359

      STATED_REMAINING_TERM_TO_MATURITY
      : 359

      MORTGAGE_AGE
      : 1

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 359

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_INCR_PERCENTAGE
      : 0.000000

      GPM_PERIOD_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM_DISCOUN
    STATED REMAINING TERM TO MATURITY: 359
   TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
```

```
COLLATERAL GROUP
                              : 1A
AGENCY
                                     : FNMA
                               : F17.

: CPR

: 3055000.00

: 2.93000

: 3.83000

3.83000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
WAC
STATED_COUPON
STATED_COUPON : 3.83000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
STATED REMAINING TERM TO MATURITY: 359
                              : 0.00000

: NA

: 0.00000

: 0.00000

: 0

: 0

: 0.00000

: 0

: 1A
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
TPM_DISCOUNT_PERCENTAGE
COLLATERAL GROUP
                                     : 1A
                               . FNMA
: FIX
: CPR
: 6818000.00
: 2.93000
: 3.000
AGENCY
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
WAC
STATED COUPON
                                    : 3.83000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 350
MAW
STATED REMAINING TERM TO MATURITY: 359
MORTGAGE AGE
PRINCIPAL PERCENTAGE STRIP : 100.000000000
```

```
AGENCY : FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 200000.00

PASS_THROUGH : 3.70000

WAC : 5.19000

STATED_COUPON : 5.19000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 345

STATED_REMAINING_TERM_TO_MATURITY
  MORTGAGE_AGE
PRINCIPAL_PERCENTAGE_STRIP
INTEREST_PERCENTAGE_STRIP
MORTGAGE_PAYMENT_FREQ
MORTGAGE_DATE
MORTGAGE_FIRST_PAYMENT_DATE
BALLOON_AMORT_WAM
ARM_LIFETIME_CAP
ARM_INITIAL_COUPON_RESET
ARM_PAYMENT_ADJUSTMENT_MONTHS

I 100.000000
INTEREST_PERCENTAGE_STRIP
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_DATE
INTEREST_PAYMENT_BESET
INTEREST_PAYMENT_RESET
INTEREST_PAYMENT_RESET
INTEREST_PAYMENT_RESET
INTEREST_PAYMENT_MONTHS
INTEREST_PAYMENT_PAYMENT_MONTHS
INTEREST_PAYMENT_PAYMENT_MONTHS
INTEREST_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAYMENT_PAY
         STATED REMAINING TERM TO MATURITY: 345
```

```
: 0.00000
ARM RESET CAP
ARM INDEX TYPE
                                   : NA
                             : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
                              : 0
TPM NUMBER OF INCR
TPM DISCOUNT PERCENTAGE
COLLATERAL GROUP
                                   : 1A
                               : FNMA
AGENCY
MORTGAGE TYPE
                                   : FIX
                              : FIX
: CPR
: 27500000.00
: 3.00000
: 4.15000
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS_THROUGH
WAC
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
STATED REMAINING TO
STATED REMAINING TERM TO MATURITY: 359
MORTGAGE AGE
                                   : NA
ARM INDEX TYPE
                              : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
. 1A
COLLATERAL GROUP
                               : FNMA
AGENCY
MORTGAGE TYPE
                                    : FIX
```

```
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 22687000.00
PASS_THROUGH : 3.08000
WAC : 3.93000
STATED_COUPON : 3.93000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
STATED REMAINING TERM TO MATURITY: 359
ARM_PAYMENT_ADJUSTMENT_MONTHS

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL GROUP : 1A
 COLLATERAL GROUP
# AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 34837000.00
PASS_THROUGH : 3.00000
WAC : 4.05000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
 STATED REMAINING TERM TO MATURITY: 357
```

```
MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015
BALLOON_ORIGINAL_TERM : 120
BALLOON_AMORT_WAM : 357
ARM_MARGIN : 0.000000
ARM_LIFETIME_CAP : 0.000000
ARM_LIFETIME_FLOOR : 0.000000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.000000
ARM_INDEX_TYPE : NA
ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
 ARM INDEX TYPE
                                                                       : NA
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 358
STATED_REMAINING_TERM_TO MATURITY : 358
                                                                 : NA
: 0.00000
: 0.00000
 ARM INDEX TYPE
 ARM MAX NEG AMORT CAP
 GPM INCR PERCENTAGE
```

```
GPM_PERIOD_OF_INCR : 0
GPM_NUMBER_OF_INCR : 0
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 1A
                                      : FNMA
AGENCY
                                 : FIX
: CPR
: 930000.00
: 3.93000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
WAC
                                      : 5.43000
STATED COUPON
                                      : 5.43000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 345
STATED REMAINING TERM TO MATURITY: 345
                                : NA
: 0.00000
: 0.00000
: 0
: 0
: 0
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
                                : 0
: 0.00000
TPM NUMBER OF INCR
TPM DISCOUNT PERCENTAGE
COLLATERAL GROUP
                                      : 1A
#
                                 : FNMA
AGENCY
                                 : FIA
: CPR
: 17000000.00
: 2.93000
: 4.59000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
WAC
```

```
: 4.59000
  STATED COUPON
  ORIGINAL_TERM_TO_MATURITY
WAM
                                                                                                                    : 360
                                                                                                                     : 359
  STATED_REMAINING_TERM_TO_MATURITY : 359
 MORTGAGE_AGE : 1
PRINCIPAL_PERCENTAGE_STRIP : 100.000000000
INTEREST_PERCENTAGE_STRIP : 100.000000000
MORTGAGE_PRICE : 100.00000
INTEREST PERCENTAGE STRIP : 100.0000000

MORTGAGE PRICE : 100.000000

MORTGAGE PAYMENT FREQ : 1

MORTGAGE DATED DATE : 01/01/2015

MORTGAGE FIRST PAYMENT DATE : 02/25/2015

BALLOON ORIGINAL TERM : 120

BALLOON AMORT WAM : 359

ARM MARGIN : 0.00000

ARM LIFETIME CAP : 0.00000

ARM LIFETIME FLOOR : 0.00000

ARM INITIAL COUPON RESET : 0

ARM INITIAL PAYMENT RESET : 0

ARM COUPON ADJUSTMENT MONTHS : 0

ARM PAYMENT ADJUSTMENT MONTHS : 0

ARM RESET CAP : 0.00000

ARM INDEX TYPE : NA

ARM MAX NEG AMORT CAP : 0.00000

GPM INCR PERCENTAGE : 0.00000

GPM PERIOD OF INCR : 0

GPM NUMBER OF INCR : 0

TPM INCR PERCENTAGE : 0.00000

TPM PERIOD OF INCR : 0

TPM DISCOUNT PERCENTAGE : 0.00000

COLLATERAL GROUP : 1A
 AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 14250000.00
PASS_THROUGH : 2.93000
WAC : 4.59000
STATED_COUPON : 4.59000
  STATED_COUPON
  ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
                                                                                                                     : 359
   STATED REMAINING TERM TO MATURITY: 359
MORTGAGE AGE
PRINCIPAL PERCENTAGE STRIP
INTEREST PERCENTAGE STRIP
MORTGAGE PRICE
MORTGAGE PAYMENT FREQ
MORTGAGE DATED DATE
MORTGAGE FIRST PAYMENT DATE
BALLOON ORIGINAL TERM
BALLOON AMORT WAM
ARM MARGIN

: 1
100.000000000
: 100.000000
: 100.000000
: 01/01/2015
: 02/25/2015
: 120
: 120
: 359
: 0.00000
```

```
ARM_LIFETIME_CAP : 0.00000
ARM_LIFETIME_FLOOR : 0.00000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.00000
ARM_INDEX_TYPE : NA
     ARM_RESET_CAP

ARM_INDEX_TYPE

RARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_NUMBER_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

#
                                                                        : FNMA
: FIX
: CPR
: 39540000.00
: 2.84000
: 3.84000
      AGENCY
      MORTGAGE TYPE
      PREPAY METHOD
      MORTGAGE_FACE_AMOUNT
      PASS THROUGH
      WAC
      STATED_COUPON
                                                                                   : 3.84000
      ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
```

```
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL GROUP
   COLLATERAL GROUP
                                                                                                                                     : 1A
 AGENCY : FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 9622000.00

