

DEAL INFORMATION

UPDATE_AS_OF : 01/09/2015
ISSUER : FANNIE_MAE
DEAL_NUMBER : 2014-070
DEAL_PRICING_DATE : 10/01/2014
DEAL_SETTLEMENT_DATE : 10/30/2014
UNDERWRITER : BARCLAYS_CAPITAL
TRUSTEE : FANNIE_MAE
PRICING_SPEED : 230.00000
JUMP/REFERENCE_SPEED_1 : 0.00000
JUMP/REFERENCE_SPEED_2 : 0.00000
JUMP/REFERENCE_SPEED_3 : 0.00000
JUMP/REFERENCE_SPEED_4 : 0.00000
JUMP/REFERENCE_SPEED_5 : 0.00000
NUMBER_OF_TRANCHES : 78
NUMBER_OF_COMPONENT_TRANCHES : 0
NUMBER_OF_COMBINED_TRANCHES : 0
NUMBER_OF_POOLS : 0
PAC_SCHEDULES_INCLUDED : NO
NUMBER_OF_PAC_SCHEDULES : 0
TOTAL_DEAL_SIZE : 992317510.00
TOTAL_COLLATERAL_AMOUNT : 905957129.00
COLLATERAL_AVG_LIFE : 7.74241
BOND_VALUE : 992317510.00
BOND_VALUE_METHOD : PASSTHRU
BOND_VALUE_CAP : 0.00000
BOND_VALUE_DISCOUNT_RATE : 0.00000
BOND_VALUE_REINVESTMENT_RATE : 0.00000
EXPENSE_BASIS_POINT_FEE : 0.00000
EXPENSE_FIXED : 0.00
EXPENSE_PERIODICITY : 0
INITIAL_RESERVE_FUND : 0.00

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COLLATERAL INFORMATION

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 99010893.00
PASS_THROUGH : 3.00000
WAC : 3.54200
STATED_COUPON : 5.50000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 338
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 19
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 10/01/2014
MORTGAGE_FIRST_PAYMENT_DATE : 11/25/2014
BALLOON_ORIGINAL_TERM : 22
BALLOON_AMORT_WAM : 0

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_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 1

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 150000000.00
PASS_THROUGH : 3.00000
WAC : 3.59000
STATED_COUPON : 5.50000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 337
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 20
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 10/01/2014
MORTGAGE_FIRST_PAYMENT_DATE : 11/25/2014
BALLOON_ORIGINAL_TERM : 23
BALLOON_AMORT_WAM : 0
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_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 2

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 300000000.00
PASS_THROUGH : 4.50000
WAC : 4.91000
STATED_COUPON : 7.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 310
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 42
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 10/01/2014
MORTGAGE_FIRST_PAYMENT_DATE : 11/25/2014
BALLOON_ORIGINAL_TERM : 50
BALLOON_AMORT_WAM : 0
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_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 3

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 108043129.00
PASS_THROUGH : 3.50000
WAC : 4.12000
STATED_COUPON : 6.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 333
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 23

PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 10/01/2014
MORTGAGE_FIRST_PAYMENT_DATE : 11/25/2014
BALLOON_ORIGINAL_TERM : 27
BALLOON_AMORT_WAM : 0
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_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 5

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AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 88294744.00
PASS_THROUGH : 3.00000
WAC : 3.52900
STATED_COUPON : 5.50000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 337
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 19
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 10/01/2014
MORTGAGE_FIRST_PAYMENT_DATE : 11/25/2014
BALLOON_ORIGINAL_TERM : 23
BALLOON_AMORT_WAM : 0
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_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 6

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 160608363.00
PASS_THROUGH : 4.50000
WAC : 4.87000
STATED_COUPON : 7.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 309
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 44
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE : 100.00000
MORTGAGE_PAYMENT_FREQ : 1
MORTGAGE_DATED_DATE : 10/01/2014
MORTGAGE_FIRST_PAYMENT_DATE : 11/25/2014
BALLOON_ORIGINAL_TERM : 51
BALLOON_AMORT_WAM : 0
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_NUMBER_OF_INCR : 0
TPM_DISCOUNT_PERCENTAGE : 0.00000
COLLATERAL_GROUP : 7
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TRANCHE INFORMATION

TRANCHE_NUMBER : 1
NUMBER_OF_COMPONENTS : 0

COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-CG
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTH4
TRANCHE_FACE_AMOUNT : 68353000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.49089
TRANCHE_DURATION : 4.24352
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 06/25/2027
TRANCHE_FINAL_MATURITY_DATE : 09/25/2039
DELAY_DAYS : 24
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 : 0.00000000
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 :

