

DEAL INFORMATION

UPDATE_AS_OF : 01/09/2015
ISSUER : FANNIE_MAE
DEAL_NUMBER : 2014-068
DEAL_PRICING_DATE : 10/09/2014
DEAL_SETTLEMENT_DATE : 10/30/2014
UNDERWRITER : CITIGROUP
TRUSTEE : FANNIE_MAE
PRICING_SPEED : 240.00000
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 : 70
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 : 783267187.00
TOTAL_COLLATERAL_AMOUNT : 716764624.00
COLLATERAL_AVG_LIFE : 6.94787
BOND_VALUE : 783267187.00
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 : 175933692.00
PASS_THROUGH : 3.50000
WAC : 4.05800
STATED_COUPON : 6.00000
ORIGINAL_TERM_TO_MATURITY : 240
WAM : 209
STATED_REMAINING_TERM_TO_MATURITY : 240
MORTGAGE_AGE : 28
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 : 31
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 : 284700000.00
PASS_THROUGH : 3.00000
WAC : 3.54500
STATED_COUPON : 5.50000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 336
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 : 24
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 : 99263788.00
PASS_THROUGH : 4.50000
WAC : 5.12000
STATED_COUPON : 7.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 353
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 5
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 : 7
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 : 4

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 64731665.00
PASS_THROUGH : 4.50000
WAC : 5.15000
STATED_COUPON : 7.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 348
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 8

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 : 12
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 : 77135479.00
PASS_THROUGH : 4.50000
WAC : 5.14000
STATED_COUPON : 7.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 353
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 5
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 : 7
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

AGENCY : FNMA
MORTGAGE_TYPE : FIX
PREPAY_METHOD : PSA
MORTGAGE_FACE_AMOUNT : 15000000.00
PASS_THROUGH : 3.50000
WAC : 4.35200
STATED_COUPON : 6.00000
ORIGINAL_TERM_TO_MATURITY : 360
WAM : 355
STATED_REMAINING_TERM_TO_MATURITY : 360
MORTGAGE_AGE : 5
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 : 5
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 : 8
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TRANCHE INFORMATION

TRANCHE_NUMBER : 1
NUMBER_OF_COMPONENTS : 0

COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-OD
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : PO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQQ7
TRANCHE_FACE_AMOUNT : 165244000.00
INTEREST_TYPE : FIX
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 : 4.30822
TRANCHE_DURATION : 3.44016
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2027
TRANCHE_FINAL_MATURITY_DATE : 03/25/2034
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 : 2
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-DJ
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : T_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQR5
TRANCHE_FACE_AMOUNT : 165244000.00
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 : 4.30822
TRANCHE_DURATION : 2.84855
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2027
TRANCHE_FINAL_MATURITY_DATE : 03/25/2034
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 : LIBOR28BBA
INITIAL_INDEX_VALUE : 0.15000
FLOATER_SPREAD : 132.00000
FLOATER_MULTIPLIER : -16.00000000
FLOATER_CAP : 3.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 3.00000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 1
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 3
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-DK
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : T_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQS3
TRANCHE_FACE_AMOUNT : 165244000.00
INTEREST_TYPE : SMBS
COUPON_RATE : 0.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000
TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 4.30822
TRANCHE_DURATION : NaN
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2027
TRANCHE_FINAL_MATURITY_DATE : 03/25/2034
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 : 068-DY
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQT1
TRANCHE_FACE_AMOUNT : 10689692.00
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 : 14.75661
TRANCHE_DURATION : 10.06655
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 08/25/2027
TRANCHE_LAST_PAYMENT_DATE : 03/25/2032
TRANCHE_FINAL_MATURITY_DATE : 11/25/2034
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 : 5
 NUMBER_OF_COMPONENTS : 0
 COMPONENT_OF_TRANCHE : 0
 TRANCHE_NAME : 068-ID
 TRANCHE_PRINCIPAL_DESCRIPTION : NTL
 TRANCHE_INTEREST_DESCRIPTION : FIX_IO
 TRANCHE_OTHER_DESCRIPTION :
 CUSIP : 3136ALQU8
 TRANCHE_FACE_AMOUNT : 23606285.00
 INTEREST_TYPE : SMBS
 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 : 4.30822
 TRANCHE_DURATION : 2.84855
 TRANCHE_DATED_DATE : 10/01/2014
 TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
 TRANCHE_LAST_PAYMENT_DATE : 08/25/2027
 TRANCHE_FINAL_MATURITY_DATE : 03/25/2034
 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 : 6
 NUMBER_OF_COMPONENTS : 0
 COMPONENT_OF_TRANCHE : 0
 TRANCHE_NAME : 068-KS
 TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
 TRANCHE_INTEREST_DESCRIPTION : INV
 TRANCHE_OTHER_DESCRIPTION :
 CUSIP : 3136ALQV6
 TRANCHE_FACE_AMOUNT : 1820964.00