PASS_THROUGH : 3.12000

WAC : 4.55000

STATED_COUPON : 4.55000
  ORIGINAL_TERM_TO_MATURITY : 360 WAM

        WAM
        : 359

        STATED_REMAINING_TERM_TO_MATURITY
        : 359

        MORTGAGE_AGE
        : 1

        PRINCIPAL_PERCENTAGE_STRIP
        : 100.0000000000

        INTEREST_PERCENTAGE_STRIP
        : 100.000000000

        MORTGAGE_PRICE
        : 100.00000

        MORTGAGE_PAYMENT_FREQ
        : 1

        MORTGAGE_DATED_DATE
        : 01/01/2015

        MORTGAGE_FIRST_PAYMENT_DATE
        : 02/25/2015

        BALLOON_ORIGINAL_TERM
        : 120

        BALLOON_AMORT_WAM
        : 359

        ARM_MARGIN
        : 0.00000

        ARM_LIFETIME_CAP
        : 0.00000

        ARM_LIFETIME_FLOOR
        : 0.00000

        ARM_INITIAL_COUPON_RESET
        : 0

        ARM_INITIAL_PAYMENT_RESET
        : 0

        ARM_PAYMENT_ADJUSTMENT_MONTHS
        : 0

        ARM_PAYMENT_ADJUSTMENT_MONTHS
        : 0

        ARM_RESET_CAP
        : 0.00000

        ARM_INDEX_TYPE
        : NA

        ARM_MAX_NEG_AMORT_CAP
        : 0.00000

        GPM_INCR_PERCENTAGE
        : 0.00000

        GPM_PERIOD_OF_INCR
        : 0

        TPM_INCR_PERCENTAGE
        : 0.00000

        TPM_PERIOD_OF_INCR
        : 0

   STATED REMAINING TERM TO MATURITY: 359
 GPM_PERIOD_OF_INCK

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_NUMBER_OF_INCR

TPM_DISCOUNT_PERCENTAGE

: 0.00000

: 1A
   COLLATERAL GROUP
                                                                                                                                      : 1A
                                                                                                                        : FNMA
: FIX
: CPR
: 10888000.00
: 2.96000
: 4.30000
   AGENCY
   MORTGAGE TYPE
   PREPAY METHOD
  MORTGAGE FACE AMOUNT
   PASS THROUGH
   WAC
  : 4.39000
   STATED REMAINING TERM TO MATURITY: 358
```

```
COLLATERAL GROUP
                                : 1A
AGENCY : FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 9028000.00

PASS_THROUGH : 3.04000

WAC : 4.37000

STATED COUPON
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 350
STATED_REMAINING_TERM_TO MATURITY: 358
```

```
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
  ARM RESET CAP
RAM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
                                                                                                                                     : 0.00000
 AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 6229500.00
PASS_THROUGH : 3.28000
WAC : 4.71000
 ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
  STATED REMAINING TERM TO MATURITY: 357
STATED_REMAINING_TERM_TO_MATURITY : 357

MORTGAGE_AGE

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000

INTEREST_PERCENTAGE_STRIP : 100.0000000000

MORTGAGE_PRICE : 100.00000

MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 357

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
 ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0.00000

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
  COLLATERAL GROUP
                                                                                                                                     : 1A
```

```
: FNMA
: FIX
: CPR
: ACE_AMOUNT
: 5225000.00

PASS_THROUGH
: 3.06000
WAC
: 4.07000
STATED_COUPON
ORIGINAL_TERM_TO_MATURITY
WAM
: 357

STATED_REMAINING_TERM_TO_MATURITY
MORTGAGE_AGE
PRINCIPAL_PT
   AGENCY

      WAM
      : 357

      STATED_REMAINING_TERM_TO_MATURITY
      : 357

      MORTGAGE_AGE
      : 3

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.000000000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 357

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_OUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_PERIOD_OF_INCR
      : 0

      GPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_DISCOUNT_PERCENTAG
   COLLATERAL GROUP
                                                                                                                                                   : 1A
                                                                                                                   : FNMA
: FIX
: CPR
: 8390000.00
: 3.26000
: 4.69000
   AGENCY
  PREPAY_METHOD
   MORTGAGE FACE AMOUNT
   PASS THROUGH
   WAC
                                                                                                                                                   : 4.69000
  STATED COUPON
                                                                                                                                                    : 357
   STATED REMAINING TERM TO MATURITY: 357
```

```
MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 357

ARM_MARGIN : 0.000000

ARM_LIFETIME_CAP : 0.000000

ARM_LIFETIME_FLOOR : 0.000000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.000000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.000000

GPM_INCR_PERCENTAGE : 0.000000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.000000

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.000000

COLLATERAL_GROUP : 1A
                                                                                 : 0
: 0.00000
: 1A
 COLLATERAL GROUP
  #
AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 9500000.00
PASS_THROUGH : 3.12000
WAC : 4.89000
 STATED_COUPON
                                                                                                : 4.89000
 ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
STATED REMAINING TERM TO MATURITY: 357
 ARM INDEX TYPE
                                                                                            : NA
```

```
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
      ARM MAX NEG AMORT CAP
      GPM INCR PERCENTAGE
      GPM PERIOD OF INCR
      GPM NUMBER OF INCR
    TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

: 1A
: FNMA
: FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 4240000.00

PASS_THROUGH : 3.15000

WAC : 4.58000

STATED_COUPON : 4.58000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 357

STATED_REMAINING_TERM_TO_MATURITY

MORTGAGE_AGE

PRINCIPAT TO

      WAM
      : 357

      STATED_REMAINING_TERM_TO_MATURITY
      : 357

      MORTGAGE_AGE
      : 3

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 357

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_PERIOD_OF_INCR
      : 0

      GPM_PERIOD_OF_INCR
      : 0

      GPM_NUMBER_OF_INCR
      : 0

      TPM_INCR_PERCENTAGE
      : 0.000000

      TPM_NUMBER
     COLLATERAL GROUP
                                                                                                                                                                : 1A
                                                                                                        : FNMA
: FIX
: CPR
: 10950000.00
      AGENCY
      MORTGAGE TYPE
      PREPAY METHOD
      MORTGAGE FACE AMOUNT
```

```
: 3.07000
   PASS THROUGH
                                                                                                      : 4.50000
  WAC
   STATED COUPON
                                                                                                     : 4.50000
  ORIGINAL_TERM_TO_MATURITY
STATED REMAINING TERM TO MATURITY: 357
                                                                                   : NA
: 0.00000
: 0.00000
: 0
: 0
: 0
  ARM MAX NEG AMORT CAP
  GPM INCR PERCENTAGE
  GPM PERIOD OF INCR
  GPM NUMBER OF INCR
  TPM_INCR_PERCENTAGE
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
                                                                                     : 0:00000
  TPM DISCOUNT PERCENTAGE
  COLLATERAL GROUP
                                                                                                    : 1A
AGENCY
MORTGAGE_TYPE
PREPAY_METHOD
CPR
MORTGAGE_FACE_AMOUNT
PASS_THROUGH
WAC
STATED_COUPON
ORIGINAL_TERM_TO_MATURITY
WAM
STATED_REMAINING_TERM_TO_MATURITY
  STATED_REMAINING_TERM TO MATURITY : 359
  MORTGAGE AGE
                                                                                                     : 1
 MORTGAGE_AGE
PRINCIPAL_PERCENTAGE_STRIP
: 100.000000000
INTEREST_PERCENTAGE_STRIP
: 100.000000000
MORTGAGE_PRICE
: 100.00000
MORTGAGE_PAYMENT_FREQ
: 1
MORTGAGE_DATED_DATE
: 01/01/2015
MORTGAGE_FIRST_PAYMENT_DATE
: 02/25/2015
BALLOON_ORIGINAL_TERM
: 120
```

```
BALLOON_AMORT_WAM

ARM_MARGIN

ARM_LIFETIME_CAP

ARM_LIFETIME_FLOOR

ARM_INITIAL_COUPON_RESET

ARM_INITIAL_PAYMENT_RESET

ARM_COUPON_ADJUSTMENT_MONTHS

ARM_PAYMENT_ADJUSTMENT_MONTHS

ARM_RESET_CAP

ARM_INDEX_TYPE

ARM_INDEX_TYPE

ARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_NUMBER_OF_INCR

TPM_NUMBER_
       GPM_PERIOD_OF_INCK
GPM_NUMBER_OF_INCR : 0
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COTTAMBDAL GROUP : 1A
: FNMA
: FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 6170710.58