TRANCHE_NUMBER : 2
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-CV
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTJ0
TRANCHE_FACE_AMOUNT : 3972000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000

TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.90887
TRANCHE_DURATION : 4.67816
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
TRANCHE_FINAL_MATURITY_DATE : 01/25/2026
DELAY_DAYS : 24
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 : 0.00000000
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 : EXCHANGEABLE

TRANCHE_NUMBER : 3
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-CW
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTK7
TRANCHE_FACE_AMOUNT : 16665000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 14.85056
TRANCHE_DURATION : 10.42036
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2025
TRANCHE_LAST_PAYMENT_DATE : 04/25/2032
TRANCHE_FINAL_MATURITY_DATE : 04/25/2041
DELAY_DAYS : 24
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 : 0.00000000
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 : EXCHANGEABLE

TRANCHE_NUMBER : 4
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-CZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTL5
TRANCHE_FACE_AMOUNT : 10020893.00
INTEREST_TYPE : ACC
COUPON_RATE : 3.00000
ACCRUAL_RATE : 3.00000
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_AVG_LIFE : 22.09565
TRANCHE_DURATION : 21.02650
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 04/25/2032
TRANCHE_LAST_PAYMENT_DATE : 12/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : EXCHANGEABLE

TRANCHE_NUMBER : 5
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-AB
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTM3
TRANCHE_FACE_AMOUNT : 109961000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.50000
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_AVG_LIFE : 5.92979
TRANCHE_DURATION : 4.49591
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 10/25/2028
TRANCHE_FINAL_MATURITY_DATE : 06/25/2040
DELAY_DAYS : 24
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 : 0.00000000
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 : 2
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 6
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-AI
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTN1
TRANCHE_FACE_AMOUNT : 18326833.00

INTEREST_TYPE : SMBS
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.92979
TRANCHE_DURATION : 3.46742
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 10/25/2028
TRANCHE_FINAL_MATURITY_DATE : 06/25/2040
DELAY_DAYS : 24
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 : 0.00000000
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 : 2
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 7
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-VA
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTP6
TRANCHE_FACE_AMOUNT : 9290000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.98960
TRANCHE_DURATION : 4.72750
TRANCHE_DATED_DATE : 10/01/2014

TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 02/25/2026
TRANCHE_FINAL_MATURITY_DATE : 03/25/2026
DELAY_DAYS : 24
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 : 0.00000000
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 : 2
TRANCHE_TYPE :

TRANCHE_NUMBER : 8
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-VB
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTQ4
TRANCHE_FACE_AMOUNT : 7666000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 13.79513
TRANCHE_DURATION : 10.02247
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 02/25/2026
TRANCHE_LAST_PAYMENT_DATE : 08/25/2029
TRANCHE_FINAL_MATURITY_DATE : 04/25/2033
DELAY_DAYS : 24
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 : 0.00000000

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 : 2
TRANCHE_TYPE :

TRANCHE_NUMBER : 9
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-VZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTR2
TRANCHE_FACE_AMOUNT : 23083000.00
INTEREST_TYPE : ACC
COUPON_RATE : 3.00000
ACCRUAL_RATE : 3.00000
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_AVG_LIFE : 20.34369
TRANCHE_DURATION : 18.89959
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2029
TRANCHE_LAST_PAYMENT_DATE : 11/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 2
TRANCHE_TYPE :

TRANCHE_NUMBER : 10
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-FA

TRANCHE_PRINCIPAL_DESCRIPTION : PT
TRANCHE_INTEREST_DESCRIPTION : FLT
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTS0
TRANCHE_FACE_AMOUNT : 100000000.00
INTEREST_TYPE : FLT
COUPON_RATE : 0.50500
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_AVG_LIFE : 6.80673
TRANCHE_DURATION : 4.54384
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : LIBOR1BBA
INITIAL_INDEX_VALUE : 0.15500
FLOATER_SPREAD : 0.35000
FLOATER_MULTIPLIER : 1.00000000
FLOATER_CAP : 6.50000
FLOATER_FLOOR : 0.35000
FLOATER_INITIAL_COUPON : 0.50500
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 11
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-SA
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : INV_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTT8
TRANCHE_FACE_AMOUNT : 100000000.00
INTEREST_TYPE : SMBS
COUPON_RATE : 5.99500
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_AVG_LIFE : 6.80673
TRANCHE_DURATION : 4.15617
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : LIBOR1BBA
INITIAL_INDEX_VALUE : 0.15500
FLOATER_SPREAD : 6.15000
FLOATER_MULTIPLIER : -1.00000000
FLOATER_CAP : 6.15000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 5.99500
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 12
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PA
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTU5
TRANCHE_FACE_AMOUNT : 132998000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 4.46760
TRANCHE_DURATION : 3.56902
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
TRANCHE_FINAL_MATURITY_DATE : 11/25/2042
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 13
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PB
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTV3
TRANCHE_FACE_AMOUNT : 17480000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 13.56212
TRANCHE_DURATION : 9.56197
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2025
TRANCHE_LAST_PAYMENT_DATE : 12/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : EXCHANGEABLE