INTEREST_TYPE : FLT
COUPON_RATE : 9.61875
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 : 6.34209
TRANCHE_DURATION : 3.94114
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
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 : LIBOR28BBA
INITIAL_INDEX_VALUE : 0.15250
FLOATER_SPREAD : 10.00000
FLOATER_MULTIPLIER : -2.50000000
FLOATER_CAP : 10.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 9.61875
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 2
TRANCHE_TYPE :

TRANCHE_NUMBER : 7
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-KO
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
TRANCHE_INTEREST_DESCRIPTION : PO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQW4
TRANCHE_FACE_AMOUNT : 1587508.00
INTEREST_TYPE : FIX
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 : 6.34209
TRANCHE_DURATION : 3.66900
TRANCHE_DATED_DATE : 10/01/2014

TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
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 : 068-KT
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
TRANCHE_INTEREST_DESCRIPTION : INV
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQX2
TRANCHE_FACE_AMOUNT : 385203.00
INTEREST_TYPE : FLT
COUPON_RATE : 6.50000
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 : 6.34209
TRANCHE_DURATION : 3.87771
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
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 : LIBOR28BBA
INITIAL_INDEX_VALUE : 0.15250
FLOATER_SPREAD : 53.77273
FLOATER_MULTIPLIER : -11.81818182

FLOATER_CAP : 6.50000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 6.50000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 2
TRANCHE_TYPE :

TRANCHE_NUMBER : 9
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MO
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : PO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQY0
TRANCHE_FACE_AMOUNT : 215000000.00
INTEREST_TYPE : FIX
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 : 5.30897
TRANCHE_DURATION : 4.25441
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2027
TRANCHE_FINAL_MATURITY_DATE : 11/25/2040
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 : 3
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 10
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MJ

TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : T_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALQZ7
TRANCHE_FACE_AMOUNT : 215000000.00
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 : 5.30897
TRANCHE_DURATION : 3.19548
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2027
TRANCHE_FINAL_MATURITY_DATE : 11/25/2040
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 : LIBOR28BBA
INITIAL_INDEX_VALUE : 0.15000
FLOATER_SPREAD : 132.00000
FLOATER_MULTIPLIER : -16.00000000
FLOATER_CAP : 3.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 3.00000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 3
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 11
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MK
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : T_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRA1
TRANCHE_FACE_AMOUNT : 215000000.00
INTEREST_TYPE : SMBS
COUPON_RATE : 0.00000
ACCRUAL_RATE : 0.00000
TREASURY_MATURITY : 0
TREASURY_YIELD : 0.00000
TREASURY_SPREAD : 0.00000
TRANCHE_YIELD : 0.00000

TRANCHE_PRICE : 0.00000
TRANCHE_PROCEEDS_WITH_INTEREST : 0
TRANCHE_AVG_LIFE : 5.30897
TRANCHE_DURATION : NaN
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2027
TRANCHE_FINAL_MATURITY_DATE : 11/25/2040
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 : 3
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 12
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MV
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRB9
TRANCHE_FACE_AMOUNT : 13724000.00
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 : 5.99442
TRANCHE_DURATION : 4.73044
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 : 3
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 13
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-VM
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRC7
TRANCHE_FACE_AMOUNT : 21906624.00
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 : 13.68646
TRANCHE_DURATION : 9.98707
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 02/25/2026
TRANCHE_LAST_PAYMENT_DATE : 09/25/2029
TRANCHE_FINAL_MATURITY_DATE : 10/25/2038
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 : 14
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRD5
TRANCHE_FACE_AMOUNT : 34069376.00
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 : 20.02378
TRANCHE_DURATION : 18.69312
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2029
TRANCHE_LAST_PAYMENT_DATE : 10/25/2042
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 : 3
TRANCHE_TYPE :

TRANCHE_NUMBER : 15
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BE
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRE3
TRANCHE_FACE_AMOUNT : 48950000.00
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 : 6.01233
TRANCHE_DURATION : 4.62704
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2029
TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
DELAY_DAYS : 24
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 : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 16
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-IB
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRF0
TRANCHE_FACE_AMOUNT : 10877776.00
INTEREST_TYPE : 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 : 6.01233
TRANCHE_DURATION : 3.41081
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2029

TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
DELAY_DAYS : 24
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 : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 17
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BZ
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRG8
TRANCHE_FACE_AMOUNT : 2561078.00
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 : 19.22143
TRANCHE_DURATION : 18.16399
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2029
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
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 : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 18
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BQ
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRH6
TRANCHE_FACE_AMOUNT : 1463398.00
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 : 3.30540
TRANCHE_DURATION : 2.87124
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2022
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 135.00000
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 : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 19
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-UF
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FLT

TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRJ2
TRANCHE_FACE_AMOUNT : 8800922.00
INTEREST_TYPE : FLT
COUPON_RATE : 1.05000
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 : 8.18546
TRANCHE_DURATION : 4.69863
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 : 0.15000
FLOATER_SPREAD : 0.90000
FLOATER_MULTIPLIER : 1.00000000
FLOATER_CAP : 5.25000
FLOATER_FLOOR : 0.90000
FLOATER_INITIAL_COUPON : 1.05000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 20
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-US
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : INV
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRK9
TRANCHE_FACE_AMOUNT : 4400461.00
INTEREST_TYPE : FLT
COUPON_RATE : 8.20000
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 : 8.18546
TRANCHE_DURATION : 4.76998
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 : 0.15000
FLOATER_SPREAD : 8.50000
FLOATER_MULTIPLIER : -2.00000000
FLOATER_CAP : 8.50000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 8.20000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 21
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-UT
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : INV_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRL7
TRANCHE_FACE_AMOUNT : 8800922.00
INTEREST_TYPE : SMBS
COUPON_RATE : 0.10000
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 : 8.18546
TRANCHE_DURATION : 4.90140
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 : 0.15000
FLOATER_SPREAD : 4.35000
FLOATER_MULTIPLIER : -1.00000000
FLOATER_CAP : 0.10000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 0.10000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 22
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BF
TRANCHE_PRINCIPAL_DESCRIPTION : PT
TRANCHE_INTEREST_DESCRIPTION : FLT
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRM5
TRANCHE_FACE_AMOUNT : 33087929.00
INTEREST_TYPE : FLT
COUPON_RATE : 0.50000
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 : 7.19248
TRANCHE_DURATION : 4.96927
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 : 0.15000
FLOATER_SPREAD : 0.35000
FLOATER_MULTIPLIER : 1.00000000
FLOATER_CAP : 6.50000
FLOATER_FLOOR : 0.35000
FLOATER_INITIAL_COUPON : 0.50000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 23

NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-BS
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : INV_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRN3
TRANCHE_FACE_AMOUNT : 33087929.00
INTEREST_TYPE : SMBS
COUPON_RATE : 6.00000
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 : 7.19248
TRANCHE_DURATION : 4.13750
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 : 0.15000
FLOATER_SPREAD : 6.15000
FLOATER_MULTIPLIER : -1.00000000
FLOATER_CAP : 6.15000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 6.00000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 4
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 24
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-GI
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRP8
TRANCHE_FACE_AMOUNT : 21561777.00
INTEREST_TYPE : 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 : 5.56444
TRANCHE_DURATION : 3.20804
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 25
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GH
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRQ6
TRANCHE_FACE_AMOUNT : 97028000.00
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 : 5.56444
TRANCHE_DURATION : 4.40080
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
DELAY_DAYS : 24

INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 26
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-KV
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRR4
TRANCHE_FACE_AMOUNT : 2409000.00
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 : 6.99119
TRANCHE_DURATION : 5.30826
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 11/25/2027
TRANCHE_FINAL_MATURITY_DATE : 12/25/2027
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 27
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-VK
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRS2
TRANCHE_FACE_AMOUNT : 1363000.00
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 : 14.31090
TRANCHE_DURATION : 10.27078
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2027
TRANCHE_LAST_PAYMENT_DATE : 07/25/2029
TRANCHE_FINAL_MATURITY_DATE : 08/25/2033
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 28
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-ZK
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRT0

TRANCHE_FACE_AMOUNT : 5023000.00
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 : 18.58790
TRANCHE_DURATION : 17.60467
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 07/25/2029
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 29
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-KY
TRANCHE_PRINCIPAL_DESCRIPTION : SEG_PAC_PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRU7
TRANCHE_FACE_AMOUNT : 13921000.00
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 : 2.88677
TRANCHE_DURATION : 2.56482

TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 06/25/2021
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 195.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 30
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TZ
TRANCHE_PRINCIPAL_DESCRIPTION : SEG_PAC_PAC
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRV5
TRANCHE_FACE_AMOUNT : 1000.00
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 : 6.65278
TRANCHE_DURATION : 6.60452
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 06/25/2021
TRANCHE_LAST_PAYMENT_DATE : 06/25/2021
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 195.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 31
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-YK
TRANCHE_PRINCIPAL_DESCRIPTION : SEG_PAC_SUP_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRW3
TRANCHE_FACE_AMOUNT : 4651000.00
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 : 2.84415
TRANCHE_DURATION : 2.51276
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2021
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 :

TRANCHE_NUMBER : 32
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0

TRANCHE_NAME : 068-ZT
TRANCHE_PRINCIPAL_DESCRIPTION : SEG_PAC_SUP
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRX1
TRANCHE_FACE_AMOUNT : 1000.00
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 : 6.90278
TRANCHE_DURATION : 6.85271
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2021
TRANCHE_LAST_PAYMENT_DATE : 09/25/2021
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 :

TRANCHE_NUMBER : 33
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GW
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRY9
TRANCHE_FACE_AMOUNT : 6500000.00
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 : 7.47437
TRANCHE_DURATION : 4.41287
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 :

TRANCHE_NUMBER : 34
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GY
TRANCHE_PRINCIPAL_DESCRIPTION : TAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALRZ6
TRANCHE_FACE_AMOUNT : 8579000.00
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 : 4.29647
TRANCHE_DURATION : 3.27140
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
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 : 300.00000
STRUCT_HIGH_PAC_BAND : 300.00000
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 : 35
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-KZ
TRANCHE_PRINCIPAL_DESCRIPTION : TAC
TRANCHE_INTEREST_DESCRIPTION : FIX_Z
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSA0
TRANCHE_FACE_AMOUNT : 1000.00
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 : 13.48611
TRANCHE_DURATION : 13.38786
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 04/25/2028
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 : 5

TRANCHE_TYPE :

TRANCHE_NUMBER : 36
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-YU
TRANCHE_PRINCIPAL_DESCRIPTION : SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSB8
TRANCHE_FACE_AMOUNT : 2390144.00
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 : 18.87708
TRANCHE_DURATION : 11.36766
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 04/25/2028
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 :

TRANCHE_NUMBER : 37
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-YI
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSC6
TRANCHE_FACE_AMOUNT : 47289048.00
INTEREST_TYPE : 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 : 6.22601
TRANCHE_DURATION : 3.75655
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 :

TRANCHE_NUMBER : 38
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TA
TRANCHE_PRINCIPAL_DESCRIPTION : SC_TAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSD4
TRANCHE_FACE_AMOUNT : 5000000.00
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 : 7.30346
TRANCHE_DURATION : 4.58126
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014

TRANCHE_LAST_PAYMENT_DATE : 12/25/2039
TRANCHE_FINAL_MATURITY_DATE : 12/25/2043
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 273.00000
STRUCT_HIGH_PAC_BAND : 273.00000
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 :

TRANCHE_NUMBER : 39
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TB
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SUP
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSE2
TRANCHE_FACE_AMOUNT : 47811.00
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 : 26.48777
TRANCHE_DURATION : 14.10559
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2039
TRANCHE_LAST_PAYMENT_DATE : 02/25/2043
TRANCHE_FINAL_MATURITY_DATE : 12/25/2043
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 :

TRANCHE_NUMBER : 40
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-YS
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
TRANCHE_INTEREST_DESCRIPTION : INV
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSF9
TRANCHE_FACE_AMOUNT : 1500000.00
INTEREST_TYPE : FLT
COUPON_RATE : 9.03690
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 : 10.33709
TRANCHE_DURATION : 5.95718
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2015
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 01/25/2043
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 : 0.15300
FLOATER_SPREAD : 9.45000
FLOATER_MULTIPLIER : -2.70000000
FLOATER_CAP : 9.45000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 9.03690
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 7
TRANCHE_TYPE :