PASS_THROUGH : 3.17000

WAC : 5.18000

STATED_COUPON : 5.18000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 359

STATED_REMAINING_TERM_TO_MATURITY

MORTGAGE_AGE
PRINCIPAT TO
      : NA
: 0.00000
: 0.00000
: 0
           ARM INDEX TYPE
           ARM MAX NEG AMORT CAP
           GPM INCR PERCENTAGE
           GPM PERIOD OF INCR
           GPM NUMBER OF INCR
```

```
: 0.00000
: 0
: 0
AGE : 0.00000
: 1A
TPM INCR PERCENTAGE
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
TPM_DISCOUNT_PERCENTAGE
COLLATERAL GROUP
                                   : FNMA
AGENCY
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 4095189.68
PASS_THROUGH : 3.14000
WAC : 4.57000
STATED_COUPON
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 350
STATED REMAINING TERM TO MATURITY: 359
MORTGAGE AGE
                                       : 1
                            : 0.00000
: NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
: 0
: 1A
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_NUMBER_OF_INCR

TPM_DISCOUNT_PERCENTAGE
COLLATERAL GROUP
                              : FNMA
: FIX
: CPR
: 4344532.40
: 3.13000
: 4.26000
AGENCY
PREPAY_METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
STATED_COUPON
STATED_COUPON : 4.26000
ORIGINAL_TERM_TO_MATURITY : 360
```

```
MAW
                                                                                                  : 359
 STATED REMAINING TERM TO MATURITY: 359
 MORTGAGE AGE
MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 359

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
ARM_RESET_CAP

ARM_INDEX_TYPE

RARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_NUMBER_OF_INCR

TPM_NUMBER_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

: 0.00000

: 1A
                                                                                              : 1A
 COLLATERAL GROUP
                                                                                        : FNMA
 AGENCY
                                                                                  : FIX
: CPR
: 2723012.24
: 2.98000
 MORTGAGE TYPE
 PREPAY METHOD
 MORTGAGE FACE AMOUNT
 PASS THROUGH
 WAC
                                                                                              : 4.41000
                                                                                              : 4.41000
 STATED COUPON
 ORIGINAL_TERM_TO_MATURITY : 360 WAM : 358
 STATED REMAINING TERM TO MATURITY: 358
STATED_REMAINING_TERM_TO_MATURITY : 358

MORTGAGE_AGE : 2

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000

INTEREST_PERCENTAGE_STRIP : 100.0000000000

MORTGAGE_PRICE : 100.00000

MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 358

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000
```

```
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
       ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
: FNMA
:: FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 61957808.06
PASS_THROUGH : 2.93000
WAC : 3.63000
STATED_COUPON : 3.63000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
STATED_REMAINING_TERM_TO_MATURITY
MORTGAGE_AGF

      WAM
      : 359

      STATED_REMAINING_TERM_TO_MATURITY
      : 359

      MORTGAGE_AGE
      : 1

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 359

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_INCR_PERCENTAGE
      : 0.000000

      GPM_PERIOD_OF_INCR
      : 0

      TPM_INCR_PERCENTAGE
      : 0.000000

      TPM_PERIOD_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM
          TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
```

```
COLLATERAL GROUP
                             : 1A
                                    : FNMA
AGENCY
                              : F1..

: CPR

: 16503590.26

: 3.08000

: 4.13000

- 4.13000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
WAC
STATED_COUPON
STATED_COUPON : 4.13000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
STATED REMAINING TERM TO MATURITY: 357
                             : 0.00000

: NA

: 0.00000

: 0.00000

: 0

: 0

: 0.00000

: 0

: 1A
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
TPM_DISCOUNT_PERCENTAGE
COLLATERAL GROUP
                                    : 1A
                              . FNMA
: FIX
: CPR
: 12641040.38
: 3.10000
: 4 1000
                                : FNMA
AGENCY
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
WAC
STATED COUPON
                                    : 4.18000
ORIGINAL_TERM_TO_MATURITY
                                    : 360
MAW
STATED REMAINING TERM TO MATURITY: 358
MORTGAGE AGE
PRINCIPAL PERCENTAGE STRIP : 100.000000000
```

```
AGENCY : FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 2873704.75

PASS_THROUGH : 3.26000

WAC : 4.69000

STATED_COUPON : 4.69000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 357

STATED_REMAINING_TERM_TO_MATURITY
STATED REMAINING TERM TO MATURITY: 357
```

```
: 0.00000
ARM RESET CAP
ARM INDEX TYPE
                                 : NA
                            : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
                            : 0
TPM NUMBER OF INCR
TPM DISCOUNT PERCENTAGE
COLLATERAL GROUP
                                 : 1A
                             : FNMA
AGENCY
MORTGAGE TYPE
                                 : FIX
                            : F1X
: CPR
: 2331873.91
: 3.39000
: 4.82000
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
WAC
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
STATED REMAINING TERM TO MATURITY: 357
MORTGAGE AGE
                                 : NA
ARM INDEX TYPE
                            : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
. 1A
COLLATERAL GROUP
                             : FNMA
AGENCY
MORTGAGE TYPE
                                  : FIX
```

```
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 2088690.16
PASS_THROUGH : 3.40000
WAC : 4.80000
STATED_COUPON : 4.80000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
STATED_REMAINING_TERM_TO_MATURITY: 357MORTGAGE_AGE: 3PRINCIPAL_PERCENTAGE_STRIP: 100.0000000000INTEREST_PERCENTAGE_STRIP: 100.000000000MORTGAGE_PRICE: 100.00000MORTGAGE_DATED_DATE: 01/01/2015MORTGAGE_FIRST_PAYMENT_DATE: 02/25/2015BALLOON_ORIGINAL_TERM: 120BALLOON_AMORT_WAM: 357ARM_MARGIN: 0.00000ARM_LIFETIME_CAP: 0.00000ARM_LIFETIME_FLOOR: 0.00000ARM_INITIAL_COUPON_RESET: 0ARM_INITIAL_PAYMENT_RESET: 0ARM_COUPON_ADJUSTMENT_MONTHS: 0ARM_PAYMENT_ADJUSTMENT_MONTHS: 0ARM_RESET_CAP: 0.00000
    STATED REMAINING TERM TO MATURITY: 357
ARM_PAYMENT_ADJUSTMENT_MONTHS

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL GROUP : 1A
     COLLATERAL GROUP
 AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 29775249.43
PASS_THROUGH : 3.08000
WAC : 3.93000
  ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
    STATED REMAINING TERM TO MATURITY: 357
 MORTGAGE_AGE

PRINCIPAL_PERCENTAGE_STRIP

INTEREST_PERCENTAGE_STRIP

MORTGAGE_PRICE

MORTGAGE_PAYMENT_FREQ

MORTGAGE_DATED_DATE

SOME AND STRIP STRIP
```

```
MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015
BALLOON_ORIGINAL_TERM : 120
BALLOON_AMORT_WAM : 357
ARM_MARGIN : 0.000000
ARM_LIFETIME_CAP : 0.000000
ARM_LIFETIME_FLOOR : 0.000000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.000000
ARM_INDEX_TYPE : NA
 ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
## STATED_COUPON ORIGINAL_TERM_TO MATILIPTMY

## STATED_COUPON ## STATED_C
   ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
STATED REMAINING TERM TO
STATED_REMAINING_TERM_TO MATURITY: 357
                                                                                                                                                                                                                                                          : NA
: 0.00000
: 0.00000
     ARM INDEX TYPE
     ARM MAX NEG AMORT CAP
     GPM INCR PERCENTAGE
```

```
: 0
: 0
: 0.00000
: 0
: 0
: 0.00000
: 1A
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
TPM_DISCOUNT_PERCENTAGE
COLLATERAL GROUP
                                   : FNMA
AGENCY
                              . FIMMA
: FIX
: CPR
: 6842370.69
: 3.29000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
                                   : 4.39000
WAC
                                   : 4.39000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 358
STATED COUPON
STATED REMAINING TERM TO MATURITY: 358
                             : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
                             : 0:00000
TPM NUMBER OF INCR
TPM DISCOUNT PERCENTAGE
COLLATERAL GROUP
                                   : 1A
#
                              : FNMA
AGENCY
                              : F1..
: CPR
: 6283809.82
: 3.29000
: 4.39000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
WAC
```