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TRANCHE_NUMBER : 14
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PC
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTW1
TRANCHE_FACE_AMOUNT : 6044000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 20.14196
TRANCHE_DURATION : 11.42546
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2031
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : EXCHANGEABLE

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TRANCHE_NUMBER : 15
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-YA
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTX9
TRANCHE_FACE_AMOUNT : 11095000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000

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_AVG_LIFE : 3.89993
TRANCHE_DURATION : 3.05059
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 02/25/2025
TRANCHE_FINAL_MATURITY_DATE : 08/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 16
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-YB
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTY7
TRANCHE_FACE_AMOUNT : 1173000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 10.90008
TRANCHE_DURATION : 8.39022
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 02/25/2025
TRANCHE_LAST_PAYMENT_DATE : 04/25/2026

TRANCHE_FINAL_MATURITY_DATE : 09/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 17
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-YC
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTZ4
TRANCHE_FACE_AMOUNT : 829000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 11.90003
TRANCHE_DURATION : 8.89930
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 04/25/2026
TRANCHE_LAST_PAYMENT_DATE : 02/25/2027
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 18
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-YD
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUA7
TRANCHE_FACE_AMOUNT : 1165000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 12.89965
TRANCHE_DURATION : 9.36069
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 02/25/2027
TRANCHE_LAST_PAYMENT_DATE : 04/25/2028
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 19
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-YE
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX

TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUB5
TRANCHE_FACE_AMOUNT : 574000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 13.79141
TRANCHE_DURATION : 9.74152
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 04/25/2028
TRANCHE_LAST_PAYMENT_DATE : 11/25/2028
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 20
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-GA
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUC3
TRANCHE_FACE_AMOUNT : 23592000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 8.72270
TRANCHE_DURATION : 5.08184
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2034
TRANCHE_FINAL_MATURITY_DATE : 08/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 21
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-GB
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUD1
TRANCHE_FACE_AMOUNT : 1611000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 20.59153
TRANCHE_DURATION : 11.58489
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 08/25/2034
TRANCHE_LAST_PAYMENT_DATE : 03/25/2036
TRANCHE_FINAL_MATURITY_DATE : 09/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 22
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-GC
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUE9
TRANCHE_FACE_AMOUNT : 1312000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 22.07816
TRANCHE_DURATION : 11.80771
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 03/25/2036
TRANCHE_LAST_PAYMENT_DATE : 08/25/2037
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 23

NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-GD
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUF6
TRANCHE_FACE_AMOUNT : 1041000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 23.47590
TRANCHE_DURATION : 11.97007
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 08/25/2037
TRANCHE_LAST_PAYMENT_DATE : 12/25/2038
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 24
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-GE
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUG4
TRANCHE_FACE_AMOUNT : 794000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 24.75167
TRANCHE_DURATION : 12.08345
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2038
TRANCHE_LAST_PAYMENT_DATE : 03/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 25
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-GH
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUH2
TRANCHE_FACE_AMOUNT : 292000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 25.61142
TRANCHE_DURATION : 12.14394
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 03/25/2040
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24

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 : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 26
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MB
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUJ8
TRANCHE_FACE_AMOUNT : 71341000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 3.86922
TRANCHE_DURATION : 3.09439
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 27
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-MI
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUK5
TRANCHE_FACE_AMOUNT : 12971090.00
INTEREST_TYPE : SMBS
COUPON_RATE : 5.50000
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_AVG_LIFE : 3.86922
TRANCHE_DURATION : 2.62862
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 28
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 070-ME
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUL3

TRANCHE_FACE_AMOUNT : 1068000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 15.85253
TRANCHE_DURATION : 10.77329
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2028
TRANCHE_LAST_PAYMENT_DATE : 11/25/2035
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 29
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-UZ
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SUP
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUM1
TRANCHE_FACE_AMOUNT : 13951381.00
INTEREST_TYPE : ACC
COUPON_RATE : 3.00000
ACCRUAL_RATE : 3.00000
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_AVG_LIFE : 9.62981
TRANCHE_DURATION : 6.76833

TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 02/25/2038
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 30
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-IO
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUN9
TRANCHE_FACE_AMOUNT : 39254718.00
INTEREST_TYPE : SMBS
COUPON_RATE : 5.50000
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_AVG_LIFE : 4.95670
TRANCHE_DURATION : 3.30201
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 02/25/2038
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 31
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-EA
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUP4
TRANCHE_FACE_AMOUNT : 85790000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 5.02002
TRANCHE_DURATION : 3.86798
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2027
TRANCHE_FINAL_MATURITY_DATE : 10/25/2041
DELAY_DAYS : 24
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 : 0.00000000
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 : 5
TRANCHE_TYPE :

TRANCHE_NUMBER : 32
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0

TRANCHE_NAME : 070-EV
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUQ2
TRANCHE_FACE_AMOUNT : 7206000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 5.99008
TRANCHE_DURATION : 4.69621
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 01/25/2026
TRANCHE_FINAL_MATURITY_DATE : 02/25/2026
DELAY_DAYS : 24
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 : 0.00000000
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 : 5
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 33
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-EZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUR0
TRANCHE_FACE_AMOUNT : 15047129.00
INTEREST_TYPE : ACC
COUPON_RATE : 3.50000
ACCRUAL_RATE : 3.50000
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_AVG_LIFE : 18.05822
TRANCHE_DURATION : 16.25446
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 07/25/2027
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 5
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 34
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-BE
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUS8
TRANCHE_FACE_AMOUNT : 61161000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.50000
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_AVG_LIFE : 5.50453
TRANCHE_DURATION : 4.27770
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2027
TRANCHE_FINAL_MATURITY_DATE : 09/25/2039
DELAY_DAYS : 24
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 : 0.00000000
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 : 6
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 35
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-BI
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUT6
TRANCHE_FACE_AMOUNT : 10193500.00
INTEREST_TYPE : SMBS
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.50453
TRANCHE_DURATION : 3.24585
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2027
TRANCHE_FINAL_MATURITY_DATE : 09/25/2039
DELAY_DAYS : 24
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 : 0.00000000
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 : 6

TRANCHE_TYPE : EXCHANGEABLE
 #
 TRANCHE_NUMBER : 36
 NUMBER_OF_COMPONENTS : 0
 COMPONENT_OF_TRANCHE : 0
 TRANCHE_NAME : 070-BV
 TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
 TRANCHE_INTEREST_DESCRIPTION : FIX
 TRANCHE_OTHER_DESCRIPTION :
 CUSIP : 3136ALUU3
 TRANCHE_FACE_AMOUNT : 3494000.00
 INTEREST_TYPE : FIX
 COUPON_RATE : 3.00000
 ACCRUAL_RATE : 0.00000
 TREASURY_MATURITY : 0
 TREASURY_YIELD : 0.00000
 TREASURY_SPREAD : 0.00000
 TRANCHE_YIELD : 0.00000
 TRANCHE_PRICE : 0.00000
 TRANCHE_PROCEEDS_WITH_INTEREST : 0
 TRANCHE_AVG_LIFE : 5.90543
 TRANCHE_DURATION : 4.67605
 TRANCHE_DATED_DATE : 10/01/2014
 TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
 TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
 TRANCHE_FINAL_MATURITY_DATE : 01/25/2026
 DELAY_DAYS : 24
 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 : 0.00000000
 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 : 6
 TRANCHE_TYPE : EXCHANGEABLE
 #
 TRANCHE_NUMBER : 37
 NUMBER_OF_COMPONENTS : 0
 COMPONENT_OF_TRANCHE : 0
 TRANCHE_NAME : 070-BW
 TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
 TRANCHE_INTEREST_DESCRIPTION : FIX
 TRANCHE_OTHER_DESCRIPTION :
 CUSIP : 3136ALUV1
 TRANCHE_FACE_AMOUNT : 14819000.00
 INTEREST_TYPE : FIX

COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 14.88935
TRANCHE_DURATION : 10.43526
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2025
TRANCHE_LAST_PAYMENT_DATE : 05/25/2032
TRANCHE_FINAL_MATURITY_DATE : 05/25/2041
DELAY_DAYS : 24
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 : 0.00000000
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 : 6
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 38
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-BZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUW9
TRANCHE_FACE_AMOUNT : 8820744.00
INTEREST_TYPE : ACC
COUPON_RATE : 3.00000
ACCRUAL_RATE : 3.00000
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_AVG_LIFE : 22.08663
TRANCHE_DURATION : 21.04158
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 05/25/2032

