

DEAL INFORMATION

UPDATE_AS_OF : 05/12/2015
 ISSUER : FANNIE_MAE
 DEAL_NUMBER : 2015-006
 DEAL_PRICING_DATE : 02/01/2015
 DEAL_SETTLEMENT_DATE : 02/27/2015
 UNDERWRITER : JP_MORGAN
 TRUSTEE : FANNIE_MAE
 PRICING_SPEED : 331.00000
 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 : 49
 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 : 311133132.00
 TOTAL_COLLATERAL_AMOUNT : 311133132.00
 COLLATERAL_AVG_LIFE : 5.50247
 BOND_VALUE : 311133132.00
 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 : 20000000.00
 PASS_THROUGH : 3.50000
 WAC : 4.08600
 STATED_COUPON : 6.00000
 ORIGINAL_TERM_TO_MATURITY : 360
 WAM : 359
 STATED_REMAINING_TERM_TO_MATURITY : 360
 MORTGAGE_AGE : 1
 PRINCIPAL_PERCENTAGE_STRIP : 100.000000000
 INTEREST_PERCENTAGE_STRIP : 100.000000000
 MORTGAGE_PRICE : 100.00000
 MORTGAGE_PAYMENT_FREQ : 1
 MORTGAGE_DATED_DATE : 02/01/2015
 MORTGAGE_FIRST_PAYMENT_DATE : 03/25/2015
 BALLOON_ORIGINAL_TERM : 1

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	:	85380119.00
PASS_THROUGH	:	3.50000
WAC	:	4.25500
STATED_COUPON	:	6.00000
ORIGINAL_TERM_TO_MATURITY	:	240
WAM	:	222
STATED_REMAINING_TERM_TO_MATURITY	:	240
MORTGAGE_AGE	:	16
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	02/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	03/25/2015
BALLOON_ORIGINAL_TERM	:	18
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

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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     : 120897064.00
PASS_THROUGH             : 4.00000
WAC                       : 4.42400
STATED_COUPON            : 6.50000
ORIGINAL_TERM_TO_MATURIT : 360
WAM                       : 302
STATED_REMAINING_TERM_TO : 360
MORTGAGE_AGE             : 50
PRINCIPAL_PERCENTAGE_STRIP : 100.0000000000
INTEREST_PERCENTAGE_STRIP : 100.0000000000
MORTGAGE_PRICE           : 100.00000
MORTGAGE_PAYMENT_FREQ    : 1
MORTGAGE_DATED_DATE      : 02/01/2015
MORTGAGE_FIRST_PAYMENT_DATE : 03/25/2015
BALLOON_ORIGINAL_TERM    : 58
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
#
##### TRANCHE INFORMATION #####
TRANCHE_NUMBER          : 1
NUMBER_OF_COMPONENTS    : 0
COMPONENT_OF_TRANCHE    : 0
TRANCHE_NAME            : 006-IB
TRANCHE_PRINCIPAL_DESCRIPTION : NTL
TRANCHE_INTEREST_DESCRIPTION : FIX_IO
TRANCHE_OTHER_DESCRIPTION :

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CUSIP	:	3136AMVK2
TRANCHE_FACE_AMOUNT	:	5714285.00
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	:	5.12340
TRANCHE_DURATION	:	3.14418
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	006-BD
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVL0
TRANCHE_FACE_AMOUNT	:	20000000.00
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	:	5.12340
TRANCHE_DURATION	:	3.91694
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	3
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-H
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVM8
TRANCHE_FACE_AMOUNT	:	20000000.00
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	:	4.83522
TRANCHE_DURATION	:	3.75661
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2027
TRANCHE_FINAL_MATURITY_DATE	:	01/25/2034
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	:	2
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	4
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-HL
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVN6
TRANCHE_FACE_AMOUNT	:	2222222.00
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	:	15.25936
TRANCHE_DURATION	:	10.19057
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	12/25/2027
TRANCHE_LAST_PAYMENT_DATE	:	08/25/2033
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2035
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