```
: 4.39000
      STATED COUPON
      ORIGINAL_TERM_TO_MATURITY
WAM
                                                                                                       : 360
                                                                                                        : 358
      STATED_REMAINING_TERM_TO_MATURITY : 358
     MORTGAGE_AGE : 2
PRINCIPAL_PERCENTAGE_STRIP : 100.000000000
INTEREST_PERCENTAGE_STRIP : 100.000000000
MORTGAGE_PRICE : 100.00000
PRINCIPAL PERCENTAGE SIRII

INTEREST PERCENTAGE STRIP : 100.0000000

MORTGAGE PRICE : 100.000000

MORTGAGE PAYMENT FREQ : 1

MORTGAGE DATED DATE : 01/01/2015

MORTGAGE FIRST PAYMENT DATE : 02/25/2015

BALLOON ORIGINAL TERM : 120

BALLOON AMORT WAM : 358

ARM MARGIN : 0.000000

ARM LIFETIME CAP : 0.000000

ARM LIFETIME FLOOR : 0.000000

ARM INITIAL COUPON RESET : 0

ARM INITIAL PAYMENT RESET : 0

ARM COUPON ADJUSTMENT MONTHS : 0

ARM PAYMENT ADJUSTMENT MONTHS : 0

ARM RESET CAP : 0.000000

ARM INDEX TYPE : NA

ARM MAX NEG AMORT CAP : 0.000000

GPM INCR PERCENTAGE : 0.000000

GPM PERIOD OF INCR : 0

GPM NUMBER OF INCR : 0

TPM INCR PERCENTAGE : 0.000000

TPM PERIOD OF INCR : 0

TPM PERIOD OF INCR : 0

TPM NUMBER OF INCR : 0

TPM DISCOUNT PERCENTAGE : 0.000000

COLLATERAL GROUP : 1A
     AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 6475144.13
PASS_THROUGH : 3.03000
WAC : 4.36000
STATED_COUPON : 4.36000
      STATED_COUPON
      ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
                                                                                                        : 357
      STATED REMAINING TERM TO MATURITY: 357
```

```
ARM_LIFETIME_CAP : 0.00000
ARM_LIFETIME_FLOOR : 0.00000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.00000
ARM_INDEX_TYPE : NA
     ARM_RESET_CAP

ARM_INDEX_TYPE

RARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_NUMBER_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

#
                                                                          : FNMA
: FIX
: CPR
: 7636573.37
: 2.90000
: 3.71000
      AGENCY
      MORTGAGE TYPE
      PREPAY METHOD
      MORTGAGE_FACE_AMOUNT
      PASS THROUGH
      WAC
      STATED_COUPON
                                                                                     : 3.71000
      ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
```

```
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL GROUP
   COLLATERAL GROUP
                                                                                                                                       : 1A
: FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 1041142.85

PASS_THROUGH : 3.35000

WAC : 4.91000

STATED_COUPON : 4.91000

ORIGINAL_TERM_TO MARKETS
  ORIGINAL_TERM_TO_MATURITY : 360
WAM : 356

      WAM
      : 356

      STATED_REMAINING_TERM_TO_MATURITY
      : 356

      MORTGAGE_AGE
      : 4

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 356

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_INITIAL_FOOPON_RESET
      : 0.00000

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_INCR_PERCENTAGE
      : 0.00000

      GPM_PERIOD_OF_INCR
      : 0

      TPM_INCR_PERCENTAGE
      : 0.00000

      TPM_PERIOD_OF_INCR
      : 0

      TPM_DISCOUNT_PERCENTAGE
      : 0.00000

      COLLATERAL_GROUP
      : 1A

</
   STATED REMAINING TERM TO MATURITY: 356
   COLLATERAL GROUP
                                                                                                                           : FNMA
: FIX
: CPR
: 8954487.54
: 3.16000
   AGENCY
   MORTGAGE TYPE
   PREPAY METHOD
  MORTGAGE FACE AMOUNT
   PASS THROUGH
                                                                                                                                       : 4.49000
   WAC
  STATED_COUPON
ORIGINAL_TERM_TO_MATURITY : 360
: 356
                                                                                                                                       : 4.49000
   STATED REMAINING TERM TO MATURITY: 356
```

```
ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL GROUP : 1A
  COLLATERAL GROUP
                                                                     : 1A
 AGENCY : FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 995053.64

PASS_THROUGH : 3.31000

WAC : 4.60000

STATED_COUPON
  WAC : 4.60000
STATED_COUPON : 4.60000
ORIGINAL_TERM_TO_MATURITY : 360
: 356
 STATED REMAINING TERM TO MATURITY: 356
```

```
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
  ARM RESET CAP
RAM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
                                                                                                                                     : 0.00000
 AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 2089570.64
PASS_THROUGH : 3.15000
WAC : 4.58000
 ORIGINAL_TERM_TO_MATURITY : 360
WAM : 356
  STATED REMAINING TERM TO MATURITY: 356
STATED_REMAINING_TERM_TO_MATURITY : 356

MORTGAGE_AGE

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000

INTEREST_PERCENTAGE_STRIP : 100.0000000000

MORTGAGE_PRICE : 100.00000

MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 356

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
 ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0.00000

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
  COLLATERAL GROUP
                                                                                                                                     : 1A
```

```
: FNMA
  AGENCY
  MORTGAGE TYPE
                                                                                                                  : FIX
                                                                                                   : CPR
: 2487483.80
: 3.09000
: 4.54000
  PREPAY METHOD
  MORTGAGE FACE AMOUNT
  PASS THROUGH
  WAC
 ORIGINAL_TERM_TO_MATURITY : 360
WAM : 356

      WAM
      : 356

      STATED_REMAINING_TERM_TO_MATURITY
      : 356

      MORTGAGE_AGE
      : 4

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.000000000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 356

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_OUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_PERIOD_OF_INCR
      : 0

      GPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_DISCOUNT_PERCENTA
  STATED REMAINING TERM TO MATURITY: 356
  COLLATERAL GROUP
                                                                                                                 : 1A
                                                                                         : FNMA
: FIX
: CPR
: 5934709.21
: 3.29000
: 4.39000
  AGENCY
  PREPAY_METHOD
  MORTGAGE FACE AMOUNT
  PASS THROUGH
  WAC
                                                                                                                  : 4.39000
  STATED_COUPON
ORIGINAL_TERM_TO_MATURITY
: 360
: 358
  STATED COUPON
                                                                                                                  : 358
  STATED REMAINING TERM TO MATURITY: 358
```

```
MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 358

ARM_MARGIN : 0.000000

ARM_LIFETIME_CAP : 0.000000

ARM_LIFETIME_FLOOR : 0.000000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
: 0
: 0.00000
: NA
: NA
: NA
: CAP
: 0.00000

_ ERCENTAGE
: 0.00000

_ ERIOD_OF_INCR
: 0

GPM_NUMBER_OF_INCR
: 0

TPM_INCR_PERCENTAGE
: 0.00000

TPM_PERIOD_OF_INCR
: 0

TPM_NUMBER_OF_INCR
: 0

TPM_NUMBER_OF_INCR
: 0

TPM_DISCOUNT_PERCENTAGE
COLLATERAL_GROUP

#
AGENCY
fortGage_Type
REPAY_MFT
ORTC
      #
AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 7191471.24
PASS_THROUGH : 3.29000
WAC : 4.39000
       STATED_COUPON
                                                                                                                                                                : 4.39000
      ORIGINAL_TERM_TO_MATURITY : 360
WAM : 358
     STATED_REMAINING_TERM_TO_MATURITY : 358

MORTGAGE_AGE : 2

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000

INTEREST_PERCENTAGE_STRIP : 100.0000000000

MORTGAGE_PRICE : 100.00000

MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 358

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
       STATED REMAINING TERM TO MATURITY: 358
       ARM INDEX TYPE
                                                                                                                                                         : NA
```

```
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
  ARM MAX NEG AMORT CAP
  GPM INCR PERCENTAGE
  GPM PERIOD OF INCR
  GPM NUMBER OF INCR
 TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

: 1A
                                                                                                   : FNMA
: FIX
: CPR
: 2031765.15
: 3.29000
: 4.39000
: 4.39000
  AGENCY
  MORTGAGE TYPE
  PREPAY METHOD
  MORTGAGE FACE AMOUNT
  PASS THROUGH
  WAC
 ORIGINAL_TERM_TO_MATURITY : 360
WAM : 358
   STATED COUPON