TRANCHE_NUMBER : 41
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-SY
TRANCHE_PRINCIPAL_DESCRIPTION : NTL

TRANCHE_INTEREST_DESCRIPTION : INV_IO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSG7
TRANCHE_FACE_AMOUNT : 1500000.00
INTEREST_TYPE : SMBS
COUPON_RATE : 1.00410
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 : 10.33709
TRANCHE_DURATION : 5.16687
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2015
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 01/25/2043
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 : 0.15300
FLOATER_SPREAD : 1.05000
FLOATER_MULTIPLIER : -0.30000000
FLOATER_CAP : 1.05000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 1.00410
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 7
TRANCHE_TYPE :

TRANCHE_NUMBER : 42
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TS
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
TRANCHE_INTEREST_DESCRIPTION : INV
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSH5
TRANCHE_FACE_AMOUNT : 2950102.00
INTEREST_TYPE : FLT
COUPON_RATE : 10.04100
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 : 10.33709
TRANCHE_DURATION : 5.91298
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2015
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 01/25/2043
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 : 0.15300
FLOATER_SPREAD : 10.50000
FLOATER_MULTIPLIER : -3.00000000
FLOATER_CAP : 10.50000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 10.04100
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 : 068-TO
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
TRANCHE_INTEREST_DESCRIPTION : PO
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSJ1
TRANCHE_FACE_AMOUNT : 3337577.00
INTEREST_TYPE : FIX
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 : 10.33709
TRANCHE_DURATION : 6.86004
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2015
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 01/25/2043
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 : 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 : 44
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-ST
TRANCHE_PRINCIPAL_DESCRIPTION : SC_PT
TRANCHE_INTEREST_DESCRIPTION : INV
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSK8
TRANCHE_FACE_AMOUNT : 1112525.00
INTEREST_TYPE : FLT
COUPON_RATE : 6.00000
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 : 10.33709
TRANCHE_DURATION : 6.12972
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2015
TRANCHE_LAST_PAYMENT_DATE : 07/25/2042
TRANCHE_FINAL_MATURITY_DATE : 01/25/2043
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 : 0.15300
FLOATER_SPREAD : 48.00000
FLOATER_MULTIPLIER : -12.00000000
FLOATER_CAP : 6.00000
FLOATER_FLOOR : 0.00000
FLOATER_INITIAL_COUPON : 6.00000
FLOATER_RESET_FREQ : 1
FLOATER_FIRST_RESET_DATE : 11/25/2014
TRANCHE_GROUP : 7
TRANCHE_TYPE :
#

TRANCHE_NUMBER : 45
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TE
TRANCHE_PRINCIPAL_DESCRIPTION : PT
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSL6
TRANCHE_FACE_AMOUNT : 3000000.00
INTEREST_TYPE : FIX
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 : 7.10478
TRANCHE_DURATION : 4.69834
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 05/25/2044
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 : 8
TRANCHE_TYPE :

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TRANCHE_NUMBER : 46
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TD
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSM4
TRANCHE_FACE_AMOUNT : 904000.00
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 : 21.14999
TRANCHE_DURATION : 11.97182
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 09/25/2031
TRANCHE_LAST_PAYMENT_DATE : 05/25/2044
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 : 8
TRANCHE_TYPE :

TRANCHE_NUMBER : 47
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TC
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSN2
TRANCHE_FACE_AMOUNT : 11096000.00
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 : 5.96050
TRANCHE_DURATION : 4.44265
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2031
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043

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 : 8
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 48
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TH
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSP7
TRANCHE_FACE_AMOUNT : 195056.00
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 : 17.92143
TRANCHE_DURATION : 11.44101
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 08/25/2031
TRANCHE_LAST_PAYMENT_DATE : 12/25/2033
TRANCHE_FINAL_MATURITY_DATE : 06/25/2043
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 : 9
TRANCHE_TYPE :

TRANCHE_NUMBER : 49
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TG
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSQ5
TRANCHE_FACE_AMOUNT : 24319000.00
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 : 5.65787
TRANCHE_DURATION : 4.19172
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2043
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 : 9
TRANCHE_TYPE : EXCHANGEABLE

TRANCHE_NUMBER : 50
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TJ
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :

CUSIP : 3136ALSR3
TRANCHE_FACE_AMOUNT : 24000000.00
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 : 5.58948
TRANCHE_DURATION : 4.15110
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2031
TRANCHE_FINAL_MATURITY_DATE : 06/25/2043
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 : 10
TRANCHE_TYPE :

TRANCHE_NUMBER : 51
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHES : 0
TRANCHE_NAME : 068-TK
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSS1
TRANCHE_FACE_AMOUNT : 246817.00
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 : 17.82265