TRANCHE_LAST_PAYMENT_DATE : 11/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 6
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 39
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-KP
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUX7
TRANCHE_FACE_AMOUNT : 88967000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 4.98427
TRANCHE_DURATION : 3.80133
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 11/25/2029
TRANCHE_FINAL_MATURITY_DATE : 03/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 7
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 40
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-KY
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUY5
TRANCHE_FACE_AMOUNT : 4846000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 18.39503
TRANCHE_DURATION : 11.01657
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2029
TRANCHE_LAST_PAYMENT_DATE : 07/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 7
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 41
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-KZ
TRANCHE_PRINCIPAL_DESCRIPTION : SUP

TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALUZ2
TRANCHE_FACE_AMOUNT : 20907260.00
INTEREST_TYPE : ACC
COUPON_RATE : 3.50000
ACCRUAL_RATE : 3.50000
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_AVG_LIFE : 13.13708
TRANCHE_DURATION : 7.76520
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 7
TRANCHE_TYPE :

TRANCHE_NUMBER : 42
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-KF
TRANCHE_PRINCIPAL_DESCRIPTION : PT
TRANCHE_INTEREST_DESCRIPTION : FLT
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVA6
TRANCHE_FACE_AMOUNT : 45888103.00
INTEREST_TYPE : FLT
COUPON_RATE : 0.50250
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_AVG_LIFE : 7.06414
TRANCHE_DURATION : 4.68354
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000
FLOATER_INDEX : LIBOR1BBA
INITIAL_INDEX_VALUE : 0.15250
FLOATER_SPREAD : 0.35000
FLOATER_MULTIPLIER : 1.00000000
FLOATER_CAP : 7.00000
FLOATER_FLOOR : 0.35000
FLOATER_INITIAL_COUPON : 0.50250
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 7
TRANCHE_TYPE :

TRANCHE_NUMBER : 43
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-KS
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : INV_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVB4
TRANCHE_FACE_AMOUNT : 45888103.00
INTEREST_TYPE : SMBS
COUPON_RATE : 6.49750
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_AVG_LIFE : 7.06414
TRANCHE_DURATION : 4.24958
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 0.00000
STRUCT_HIGH_PAC_BAND : 0.00000

FLOATER_INDEX : LIBOR1BBA
INITIAL_INDEX_VALUE : 0.15250
FLOATER_SPREAD : 6.65000
FLOATER_MULTIPLIER : -1.00000000
FLOATER_CAP : 6.65000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 6.49750
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 7
TRANCHE_TYPE :

TRANCHE_NUMBER : 44
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-R
TRANCHE_PRINCIPAL_DESCRIPTION : NPR
TRANCHE_INTEREST_DESCRIPTION : NPR
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVC2
TRANCHE_FACE_AMOUNT : 0.00
INTEREST_TYPE : RES
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_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 0.00000
TRANCHE_DURATION : 0.00000
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
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 : 0.00000000
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 : 0
TRANCHE_TYPE :
#

TRANCHE_NUMBER : 45
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-RL
TRANCHE_PRINCIPAL_DESCRIPTION : NPR
TRANCHE_INTEREST_DESCRIPTION : NPR
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVDO
TRANCHE_FACE_AMOUNT : 0.00
INTEREST_TYPE : RES
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_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 0.00000
TRANCHE_DURATION : 0.00000
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
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 : 0.00000000
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 : 0
TRANCHE_TYPE :

TRANCHE_NUMBER : 46
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-AGG1
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 156522000.00
INTEREST_TYPE : SEG
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_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 6.08851
TRANCHE_DURATION : 4.38778
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 09/25/2040
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 250.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 47
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-AGG2
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 14836000.00
INTEREST_TYPE : SEG
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_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.98982
TRANCHE_DURATION : 4.31566
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 11/25/2028
TRANCHE_FINAL_MATURITY_DATE : 12/25/2028

DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 145.00000
STRUCT_HIGH_PAC_BAND : 205.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.00000000
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 48
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-AGG3
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 72409000.00
INTEREST_TYPE : SEG
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_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 4.04597
TRANCHE_DURATION : 3.19632
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 11/25/2035
TRANCHE_FINAL_MATURITY_DATE : 12/25/2035
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 200.00000
STRUCT_HIGH_PAC_BAND : 350.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.00000000
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 : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 49
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-AGG4
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 93813000.00
INTEREST_TYPE : SEG
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_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.67702
TRANCHE_DURATION : 4.15484
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2040
TRANCHE_FINAL_MATURITY_DATE : 08/25/2040
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 131.00000
STRUCT_HIGH_PAC_BAND : 265.00000
FLOATER_INDEX : NA
INITIAL_INDEX_VALUE : 0.00000
FLOATER_SPREAD : 0.00000
FLOATER_MULTIPLIER : 0.00000000
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 : 7
TRANCHE_TYPE :

TRANCHE_NUMBER : 50
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-CY
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :

CUSIP : 3136ALVE8
TRANCHE_FACE_AMOUNT : 20637000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 13.12955
TRANCHE_DURATION : 8.95392
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 04/25/2032
TRANCHE_FINAL_MATURITY_DATE : 04/25/2041
DELAY_DAYS : 24
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 : 0.00000000
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 : RECOMBINABLE

EXCHANGEABLE 1: 070-CV 3972000

EXCHANGEABLE 2: 070-CW 16665000

RECOMBINABLE 1: 070-CY 20637000

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TRANCHE_NUMBER : 51
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-A
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVF5
TRANCHE_FACE_AMOUNT : 109961000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000

TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.92979
TRANCHE_DURATION : 4.46711
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 10/25/2028
TRANCHE_FINAL_MATURITY_DATE : 06/25/2040
DELAY_DAYS : 24
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 : 0.00000000
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 : 2
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-AB 109961000

EXCHANGEABLE 2: 070-AI 18326833

RECOMBINABLE 1: 070-A 109961000

#

TRANCHE_NUMBER : 52
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-AC
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVG3
TRANCHE_FACE_AMOUNT : 54980499.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 5.92979
TRANCHE_DURATION : 4.43988
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 10/25/2028
TRANCHE_FINAL_MATURITY_DATE : 06/25/2040
DELAY_DAYS : 24

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 : 0.00000000
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 : 2
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-AB 54980499

EXCHANGEABLE 2: 070-AI 18326833

RECOMBINABLE 1: 070-AC 54980499

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TRANCHE_NUMBER : 53
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-EP
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVH1
TRANCHE_FACE_AMOUNT : 23524000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 15.25267
TRANCHE_DURATION : 9.96585
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2025
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PB 17480000
EXCHANGEABLE 2: 070-PC 6044000
RECOMBINABLE 1: 070-EP 23524000

TRANCHE_NUMBER : 54
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PD
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVJ7
TRANCHE_FACE_AMOUNT : 132998000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.25000
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_AVG_LIFE : 4.46760
TRANCHE_DURATION : 3.61284
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
TRANCHE_FINAL_MATURITY_DATE : 11/25/2042
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
RECOMBINABLE 1: 070-PD 132998000
RECOMBINABLE 2: 070-PI 36943888

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TRANCHE_NUMBER : 55
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PE
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVK4
TRANCHE_FACE_AMOUNT : 132998000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.50000
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_AVG_LIFE : 4.46760
TRANCHE_DURATION : 3.60369
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
TRANCHE_FINAL_MATURITY_DATE : 11/25/2042
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000

RECOMBINABLE 1: 070-PE 132998000

RECOMBINABLE 2: 070-PI 29555111

#

TRANCHE_NUMBER : 56
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PG
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVL2

TRANCHE_FACE_AMOUNT : 132998000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 4.46760
TRANCHE_DURATION : 3.58598
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
TRANCHE_FINAL_MATURITY_DATE : 11/25/2042
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000

RECOMBINABLE 1: 070-PG 132998000

RECOMBINABLE 2: 070-PI 14777555

#

TRANCHE_NUMBER : 57
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PI
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVMO
TRANCHE_FACE_AMOUNT : 36943888.00
INTEREST_TYPE : REC_SMBS
COUPON_RATE : 4.50000
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_AVG_LIFE : 4.46760
TRANCHE_DURATION : 2.77683
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2025
TRANCHE_FINAL_MATURITY_DATE : 11/25/2042
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000

RECOMBINABLE 1: 070-PD 132998000

RECOMBINABLE 2: 070-PI 36943888

#

TRANCHE_NUMBER : 58
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-P
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVN8
TRANCHE_FACE_AMOUNT : 150478000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.25000
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_AVG_LIFE : 5.52405
TRANCHE_DURATION : 4.12913
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000
RECOMBINABLE 1: 070-P 150478000
RECOMBINABLE 2: 070-IP 41799444

TRANCHE_NUMBER : 59
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PK
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVP3
TRANCHE_FACE_AMOUNT : 150478000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.50000
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_AVG_LIFE : 5.52405
TRANCHE_DURATION : 4.11961
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000
RECOMBINABLE 1: 070-PK 150478000
RECOMBINABLE 2: 070-IP 33439555

TRANCHE_NUMBER : 60
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PL
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVQ1
TRANCHE_FACE_AMOUNT : 150478000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.52405
TRANCHE_DURATION : 4.10128
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000

RECOMBINABLE 1: 070-PL 150478000

RECOMBINABLE 2: 070-IP 16719777

#

TRANCHE_NUMBER : 61
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PM
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVR9
TRANCHE_FACE_AMOUNT : 150478000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 5.52405
TRANCHE_DURATION : 4.08387
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000