      WAM
      : 358

      STATED_REMAINING_TERM_TO_MATURITY
      : 358

      MORTGAGE_AGE
      : 2

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 358

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_PERIOD_OF_INCR
      : 0

      GPM_PERIOD_OF_INCR
      : 0

      GPM_NUMBER_OF_INCR
      : 0

      TPM_INCR_PERCENTAGE
      : 0.00000

      TPM_PERIOD_OF_INCR
      : 0

      TPM_NUMBER_O
  STATED REMAINING TERM TO MATURITY: 358
 COLLATERAL GROUP
                                                                                                                    : 1A
                                                                          : FNMA
: FIX
: CPR
: 20768126.97
  AGENCY
  MORTGAGE TYPE
  PREPAY METHOD
  MORTGAGE FACE AMOUNT
```

```
: 3.00000
 PASS THROUGH
                                               : 3.65000
 WAC
 STATED COUPON
                                              : 3.65000
 ORIGINAL_TERM_TO_MATURITY
STATED REMAINING TERM TO MATURITY: 359
                                      : NA
: 0.00000
: 0.00000
: 0
: 0
: 0
 ARM MAX NEG AMORT CAP
 GPM INCR PERCENTAGE
GPM_PERIOD_OF_INCR
GPM_NUMBER_OF_INCR
TPM_INCR_PERCENTAGE
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
                                       : 0 .00000
 TPM DISCOUNT PERCENTAGE
 COLLATERAL GROUP
                                              : 1A
                                       : FNMA
 AGENCY
                                       : FIX
: CPR
: 13934024.29
: 3.00000
: 3.65000
 MORTGAGE TYPE
 PREPAY METHOD
 MORTGAGE FACE AMOUNT
 PASS THROUGH
 WAC
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
STATED REMAINING TERM TO
 STATED_REMAINING_TERM TO MATURITY : 359
 MORTGAGE AGE
                                              : 1
MORTGAGE_AGE
PRINCIPAL_PERCENTAGE_STRIP
: 100.000000000
INTEREST_PERCENTAGE_STRIP
: 100.000000000
MORTGAGE_PRICE
: 100.00000
MORTGAGE_PAYMENT_FREQ
: 1
MORTGAGE_DATED_DATE
: 01/01/2015
MORTGAGE_FIRST_PAYMENT_DATE
: 02/25/2015
BALLOON_ORIGINAL_TERM
: 120
```

```
BALLOON_AMORT_WAM

ARM_MARGIN

ARM_LIFETIME_CAP

ARM_LIFETIME_FLOOR

ARM_INITIAL_COUPON_RESET

ARM_INITIAL_PAYMENT_RESET

ARM_COUPON_ADJUSTMENT_MONTHS

ARM_PAYMENT_ADJUSTMENT_MONTHS

ARM_RESET_CAP

ARM_INDEX_TYPE

ARM_INDEX_TYPE

ARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_NUMBER_OF_INCR

TPM_PERIOD_OF_INCR

TPM_DISCOUNT_PERCENTAGE

TO .000000
   GPM_PERIOD_OF_INCK
GPM_NUMBER_OF_INCR : 0
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COTTAMBDAL GROUP : 1A
: FNMA
: FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 7971502.00

PASS_THROUGH : 3.27000

WAC : 4.70000

STATED_COUPON : 4.70000

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 357

STATED_REMAINING_TERM_TO_MATURITY

MORTGAGE_AGE
PRINCIPAT TO
  : NA
: 0.00000
: 0.00000
: 0
     ARM INDEX TYPE
     ARM MAX NEG AMORT CAP
     GPM INCR PERCENTAGE
     GPM PERIOD OF INCR
     GPM NUMBER OF INCR
```

```
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 1A
                                                                                                                                      : FNMA
         AGENCY
       MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 14047621.74
PASS_THROUGH : 3.49000
WAC : 4.50000
STATED_COUPON
        ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357

      WAM

      STATED_REMAINING_TERM_TO_MATURITY
      : 357

      MORTGAGE_AGE
      : 3

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 357

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_RESET_CAP
      : 0.00000

      INDEX_TYPE
      : NA

      : 0.000000

       ARM_RESET_CAP

ARM_INDEX_TYPE

RARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

# 0.00000
                                                                                                                     : FNMA
: FIX
: CPR
: 741371.02
: 3.67000
: 5.50000
         AGENCY
        PREPAY_METHOD
         MORTGAGE FACE AMOUNT
         PASS THROUGH
        STATED_COUPON
        STATED_COUPON : 5.50000
ORIGINAL_TERM_TO_MATURITY : 360
```

```
: 343
 MAW
 STATED REMAINING TERM TO MATURITY: 343
 MORTGAGE AGE
                                                                   : 17
MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 343

ARM_MARGIN : 0.000000

ARM_LIFETIME_CAP : 0.000000

ARM_LIFETIME_FLOOR : 0.000000

ARM_INITIAL_COUPON_RESET : 0

ARM_INITIAL_PAYMENT_RESET : 0

ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA
ARM_RESET_CAP

ARM_INDEX_TYPE

REMARKANEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_NUMBER_OF_INCR

TPM_NUMBER_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

: 0.00000

: 1A
                                                                                            : 1A
 COLLATERAL GROUP
                                                                                           : FNMA
 AGENCY
                                                                                 : FIX
: CPR
: 401731.25
: 3.21000
 MORTGAGE TYPE
 PREPAY METHOD
 MORTGAGE FACE AMOUNT
 PASS THROUGH
 WAC
                                                                                            : 4.46000
                                                                                            : 4.46000
 STATED COUPON
 ORIGINAL_TERM_TO_MATURITY : 360 WAM : 329
 STATED REMAINING TERM TO MATURITY: 329
STATED_REMAINING_TERM_TO_MATURITY : 329

MORTGAGE_AGE : 31

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000

INTEREST_PERCENTAGE_STRIP : 100.0000000000

MORTGAGE_PRICE : 100.00000

MORTGAGE_PAYMENT_FREQ : 1

MORTGAGE_DATED_DATE : 01/01/2015

MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015

BALLOON_ORIGINAL_TERM : 120

BALLOON_AMORT_WAM : 329

ARM_MARGIN : 0.00000

ARM_LIFETIME_CAP : 0.00000

ARM_LIFETIME_FLOOR : 0.00000
```

```
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
 ARM_COUPON_ADJUSTMENT_MONTHS : 0

ARM_PAYMENT_ADJUSTMENT_MONTHS : 0

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1B
                                                                                                                                        : FNMA
: FIX
: CPR
: 13232867.62
: 3.10000
: 4.13000
: 4.13000
    AGENCY
   PREPAY_METHOD
   MORTGAGE_FACE_AMOUNT
    PASS THROUGH
    WAC
    STATED COUPON
   ORIGINAL_TERM_TO_MATURITY : 360
WAM : 250

      WAM
      : 359

      STATED_REMAINING_TERM_TO_MATURITY
      : 359

      MORTGAGE_AGE
      : 1

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 359

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_LIFETIME_FLOOR
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_COUPON_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_INCR_PERCENTAGE
      : 0.000000

      GPM_PERIOD_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM_NUMBER_OF_INCR
      : 0

      TPM_DISCOUN
    STATED REMAINING TERM TO MATURITY: 359
   TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000
```

```
COLLATERAL GROUP
                             : 1A
AGENCY
                                   : FNMA
                            : CPR
: 8289475.93
: 2.99000
: 4.22000
                                   : FIX
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
WAC
STATED_COUPON
STATED_COUPON : 4.22000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
STATED REMAINING TERM TO MATURITY: 359
                            : 0.00000

: NA

: 0.00000

: 0.00000

: 0

: 0

: 0.00000

: 0

: 1A
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
TPM_PERIOD_OF_INCR
TPM_NUMBER_OF_INCR
TPM_DISCOUNT_PERCENTAGE
COLLATERAL GROUP
                                   : 1A
                              FNMA
FIX
CPR
8471967.77
3.05000
AGENCY
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
WAC
STATED COUPON
                                   : 5.06000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 257
MAW
STATED REMAINING TERM TO MATURITY: 357
MORTGAGE AGE
PRINCIPAL PERCENTAGE STRIP : 100.000000000
```