TRANCHE_DURATION : 11.91482
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 08/25/2031
TRANCHE_LAST_PAYMENT_DATE : 10/25/2033
TRANCHE_FINAL_MATURITY_DATE : 06/25/2043
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 : 10
TRANCHE_TYPE :

TRANCHE_NUMBER : 52
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-R
TRANCHE_PRINCIPAL_DESCRIPTION : NPR
TRANCHE_INTEREST_DESCRIPTION : NPR
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALST9
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 : 05/25/2044
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 : 0.000000000
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 : 53
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-RL
TRANCHE_PRINCIPAL_DESCRIPTION : NPR
TRANCHE_INTEREST_DESCRIPTION : NPR
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSU6
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 : 05/25/2044
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 : 0.000000000
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 : 54
NUMBER_OF_COMPONENTS : 0

COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-AGG1
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 51511078.00
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 : 7.04842
TRANCHE_DURATION : 5.15682
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
TRANCHE_FINAL_MATURITY_DATE : 04/25/2044
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 : 4
TRANCHE_TYPE :

TRANCHE_NUMBER : 55
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-AGG2
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 105823000.00
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 : 6.60780
TRANCHE_DURATION : 4.91785
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
TRANCHE_FINAL_MATURITY_DATE : 04/25/2044
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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 : 56
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-AGG3
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 18574000.00
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 : 2.87660
TRANCHE_DURATION : 2.62645
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2021
TRANCHE_FINAL_MATURITY_DATE : 10/25/2021
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1

PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 193.00000
STRUCT_HIGH_PAC_BAND : 276.00000
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 : 57
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-AGG4
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 13922000.00
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 : 2.88710
TRANCHE_DURATION : 2.64135
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 06/25/2021
TRANCHE_FINAL_MATURITY_DATE : 07/25/2021
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 175.00000
STRUCT_HIGH_PAC_BAND : 277.00000
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 : 58
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-AGG5
TRANCHE_PRINCIPAL_DESCRIPTION : TAC_SEG
TRANCHE_INTEREST_DESCRIPTION :
TRANCHE_OTHER_DESCRIPTION :
CUSIP : XXXXXXXXX
TRANCHE_FACE_AMOUNT : 8580000.00
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 : 4.29790
TRANCHE_DURATION : 3.31595
TRANCHE_DATED_DATE : 10/25/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 04/25/2028
TRANCHE_FINAL_MATURITY_DATE : 05/25/2028
DELAY_DAYS : 0
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 300.00000
STRUCT_HIGH_PAC_BAND : 300.00000
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 : 59
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-DH
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSV4
TRANCHE_FACE_AMOUNT : 165244000.00

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 : 4.30822
TRANCHE_DURATION : 3.36838
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 08/25/2027
TRANCHE_FINAL_MATURITY_DATE : 03/25/2034
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: 068-OD 165244000
EXCHANGEABLE 2: 068-DJ 165244000
EXCHANGEABLE 3: 068-DK 165244000
RECOMBINABLE 1: 068-DH 165244000

TRANCHE_NUMBER : 60
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MA
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSW2
TRANCHE_FACE_AMOUNT : 215000000.00
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 : 5.30897
TRANCHE_DURATION : 4.09444
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2027
TRANCHE_FINAL_MATURITY_DATE : 11/25/2040
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 : 3
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 068-MO 215000000
EXCHANGEABLE 2: 068-MJ 215000000
EXCHANGEABLE 3: 068-MK 215000000
RECOMBINABLE 1: 068-MA 215000000

TRANCHE_NUMBER : 61
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-MB
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSX0
TRANCHE_FACE_AMOUNT : 35630624.00
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 : 10.72368
TRANCHE_DURATION : 7.54325
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2029
TRANCHE_FINAL_MATURITY_DATE : 10/25/2038
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: 068-MV 13724000

EXCHANGEABLE 2: 068-VM 21906624

RECOMBINABLE 1: 068-MB 35630624

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TRANCHE_NUMBER : 62
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BA
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSY8
TRANCHE_FACE_AMOUNT : 48950000.00
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 : 6.01233
TRANCHE_DURATION : 4.59214
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2029
TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
DELAY_DAYS : 24
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 : 4
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 068-BE 48950000
EXCHANGEABLE 2: 068-IB 5438888
RECOMBINABLE 1: 068-BA 48950000