EXCHANGEABLE 2: 070-PB 17480000

RECOMBINABLE 1: 070-PM 150478000

#

TRANCHE_NUMBER : 62
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-IP
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO

TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVS7
TRANCHE_FACE_AMOUNT : 41799444.00
INTEREST_TYPE : REC_SMBS
COUPON_RATE : 4.50000
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_AVG_LIFE : 5.52405
TRANCHE_DURATION : 3.40367
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000
RECOMBINABLE 1: 070-P 150478000
RECOMBINABLE 2: 070-IP 41799444

TRANCHE_NUMBER : 63
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PT
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVT5
TRANCHE_FACE_AMOUNT : 156522000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.25000
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_AVG_LIFE : 6.08851
TRANCHE_DURATION : 4.30388
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000
EXCHANGEABLE 3: 070-PC 6044000
RECOMBINABLE 1: 070-PT 156522000
RECOMBINABLE 2: 070-IW 43478333

TRANCHE_NUMBER : 64
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PU
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVU2
TRANCHE_FACE_AMOUNT : 156522000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.50000
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_AVG_LIFE : 6.08851
TRANCHE_DURATION : 4.29587
TRANCHE_DATED_DATE : 10/01/2014

TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000

EXCHANGEABLE 2: 070-PB 17480000

EXCHANGEABLE 3: 070-PC 6044000

RECOMBINABLE 1: 070-PU 156522000

RECOMBINABLE 2: 070-IW 34782666

#

TRANCHE_NUMBER : 65
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PQ
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVV0
TRANCHE_FACE_AMOUNT : 156522000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 6.08851
TRANCHE_DURATION : 4.28051
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-PA 132998000

EXCHANGEABLE 2: 070-PB 17480000

EXCHANGEABLE 3: 070-PC 6044000

RECOMBINABLE 1: 070-PQ 156522000

RECOMBINABLE 2: 070-IW 17391333

#

TRANCHE_NUMBER : 66
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-PY
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVW8
TRANCHE_FACE_AMOUNT : 156522000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 6.08851
TRANCHE_DURATION : 4.26597
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000
EXCHANGEABLE 3: 070-PC 6044000
RECOMBINABLE 1: 070-PY 156522000

TRANCHE_NUMBER : 67
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-IW
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVX6
TRANCHE_FACE_AMOUNT : 43478333.00
INTEREST_TYPE : REC_SMBS
COUPON_RATE : 4.50000
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_AVG_LIFE : 6.08851
TRANCHE_DURATION : 3.73522
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-PA 132998000
EXCHANGEABLE 2: 070-PB 17480000
EXCHANGEABLE 3: 070-PC 6044000

RECOMBINABLE 1: 070-PT 156522000

RECOMBINABLE 2: 070-IW 43478333

#

TRANCHE_NUMBER : 68
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MH
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVY4
TRANCHE_FACE_AMOUNT : 72409000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 4.04597
TRANCHE_DURATION : 3.14847
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 11/25/2035
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-MB 71341000

EXCHANGEABLE 2: 070-ME 1068000

EXCHANGEABLE 3: 070-MI 12971090

RECOMBINABLE 1: 070-MH 72409000

#

TRANCHE_NUMBER : 69
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MC
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD

TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALVZ1
TRANCHE_FACE_AMOUNT : 71341000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.25000
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_AVG_LIFE : 3.86922
TRANCHE_DURATION : 3.09003
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-MB 71341000

EXCHANGEABLE 2: 070-MI 3242772

RECOMBINABLE 1: 070-MC 71341000

#

TRANCHE_NUMBER : 70
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MD
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWA5
TRANCHE_FACE_AMOUNT : 71341000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.50000
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_AVG_LIFE : 3.86922
TRANCHE_DURATION : 3.08575
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-MB 71341000
EXCHANGEABLE 2: 070-MI 6485545
RECOMBINABLE 1: 070-MD 71341000

TRANCHE_NUMBER : 71
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MA
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWB3
TRANCHE_FACE_AMOUNT : 71341000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 3.86922
TRANCHE_DURATION : 3.07743
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028

TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-MB 71341000

EXCHANGEABLE 2: 070-MI 12971090

RECOMBINABLE 1: 070-MA 71341000

#

TRANCHE_NUMBER : 72
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MG
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWC1
TRANCHE_FACE_AMOUNT : 47560664.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 3.86922
TRANCHE_DURATION : 3.06940
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-MB 47560664
EXCHANGEABLE 2: 070-MI 12971090
RECOMBINABLE 1: 070-MG 47560664