```
AGENCY : FNMA

MORTGAGE_TYPE : FIX

PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 24330.61

PASS_THROUGH : 4.02000

WAC : 5.78000

STATED_COUPON : 5.78000

ORIGINAL_TERM_TO_MATURITY : 300

WAM : 259

STATED_REMAINING_TERM_TO_MATURITY
STATED REMAINING TERM TO MATURITY: 259
```

```
: 0.00000
ARM RESET CAP
ARM INDEX TYPE
                                  : NA
                             : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
                             : 0
TPM NUMBER OF INCR
TPM DISCOUNT PERCENTAGE
COLLATERAL GROUP
                                  : 1A
                              : FNMA
AGENCY
                             : FIX
: CPR
: 32490000.00
: 3.04000
: 3.57000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
WAC
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 358
STATED REMAINING TO
STATED REMAINING TERM TO MATURITY: 358
MORTGAGE AGE
                                  : NA
ARM INDEX TYPE
                             : NA
: 0.00000
: 0.00000
: 0
: 0
: 0.00000
: 0
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
. 1A
COLLATERAL GROUP
                              : FNMA
AGENCY
MORTGAGE TYPE
                                   : FIX
```

```
PREPAY_METHOD : CPR

MORTGAGE_FACE_AMOUNT : 4600000.00

PASS_THROUGH : 3.33500

WAC : 4.34500

STATED_COUPON : 4.34500

ORIGINAL_TERM_TO_MATURITY : 360

WAM : 358
STATED REMAINING TERM TO MATURITY: 358
ARM_PAYMENT_ADJUSTMENT_MONTHS

ARM_RESET_CAP : 0.00000

ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL GROUP : 1A
 COLLATERAL GROUP
AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 5500000.00
PASS_THROUGH : 3.21000
WAC : 4.22000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 350
 STATED REMAINING TERM TO MATURITY: 359
MORTGAGE_AGE : 1
PRINCIPAL_PERCENTAGE_STRIP : 100.000000000
INTEREST_PERCENTAGE_STRIP : 100.000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 01/01/2015
```

```
MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015
BALLOON_ORIGINAL_TERM : 120
BALLOON_AMORT_WAM : 359
ARM_MARGIN : 0.000000
ARM_LIFETIME_CAP : 0.000000
ARM_LIFETIME_FLOOR : 0.000000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.000000
ARM_INDEX_TYPE : NA
  ARM_INDEX_TYPE : NA

ARM_MAX_NEG_AMORT_CAP : 0.00000

GPM_INCR_PERCENTAGE : 0.00000

GPM_PERIOD_OF_INCR : 0

GPM_NUMBER_OF_INCR : 0

TPM_INCR_PERCENTAGE : 0.00000

TPM_PERIOD_OF_INCR : 0

TPM_PERIOD_OF_INCR : 0

TPM_NUMBER_OF_INCR : 0

TPM_DISCOUNT_PERCENTAGE : 0.00000

COLLATERAL_GROUP : 1A
     ARM INDEX TYPE
                                                                                                                                                                                                                                                            : NA
## STATED_COUPON ORIGINAL_TERM_TO MATHIPTTTY

## STATED_COUPON ## STATED_COUPON ORIGINAL_TERM_TO MATHIPTTTY

## WAM ## STATED_COUPON ## STATED
   ORIGINAL_TERM_TO_MATURITY : 360
WAM : 350
STATED REMAINING TERM TO
STATED_REMAINING_TERM_TO MATURITY: 350
                                                                                                                                                                                                                                       : NA
: 0.00000
: 0.00000
     ARM INDEX TYPE
     ARM MAX NEG AMORT CAP
     GPM INCR PERCENTAGE
```

```
GPM_PERIOD_OF_INCR : 0
GPM_NUMBER_OF_INCR : 0
TPM_INCR_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 1A
                                      : FNMA
AGENCY
                                 : FIX
: CPR
: 210000.00
: 3.86000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE_FACE_AMOUNT
PASS THROUGH
                                      : 4.82000
WAC
STATED_COUPON
ORIGINAL_TERM_TO_MATURITY
STATED COUPON
                                      : 4.82000
                                   : 360
STATED REMAINING TERM TO MATURITY: 346
                               : NA
: 0.00000
: 0.00000
: 0
: 0
: 0
ARM INDEX TYPE
ARM MAX NEG AMORT CAP
GPM INCR PERCENTAGE
GPM PERIOD OF INCR
GPM NUMBER OF INCR
TPM INCR PERCENTAGE
TPM PERIOD OF INCR
                                : 0
: 0.00000
TPM NUMBER OF INCR
TPM DISCOUNT PERCENTAGE
COLLATERAL GROUP
                                      : 1A
#
                                 : FNMA
AGENCY
                                : CPR
: 26975000.00
: 2.98000
: 4.03000
MORTGAGE TYPE
PREPAY METHOD
MORTGAGE FACE AMOUNT
PASS THROUGH
WAC
```

```
: 4.03000
 ORIGINAL_TERM_TO_MATURITY
WAM
  STATED COUPON
                                                                                         : 360
                                                                                         : 359
  STATED_REMAINING_TERM_TO_MATURITY : 359
 MORTGAGE_AGE : 1
PRINCIPAL_PERCENTAGE_STRIP : 100.000000000
INTEREST_PERCENTAGE_STRIP : 100.000000000
MORTGAGE_PRICE : 100.00000
INTEREST PERCENTAGE STRIP : 100.0000000

MORTGAGE PRICE : 100.000000

MORTGAGE PAYMENT FREQ : 1

MORTGAGE DATED DATE : 01/01/2015

MORTGAGE FIRST PAYMENT DATE : 02/25/2015

BALLOON ORIGINAL TERM : 120

BALLOON AMORT WAM : 359

ARM MARGIN : 0.00000

ARM LIFETIME CAP : 0.00000

ARM INITIAL COUPON RESET : 0

ARM INITIAL PAYMENT RESET : 0

ARM COUPON ADJUSTMENT MONTHS : 0

ARM PAYMENT ADJUSTMENT MONTHS : 0

ARM RESET CAP : 0.00000

ARM INDEX TYPE : NA

ARM MAX NEG AMORT CAP : 0.00000

GPM PERIOD OF INCR : 0

GPM NUMBER OF INCR : 0

TPM INCR PERCENTAGE : 0.00000

TPM PERIOD OF INCR : 0

TPM DISCOUNT PERCENTAGE : 0.00000

COLLATERAL GROUP : 1A
 AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 62400000.00
PASS_THROUGH : 3.12000
WAC : 3.92000
STATED_COUPON : 3.92000
  STATED_COUPON
 ORIGINAL_TERM_TO_MATURITY : 360
WAM : 357
  STATED REMAINING TERM TO MATURITY: 357
```

```
ARM_LIFETIME_CAP : 0.00000
ARM_LIFETIME_FLOOR : 0.00000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_COUPON_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.00000
ARM_INDEX_TYPE : NA
           ARM_RESET_CAP

ARM_INDEX_TYPE

RARM_MAX_NEG_AMORT_CAP

GPM_INCR_PERCENTAGE

GPM_PERIOD_OF_INCR

GPM_NUMBER_OF_INCR

TPM_INCR_PERCENTAGE

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_PERIOD_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_NUMBER_OF_INCR

TPM_OF_INCR

TPM_OF_INCR

TPM_DISCOUNT_PERCENTAGE

COLLATERAL_GROUP

#
                                                                                                                                                       : FNMA
: FIX
: CPR
: 484000.00
: 3.60000
: 4.75000
             AGENCY
             MORTGAGE TYPE
             PREPAY METHOD
             MORTGAGE_FACE_AMOUNT
             PASS THROUGH
             WAC
             STATED_COUPON
                                                                                                                                                                              : 4.75000
             ORIGINAL_TERM_TO_MATURITY : 360
WAM : 343
ORIGINAL_TERM_IO_..
WAM

STATED_REMAINING_TERM_TO_MATURITY : 343
MORTGAGE_AGE : 17
PRINCIPAL_PERCENTAGE_STRIP : 100.00000000000
INTEREST_PERCENTAGE_STRIP : 100.00000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 01/01/2015
MORTGAGE_FIRST_PAYMENT_DATE : 02/25/2015
BALLOON_ORIGINAL_TERM : 120
BALLOON_AMORT_WAM : 343
ARM_MARGIN : 0.00000
ARM_LIFETIME_CAP : 0.00000
ARM_LIFETIME_TLOOR : 0.00000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_INITIAL_PAYMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.00000
ARM_INDEX_TYPE : NA
ARM_MAX_NEG_AMORT_CAP : 0.00000
GPM_PARCONTAGE : 0.00000
GPM_PERIOD_OF_INCR : 0
GPM_NUMBER_OF_INCR : 0
TPM_PERIOD_OF_INCR : 0
TPM_PERIOD_OF_INCR : 0
```