TRANCHE_NUMBER : 63
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BG
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_AD
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALSZ5
TRANCHE_FACE_AMOUNT : 48950000.00
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 : 6.01233
TRANCHE_DURATION : 4.55918
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2029
TRANCHE_FINAL_MATURITY_DATE : 02/25/2043
DELAY_DAYS : 24
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 : 4
TRANCHE_TYPE : RECOMBINABLE
EXCHANGEABLE 1: 068-BE 48950000
EXCHANGEABLE 2: 068-IB 10877776
RECOMBINABLE 1: 068-BG 48950000

TRANCHE_NUMBER : 64
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-BP
TRANCHE_PRINCIPAL_DESCRIPTION : PT
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTA9
TRANCHE_FACE_AMOUNT : 33087929.00
INTEREST_TYPE : FIX
COUPON_RATE : 6.50000
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 : 7.19248
TRANCHE_DURATION : 4.70907
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
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 : 4
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 068-BF 33087929

EXCHANGEABLE 2: 068-BS 33087929

RECOMBINABLE 1: 068-BP 33087929

TRANCHE_NUMBER : 65
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GJ
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTB7

TRANCHE_FACE_AMOUNT : 97028000.00
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 : 5.56444
TRANCHE_DURATION : 4.38422
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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: 068-GI 5390444

EXCHANGEABLE 2: 068-GH 97028000

RECOMBINABLE 1: 068-GJ 97028000

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TRANCHE_NUMBER : 66
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GK
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTC5
TRANCHE_FACE_AMOUNT : 97028000.00
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 : 5.56444
TRANCHE_DURATION : 4.36809
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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: 068-GI 10780888

EXCHANGEABLE 2: 068-GH 97028000

RECOMBINABLE 1: 068-GK 97028000

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TRANCHE_NUMBER : 67
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GL
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTD3
TRANCHE_FACE_AMOUNT : 97028000.00
INTEREST_TYPE : FIX
COUPON_RATE : 2.75000
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 : 5.56444
TRANCHE_DURATION : 4.35240
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1

PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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: 068-GI 16171332

EXCHANGEABLE 2: 068-GH 97028000

RECOMBINABLE 1: 068-GL 97028000

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TRANCHE_NUMBER : 68
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-GM
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTE1
TRANCHE_FACE_AMOUNT : 97028000.00
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 : 5.56444
TRANCHE_DURATION : 4.33713
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 12/25/2028
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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: 068-GI 21561777
EXCHANGEABLE 2: 068-GH 97028000
RECOMBINABLE 1: 068-GM 97028000

TRANCHE_NUMBER : 69
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-KW
TRANCHE_PRINCIPAL_DESCRIPTION : PAC
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTF8
TRANCHE_FACE_AMOUNT : 8795000.00
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 : 18.11835
TRANCHE_DURATION : 11.26972
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 12/25/2028
TRANCHE_LAST_PAYMENT_DATE : 03/25/2044
TRANCHE_FINAL_MATURITY_DATE : 11/25/2044
DELAY_DAYS : 24
INTEREST_PAYMENT_FREQ : 1
PRINCIPAL_PAYMENT_FREQ : 1
STRUCT_LOW_PAC_BAND : 125.00000
STRUCT_HIGH_PAC_BAND : 275.00000
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: 068-KV 2409000
EXCHANGEABLE 2: 068-VK 1363000
EXCHANGEABLE 3: 068-ZK 5023000
RECOMBINABLE 1: 068-KW 8795000

TRANCHE_NUMBER : 70
NUMBER_OF_COMPONENTS : 0
COMPONENT_OF_TRANCHE : 0
TRANCHE_NAME : 068-TL
TRANCHE_PRINCIPAL_DESCRIPTION : SC_SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP : 3136ALTG6
TRANCHE_FACE_AMOUNT : 35415000.00
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 : 5.75269
TRANCHE_DURATION : 4.26955
TRANCHE_DATED_DATE : 10/01/2014
TRANCHE_FIRST_PAYMENT_DATE : 11/25/2014
TRANCHE_LAST_PAYMENT_DATE : 09/25/2031
TRANCHE_FINAL_MATURITY_DATE : 10/25/2043
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 : 9
TRANCHE_TYPE : RECOMBINABLE

EXCHANGEABLE 1: 068-TC 11096000

EXCHANGEABLE 2: 068-TG 24319000

RECOMBINABLE 1: 068-TL 35415000

#

REREMIC INFORMATION

COLLATERAL_GROUP : 2

UNDERLYING_TRUST : 2013-009

CLASS : US

DATE_OF_ISSUE : 1/1/2013

CUSIP_NUMBER : 3136ABRN5

INTEREST_RATE : 5.275

INTEREST_TYPE : INV

FINAL_DISTRIBUTION_DATE : 2/25/2043
PRINCIPAL_TYPE : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 36830617.00
CLASS_FACTOR : 0.89671930
CURRENT_BALANCE_PLEDGED : 3793675.00