TRANCHE_NUMBER : 73
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-MJ
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWD9
TRANCHE_FACE_AMOUNT : 35670498.00
INTEREST_TYPE : FIX
COUPON_RATE : 4.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 3.86922
TRANCHE_DURATION : 3.06166
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 4
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-MB 35670498

EXCHANGEABLE 2: 070-MI 12971090

RECOMBINABLE 1: 070-MJ 35670498

#

TRANCHE_NUMBER : 74
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-E
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWE7
TRANCHE_FACE_AMOUNT : 22253129.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 18.05822
TRANCHE_DURATION : 10.76030
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 07/25/2027
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000
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 : 5
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-EV 7206000

EXCHANGEABLE 2: 070-EZ 15047129

RECOMBINABLE 1: 070-E 22253129

#

TRANCHE_NUMBER : 75
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-BY
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX

TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWF4
TRANCHE_FACE_AMOUNT : 18313000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 13.17527
TRANCHE_DURATION : 8.97489
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 05/25/2032
TRANCHE_FINAL_MATURITY_DATE : 05/25/2041
DELAY_DAYS : 24
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 : 0.00000000
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 : 6
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-BV 3494000
EXCHANGEABLE 2: 070-BW 14819000
RECOMBINABLE 1: 070-BY 18313000

TRANCHE_NUMBER : 76
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-BG
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWG2
TRANCHE_FACE_AMOUNT : 61161000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000

TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.50453
TRANCHE_DURATION : 4.25063
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2027
TRANCHE_FINAL_MATURITY_DATE : 09/25/2039
DELAY_DAYS : 24
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 : 0.00000000
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 : 6
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-BE 61161000
EXCHANGEABLE 2: 070-BI 10193500
RECOMBINABLE 1: 070-BG 61161000

TRANCHE_NUMBER : 77
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-DZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWHO
TRANCHE_FACE_AMOUNT : 18841637.00
INTEREST_TYPE : REC_ACC
COUPON_RATE : 3.00000
ACCRUAL_RATE : 3.00000
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_AVG_LIFE : 22.09403
TRANCHE_DURATION : 21.03356
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 05/25/2032
TRANCHE_LAST_PAYMENT_DATE : 12/25/2042
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044

DELAY_DAYS : 24
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 : 0.00000000
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 : 6
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 070-CZ 10020893
EXCHANGEABLE 2: 070-BZ 8820744
RECOMBINABLE 1: 070-DZ 18841637

TRANCHE_NUMBER : 78
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 070-KM
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALWJ6
TRANCHE_FACE_AMOUNT : 93813000.00
INTEREST_TYPE : FIX
COUPON_RATE : 3.50000
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_AVG_LIFE : 5.67702
TRANCHE_DURATION : 4.05102
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2040
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 0.00000000

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 : 7
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 070-KP 88967000

EXCHANGEABLE 2: 070-KY 4846000

RECOMBINABLE 1: 070-KM 93813000

#

REREMIC INFORMATION

COLLATERAL_GROUP : 4

UNDERLYING_TRUST : 2014-061

CLASS : MF

DATE_OF_ISSUE : 9/25/2014

CUSIP_NUMBER : 3136ALGH8

INTEREST_RATE : 0.455

INTEREST_TYPE : FLT

FINAL_DISTRIBUTION_DATE : 10/25/2044

PRINCIPAL_TYPE : PT

WHOLE_CLASS_ORIGINAL_BALANCE: 67621757.00

CLASS_FACTOR : 0.97661306

CURRENT_BALANCE_PLEDGED : 61685985.52

#

COLLATERAL_GROUP : 4

UNDERLYING_TRUST : 2014-061

CLASS : MN

DATE_OF_ISSUE : 9/1/2014

CUSIP_NUMBER : 3136ALGY1

INTEREST_RATE : 3.000

INTEREST_TYPE : FIX

FINAL_DISTRIBUTION_DATE : 10/25/2044

PRINCIPAL_TYPE : PT

WHOLE_CLASS_ORIGINAL_BALANCE: 25265273.00

CLASS_FACTOR : 0.97661306

CURRENT_BALANCE_PLEDGED : 24674395.58

#

COLLATERAL_GROUP : 4

UNDERLYING_TRUST : 2014-061

CLASS : MS

DATE_OF_ISSUE : 9/25/2014

CUSIP_NUMBER : 3136ALGJ4

INTEREST_RATE : 6.045

INTEREST_TYPE : INV/IO

FINAL_DISTRIBUTION_DATE : 10/25/2044

PRINCIPAL_TYPE : NTL

WHOLE_CLASS_ORIGINAL_BALANCE: 67621757.00

CLASS_FACTOR : 0.97661306

CURRENT_BALANCE_PLEDGED : 61685985.52

#