```
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL GROUP
 AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : CPR
MORTGAGE_FACE_AMOUNT : 18483541.60
PASS_THROUGH : 3.48000
WAC : 5.01000
STATED_COUPON : 5.01000
  ORIGINAL_TERM_TO_MATURITY : 360
WAM : 344

      WAM
      : 344

      STATED_REMAINING_TERM_TO_MATURITY
      : 344

      MORTGAGE_AGE
      : 16

      PRINCIPAL_PERCENTAGE_STRIP
      : 100.0000000000

      INTEREST_PERCENTAGE_STRIP
      : 100.00000

      MORTGAGE_PRICE
      : 100.00000

      MORTGAGE_PAYMENT_FREQ
      : 1

      MORTGAGE_DATED_DATE
      : 01/01/2015

      MORTGAGE_FIRST_PAYMENT_DATE
      : 02/25/2015

      BALLOON_ORIGINAL_TERM
      : 120

      BALLOON_AMORT_WAM
      : 344

      ARM_MARGIN
      : 0.00000

      ARM_LIFETIME_CAP
      : 0.00000

      ARM_INITIAL_COUPON_RESET
      : 0.00000

      ARM_INITIAL_PAYMENT_RESET
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_PAYMENT_ADJUSTMENT_MONTHS
      : 0

      ARM_RESET_CAP
      : 0.00000

      ARM_INDEX_TYPE
      : NA

      ARM_MAX_NEG_AMORT_CAP
      : 0.00000

      GPM_INCR_PERCENTAGE
      : 0.00000

      GPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_PERIOD_OF_INCR
      : 0

      TPM_DISCOUNT_PERCENTAGE
      : 0.00000

      COLLATERAL_GROUP
      : 1A

   STATED REMAINING TERM TO MATURITY: 344
   COLLATERAL GROUP
                                                                                                                                            : 1A
                                                                                                                               : FNMA
: FIX
: CPR
: 2010000.00
: 3.15000
   AGENCY
   MORTGAGE TYPE
   PREPAY METHOD
  MORTGAGE FACE AMOUNT
   PASS THROUGH
                                                                                                                                            : 4.38000
   WAC
  STATED_COUPON : 4.38000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 359
   STATED REMAINING TERM TO MATURITY: 359
```

```
MORTGAGE_AGE
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 01/01/2015
MORTGAGE_DATED_DATE : 02/25/2015
BALLOON_ORIGINAL_TERM : 120
BALLOON_AMORT_WAM : 359
ARM_MARGIN : 0.00000
ARM_LIFETIME_CAP : 0.00000
ARM_LIFETIME_FLOOR : 0.00000
ARM_INITIAL_COUPON_RESET : 0
ARM_INITIAL_PAYMENT_RESET : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_PAYMENT_ADJUSTMENT_MONTHS : 0
ARM_RESET_CAP : 0.00000
ARM_INDEX_TYPE : NA
ARM_MAX_NEG_AMORT_CAP : 0.00000
GPM_PERIOD_OF_INCR : 0
GPM_NUMBER_OF_INCR : 0
GPM_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
TPM_PERIOD_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 1A
############## TRANCHE INFORMATION ###############
```

```
TRANCHE_FINAL_MATURITY_DATE : 12/25/2024
      DELAY_DAYS
INTEREST_PAYMENT_FREQ
                                                                                                                                                                                                                                                                                 : 24
 PRINCIPAL PAYMENT_FREQ : 1

STRUCT_LOW_PAC_BAND : 0.00000

STRUCT_HIGH_PAC_BAND : 0.00000

FLOATER_INDEX : NA

INITIAL_INDEX_VALUE : 0.00000

FLOATER_SPREAD : 0.00000

FLOATER_MULTIPLIER : 0.000000

FLOATER_CAP : 0.00000

FLOATER_FLOOR : 0.00000

FLOATER_INITIAL_COUPON : 0.00000

FLOATER_RESET_FREQ : 0
                                                                                                                                                                                                                                                                                : 1
    FLOATER_FIRST_RESET_DATE

TRANCHE_GROUP

TRANCHE_TYPE
                                                                                                                                                                                                                                                          : EXCHANGEABLE
      TRANCHE TYPE
  TRANCHE_NUMBER

NUMBER_OF_COMPONENTS

COMPONENT_OF_TRANCHES

TRANCHE_NAME

TRANCHE_PRINCIPAL_DESCRIPTION

TRANCHE_INTEREST_DESCRIPTION

TRANCHE_OTHER DESCRIPTION

: 2

0

0

FIX_10
TRANCHE_INTEREST_DESCRIPTION

TRANCHE_OTHER_DESCRIPTION

CUSIP

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C
  DELAY_DAYS
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.000000
FT.OATER_CAP : 0.00000
```

```
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_RESET_EDEO
 #

. 0.00000

. DORIEK_KESET_FREQ

FLOATER_FIRST_RESET_DATE

: 00/00/0000

: 00/00/0000

: 1

FXCHANCEARS

#
                                                             : EXCHANGEABLE
 TRANCHE NUMBER
                                                          : 3
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.000000
FLOATER_CAP : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_RESET_FREQ : 0
FLOATER_FIRST_RESET_DATE : 00/00/0000
TRANCHE_GROUP : 1
TRANCHE_TYPE
                                                        : EXCHANGEABLE
  TRANCHE TYPE
  TRANCHE NUMBER
                                                             : 4
: 0
  NUMBER OF COMPONENTS
                                                           : U
: 002-XC
  COMPONENT OF TRANCHES
  TRANCHE NAME
```

```
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : WAC_IO
TRANCHE_OTHER_DESCRIPTION

CUSIP

: XXXXXXXXX

TRANCHE_FACE_AMOUNT
: 868874538.00

INTEREST_TYPE
: SMBS

COUPON_RATE
: 0.00000

ACCRUAL_RATE
: 0.00000

TREASURY_MATURITY
: 0

TREASURY_YIELD
: 0.00000

TREASURY_SPREAD
: 0.00000

TRANCHE_YIELD
: 0.00000

TRANCHE_PRICE
: 0.00000

TRANCHE_PRICE
: 0.00000

TRANCHE_PROCEEDS_WITH_INTEREST
: 0

TRANCHE_AVG_LIFE
: 9.25147

TRANCHE_DURATION
: 4.07618

TRANCHE_DATED_DATE
: 01/01/2015

TRANCHE_LAST_PAYMENT_DATE
: 02/25/2024

TRANCHE_FINAL_MATURITY_DATE
: 12/25/2024

DELAY_DAYS
: 24

INTEREST_PAYMENT_FREQ
: 1
  TRANCHE OTHER DESCRIPTION
  INTEREST PAYMENT FREQ
                                                                                                 : 1
  PRINCIPAL PAYMENT FREQ : 1
STRUCT LOW PAC BAND : 0.00000
STRUCT HIGH PAC BAND : 0.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.000000
FLOATER_MULTIPLIER : 0.0000000
FLOATER_CAP : 0.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_RESET_FREQ : 0
FLOATER_FIRST_RESET_DATE : 00/00/0000
TRANCHE_GROUP : 1
  STRUCT_HIGH_PAC_BAND
FLOATER INDEX
  TRANCHE_GROUP
                                                                                   : EXCHANGEABLE
  TRANCHE TYPE
NUMBER_OF_COMPONENTS : 0

COMPONENT_OF_TRANCHES : 0

TRANCHE_NAME : 002-R

TRANCHE_PRINCIPAL_DESCRIPTION : NPR

TRANCHE_INTEREST_DESCRIPTION : NPR

TRANCHE_OTHER_DESCRIPTION : NPR

CUSIP : 3136717

TRANCHE_FACE_AMOUNT
INTEREST_TIME
                                                                                                 : 3136AMQR3
  TRANCHE_FACE_AMOUNT
INTEREST_TYPE
                                                                                         : 0.00
: RES
: 0.00000
: 0.00000
  COUPON RATE
  ACCRUAL RATE
  TREASURY_MATURITY
                                                                                          : 0.000
  TREASURY YIELD
  TREASURY SPREAD
```