#

COLLATERAL_GROUP : 6
UNDERLYING_TRUST : 2013-045
CLASS : DA
DATE_OF_ISSUE : 4/1/2013
CUSIP_NUMBER : 3136AD3P2
INTEREST_RATE : 2.000
INTEREST_TYPE : FIX

FINAL_DISTRIBUTION_DATE : 5/25/2043
PRINCIPAL_TYPE : SPS
WHOLE_CLASS_ORIGINAL_BALANCE: 50000000.00
CLASS_FACTOR : 0.82134281
CURRENT_BALANCE_PLEDGED : 3285371.00

#

COLLATERAL_GROUP : 6
UNDERLYING_TRUST : 2014-052
CLASS : QD
DATE_OF_ISSUE : 8/1/2014
CUSIP_NUMBER : 3136AKG23
INTEREST_RATE : 2.000
INTEREST_TYPE : FIX

FINAL_DISTRIBUTION_DATE : 12/25/2043
PRINCIPAL_TYPE : PAC
WHOLE_CLASS_ORIGINAL_BALANCE: 23020000.00
CLASS_FACTOR : 0.99013523
CURRENT_BALANCE_PLEDGED : 1762440.00

#

COLLATERAL_GROUP : 7
UNDERLYING_TRUST : 2012-150
CLASS : CS
DATE_OF_ISSUE : 12/25/2012
CUSIP_NUMBER : 3136ABAK9
INTEREST_RATE : 5.768
INTEREST_TYPE : INV

FINAL_DISTRIBUTION_DATE : 1/25/2043
PRINCIPAL_TYPE : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 29706755.00
CLASS_FACTOR : 0.89002044
CURRENT_BALANCE_PLEDGED : 8900204.00

#

COLLATERAL_GROUP : 9
UNDERLYING_TRUST : 2011-141
CLASS : MB
DATE_OF_ISSUE : 12/1/2011
CUSIP_NUMBER : 3136A26B4
INTEREST_RATE : 3.000
INTEREST_TYPE : FIX

FINAL_DISTRIBUTION_DATE : 10/25/2041

PRINCIPAL_TYPE : SEQ
WHOLE_CLASS_ORIGINAL_BALANCE: 34681000.00
CLASS_FACTOR : 0.61683244
CURRENT_BALANCE_PLEDGED : 7935549.00

#

COLLATERAL_GROUP : 9
UNDERLYING_TRUST : 2014-035
CLASS : KN

DATE_OF_ISSUE : 5/1/2014
CUSIP_NUMBER : 3136AKGH0
INTEREST_RATE : 3.000
INTEREST_TYPE : FIX
FINAL_DISTRIBUTION_DATE : 6/25/2043

PRINCIPAL_TYPE : SEQ
WHOLE_CLASS_ORIGINAL_BALANCE: 43762000.00
CLASS_FACTOR : 0.97520635
CURRENT_BALANCE_PLEDGED : 16578507.00

#

COLLATERAL_GROUP : 10
UNDERLYING_TRUST : 2012-010
CLASS : MH

DATE_OF_ISSUE : 1/1/2012
CUSIP_NUMBER : 3136A3YW5
INTEREST_RATE : 2.500
INTEREST_TYPE : FIX
FINAL_DISTRIBUTION_DATE : 10/25/2041

PRINCIPAL_TYPE : SEQ
WHOLE_CLASS_ORIGINAL_BALANCE: 19851000.00
CLASS_FACTOR : 0.72897640
CURRENT_BALANCE_PLEDGED : 10826028.00

#

COLLATERAL_GROUP : 10
UNDERLYING_TRUST : 2014-035
CLASS : KM

DATE_OF_ISSUE : 5/1/2014
CUSIP_NUMBER : 3136AKFR9
INTEREST_RATE : 2.500
INTEREST_TYPE : FIX
FINAL_DISTRIBUTION_DATE : 6/25/2043

PRINCIPAL_TYPE : SEQ
WHOLE_CLASS_ORIGINAL_BALANCE: 43762000.00
CLASS_FACTOR : 0.97520635
CURRENT_BALANCE_PLEDGED : 13420789.00

#