```
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 0.000000
TRANCHE_DURATION : 0.000000
TRANCHE_DATED_DATE : 01/01/2015
TRANCHE_LAST_PAYMENT_DATE : 02/25/2015
TRANCHE_LAST_PAYMENT_DATE : 12/25/2044
TRANCHE_FINAL_MATURITY_DATE : 12/25/2024
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 0
PRINCIPAL_PAYMENT_FREQ : 0
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.000000
FLOATER_MULTIPLIER : 0.000000
FLOATER_FLOOR : 0.00000
FLOATER_FLOOR : 0.00000
FLOATER_FLOOR : 0.00000
FLOATER_FRESET_FREQ : 0
FLOATER_FRESET_FREQ : 0
FLOATER_FIRST_RESET_DATE : 00/00/00000
TRANCHE_GROUP : 0
TRANCHE_TYPE : #
   TRANCHE TYPE
INTEREST_PAYMENT_FREQ
```

```
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.000000
FLOATER_CAP : 0.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_RESET_FREQ : 0
FLOATER_FIRST_RESET_DATE : 00/00/0000
TRANCHE_GROUP : 1
     TRANCHE GROUP
                                                                                                                                                                                           : RECOMBINABLE
      TRANCHE TYPE
  TRANCHE_TYPE
#

TRANCHE_NUMBER

NUMBER_OF_COMPONENTS
COMPONENT_OF_TRANCHES

TRANCHE_NAME

TRANCHE_NAME

TRANCHE_PRINCIPAL_DESCRIPTION

TRANCHE_INTEREST_DESCRIPTION

CUSIP

TRANCHE_OTHER_DESCRIPTION

INTEREST_TYPE

COUPON_RATE

ACCRUAL_RATE

TRANCHE_FACE_AMOUNT

TREASURY_MATURITY

TREASURY_YIELD

TREASURY_YIELD

TREASURY_SPREAD

TRANCHE_PRICE

TRANCHE_PRICE

TRANCHE_PRICE

TRANCHE_PRICE

TRANCHE_AVG_LIFE

TRANCHE_DURATION

TRANCHE_DATED_DATE

TRANCHE_DATED_DATE

TRANCHE_LAST_PAYMENT_DATE

TRANCHE_LAST_PAYMENT_DATE

INTEREST_PAYMENT_FREQ

INTEREST_PAYMENT_FREQ
   INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.000000
FLOATER_CAP : 0.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_RESET_FREQ : 0
                                                                                                                                                                                                                : 1
       INTEREST PAYMENT FREQ
      FLOATER RESET FREQ
```

```
FLOATER_FIRST_RESET_DATE : 00/00/0000
    TRANCHE GROUP : 1
TRANCHE TYPE : RECOMBINABLE
PRINCIPAL PAYMENT FREQ : 1

STRUCT_LOW_PAC_BAND : 0.00000

STRUCT_HIGH_PAC_BAND : 0.00000

FLOATER_INDEX : NA

INITIAL_INDEX_VALUE

FLOATER_COTED_COTED
FLOATER_INDEX
INITIAL_INDEX_VALUE
FLOATER_SPREAD
FLOATER_MULTIPLIER
FLOATER_CAP
FLOATER_FLOOR
FLOATER_INITIAL_COUPON
FLOATER_INITIAL_COUPON
FLOATER_RESET_FREQ
FLOATER_FIRST_RESET_DATE
TRANCHE_GROUP

TRANCHE_TYPE

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                                                                                                                                                                                                        : 1
: RECOMBINABLE
     TRANCHE TYPE
   NUMBER_OF_COMPONENTS : 0

COMPONENT_OF_TRANCHES : 0

TRANCHE_NAME : 00

TRANCHE_PRINCIPAL_DESCRIPTION
                                                                                                                                                                                                                                   : 002-XD
   TRANCHE_PRINCIPAL_DESCRIPTION : WAC_IO
TRANCHE_OTHER_DESCRIPTION : WAC_IO
```

```
CUSIP
TRANCHE_FACE_AMOUNT
INTEREST_TYPE
REC_SMBS
COUPON_RATE
ACCRUAL_RATE
O.000000
TREASURY_MATURITY
TREASURY_YIELD
TREASURY_SPREAD
TRANCHE_YIELD
TRANCHE_PRICE
TRANCHE_PRICE
TRANCHE_PROCEEDS_WITH_INTEREST
TRANCHE_AVG_LIFE
TRANCHE_DURATION
TRANCHE_DURATION
TRANCHE_DATE
TRANCHE_LAST_PAYMENT_DATE
TRANCHE_LAST_PAYMENT_DATE
TRANCHE_FINAL_MATURITY_DATE
DELAY_DAYS
TNATEBEST_PAYMENT_EREO
                                                                                                                                                              : 24
    DELAY DAYS
INTEREST_PAYMENT_FREQ : 1

PRINCIPAL_PAYMENT_FREQ : 1

STRUCT_LOW_PAC_BAND : 0.00000

STRUCT_HIGH_PAC_BAND : 0.00000

FLOATER_INDEX : NA

INITIAL_INDEX_VALUE : 0.00000

FLOATER_SPREAD : 0.00000

FLOATER_MULTIPLIER : 0.000000

FLOATER_CAP : 0.00000

FLOATER_FLOOR : 0.00000

FLOATER_INITIAL_COUPON : 0.00000

FLOATER_RESET_FREQ : 0

FLOATER_FIRST_RESET_DATE : 00/00/0000

TRANCHE_GROUP : 1

TRANCHE_TYPE : RECOMBINABILE
    INTEREST PAYMENT_FREQ
                                                                                                                                               · -
: RECOMBINABLE
 #
TRANCHE_NUMBER : 10
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 002-XE
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : WAC_IO
TRANCHE_OTHER_DESCRIPTION : XXXXXXX
                                                                                                                                                              : XXXXXXXXX
   CUSIP : XXXXXXXX

TRANCHE_FACE_AMOUNT : 868874538.00

INTEREST_TYPE : REC_SMBS

COUPON_RATE : 0.35738

ACCRUAL_RATE : 0.00000

TREASURY_MATURITY : 0

TREASURY_YIELD : 0.00000

TREASURY_SPREAD : 0.00000

TRANCHE_YIELD : 0.00000

TRANCHE_PRICE : 0.00000

TRANCHE_PROCEEDS_WITH_INTEREST : 0
   TRANCHE_FACE_AMOUNT
INTEREST_TYPE
```

```
: 9.25147
TRANCHE AVG LIFE
TRANCHE_DURATION
                                  : 4.06949
                                   : 01/01/2015
TRANCHE DATED DATE
TRANCHE_FIRST_PAYMENT_DATE : 02/25/2015
TRANCHE_LAST_PAYMENT_DATE : 12/25/2024
TRANCHE_FINAL_MATURITY_DATE : 12/25/2024
                                   : 24
DELAY DAYS
INTEREST PAYMENT FREQ
                                   : 1
PRINCIPAL PAYMENT FREQ
                                   : 1
                                : 1
: 0.00000
: 0.00000
STRUCT LOW PAC BAND
STRUCT HIGH PAC BAND
                                   : NA
FLOATER INDEX
                                   : 0.00000
INITIAL INDEX VALUE
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.000000
FLOATER_CAP : 0.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 0.00000
FLOATER_RESET_FREO
FLOATER RESET FREQ
FLOATER_FIRST_RESET_DATE
TRANCHE GROUP
                                : 00/00/0000
TRANCHE GROUP
TRANCHE TYPE
                                   : RECOMBINABLE
############### REREMIC INFORMATION #################
############## RECOMBINABLE INFORMATION ################
EXCHANGEABLE 1: 002-A 868874538
EXCHANGEABLE 2: 002-XA 868874538
RECOMBINABLE 1: 002-A1 868874538
#################################
EXCHANGEABLE 1: 002-A 868874538
EXCHANGEABLE 2: 002-XA 868874538
EXCHANGEABLE 3: 002-XB 868874538
RECOMBINABLE 1: 002-A2 868874538
##################################
EXCHANGEABLE 1: 002-A 868874538
EXCHANGEABLE 2: 002-XA 868874538
EXCHANGEABLE 3: 002-XB 868874538
EXCHANGEABLE 4: 002-XC 868874538
RECOMBINABLE 1: 002-A3 868874538
#####################################
EXCHANGEABLE 1: 002-XB 868874538
EXCHANGEABLE 2: 002-XC 868874538
RECOMBINABLE 1: 002-XD 868874538
EXCHANGEABLE 1: 002-XA 868874538
EXCHANGEABLE 2: 002-XB 868874538
EXCHANGEABLE 3: 002-XC 868874538
RECOMBINABLE 1: 002-XE 868874538
```