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#
TRANCHE_NUMBER           : 5
NUMBER_OF_COMPONENTS     : 0
COMPONENT_OF_TRANCHESES : 0
TRANCHE_NAME             : 006-AC
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP                    : 3136AMVP1
TRANCHE_FACE_AMOUNT      : 20000000.00
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         : 5.31156
TRANCHE_DURATION         : 4.03176
TRANCHE_DATED_DATE       : 02/01/2015
TRANCHE_FIRST_PAYMENT_DATE : 03/25/2015
TRANCHE_LAST_PAYMENT_DATE  : 03/25/2030
TRANCHE_FINAL_MATURITY_DATE : 08/25/2034
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            : 2
TRANCHE_TYPE             :
#
TRANCHE_NUMBER           : 6
NUMBER_OF_COMPONENTS     : 0
COMPONENT_OF_TRANCHESES : 0
TRANCHE_NAME             : 006-AG
TRANCHE_PRINCIPAL_DESCRIPTION : SEQ
TRANCHE_INTEREST_DESCRIPTION : FIX
TRANCHE_OTHER_DESCRIPTION :
CUSIP                    : 3136AMVQ9
TRANCHE_FACE_AMOUNT      : 10000000.00
INTEREST_TYPE            : FIX

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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	:	5.31156
TRANCHE_DURATION	:	4.00436
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	03/25/2030
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2034
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	:	2
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	7
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-AI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVR7
TRANCHE_FACE_AMOUNT	:	4285714.00
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	:	5.31156
TRANCHE_DURATION	:	3.29297
TRANCHE_DATED_DATE	:	02/01/2015

TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	03/25/2030
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2034
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	:	2
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	8
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-AP
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVS5
TRANCHE_FACE_AMOUNT	:	30000000.00
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	:	5.31156
TRANCHE_DURATION	:	3.97083
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	03/25/2030
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2034
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	:	2
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	9
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-AL
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVT3
TRANCHE_FACE_AMOUNT	:	3157897.00
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	:	16.63297
TRANCHE_DURATION	:	10.67195
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2030
TRANCHE_LAST_PAYMENT_DATE	:	08/25/2033
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2035
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	:	10
NUMBER_OF_COMPONENTS	:	0

COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	006-IX
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVU0
TRANCHE_FACE_AMOUNT	:	45336399.00
INTEREST_TYPE	:	SMBS
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	:	5.66448
TRANCHE_DURATION	:	3.70366
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2040
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	11
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	006-GD
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVV8
TRANCHE_FACE_AMOUNT	:	96218000.00
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	:	5.15780
TRANCHE_DURATION	:	3.93455
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2030
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	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	12
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-IG
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVW6
TRANCHE_FACE_AMOUNT	:	12027250.00
INTEREST_TYPE	:	SMBS
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	:	5.15780
TRANCHE_DURATION	:	3.23441
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2030
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	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	13
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-GL
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVX4
TRANCHE_FACE_AMOUNT	:	4679064.00
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	:	18.98901
TRANCHE_DURATION	:	12.11558
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	12/25/2030
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2040
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	006-GZ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SUP
TRANCHE_INTEREST_DESCRIPTION	:	FIX_Z
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVY2
TRANCHE_FACE_AMOUNT	:	20000000.00
INTEREST_TYPE	:	ACC
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	2.50000
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	:	4.98476
TRANCHE_DURATION	:	2.94261
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2040
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	006-GS
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT

TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMVZ9
TRANCHE_FACE_AMOUNT	:	2319284.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	6.49740
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	:	1.87842
TRANCHE_DURATION	:	1.74399
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2018
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	6.82500
FLOATER_MULTIPLIER	:	-1.95000000
FLOATER_CAP	:	6.82500
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.49740
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#	:	
TRANCHE_NUMBER	:	16
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-GI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWA3
TRANCHE_FACE_AMOUNT	:	2319284.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	0.99960
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	:	1.87842
TRANCHE_DURATION	:	1.00659
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2018
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	1.05000
FLOATER_MULTIPLIER	:	-0.30000000
FLOATER_CAP	:	1.05000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.99960
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	17
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-GO
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	PO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWB1
TRANCHE_FACE_AMOUNT	:	2424706.00
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	:	1.87842
TRANCHE_DURATION	:	1.84107
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2018
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	4
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	18
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-GT
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWC9
TRANCHE_FACE_AMOUNT	:	474399.00
INTEREST_TYPE	:	FLT
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	:	1.87842
TRANCHE_DURATION	:	1.75740
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2018
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	44.00000
FLOATER_MULTIPLIER	:	-11.00000000
FLOATER_CAP	:	5.50000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	5.50000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015

TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	19
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-KS
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWD7
TRANCHE_FACE_AMOUNT	:	8174683.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	7.73582
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	:	6.88890
TRANCHE_DURATION	:	4.64060
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2042
TRANCHE_FINAL_MATURITY_DATE	:	12/25/2042
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	:	LIBOR28BBA
INITIAL_INDEX_VALUE	:	0.16800
FLOATER_SPREAD	:	8.15750
FLOATER_MULTIPLIER	:	-2.51000000
FLOATER_CAP	:	8.15750
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	7.73582
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	5
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	20
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-SK
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWE5

TRANCHE_FACE_AMOUNT	:	3900853.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	7.73582
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	:	6.88890
TRANCHE_DURATION	:	4.64060
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2042
TRANCHE_FINAL_MATURITY_DATE	:	12/25/2042
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	:	LIBOR28BBA
INITIAL_INDEX_VALUE	:	0.16800
FLOATER_SPREAD	:	8.15750
FLOATER_MULTIPLIER	:	-2.51000000
FLOATER_CAP	:	8.15750
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	7.73582
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	5
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	21
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-KO
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	PO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWF2
TRANCHE_FACE_AMOUNT	:	13182460.00
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	:	6.88890

TRANCHE_DURATION	:	5.06865
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2042
TRANCHE_FINAL_MATURITY_DATE	:	12/25/2042
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	:	5
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	22
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-KI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWG0
TRANCHE_FACE_AMOUNT	:	17991329.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	1.50000
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	:	6.88890
TRANCHE_DURATION	:	3.92605
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2042
TRANCHE_FINAL_MATURITY_DATE	:	12/25/2042
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	:	LIBOR28BBA

INITIAL_INDEX_VALUE	:	0.16800
FLOATER_SPREAD	:	5.40000
FLOATER_MULTIPLIER	:	-1.20000000
FLOATER_CAP	:	1.50000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	1.50000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	5
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	23
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-IK
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWH8
TRANCHE_FACE_AMOUNT	:	21800000.00
INTEREST_TYPE	:	SMBS
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	:	6.88890
TRANCHE_DURATION	:	3.92605
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2042
TRANCHE_FINAL_MATURITY_DATE	:	12/25/2042
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	:	LIBOR28BBA
INITIAL_INDEX_VALUE	:	0.16800
FLOATER_SPREAD	:	1.80000
FLOATER_MULTIPLIER	:	-0.40000000
FLOATER_CAP	:	0.50000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.50000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	5
TRANCHE_TYPE	:	
#		

TRANCHE_NUMBER	:	24
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-KL
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_SEQ
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWJ4
TRANCHE_FACE_AMOUNT	:	3595649.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	8.32000
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	:	0.33818
TRANCHE_DURATION	:	0.33038
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	10/25/2015
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	8.75000
FLOATER_MULTIPLIER	:	-2.50000000
FLOATER_CAP	:	8.75000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	8.32000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	25
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-LK
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_SEQ
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWK1
TRANCHE_FACE_AMOUNT	:	10786946.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	8.32000

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	:	3.15025
TRANCHE_DURATION	:	2.39340
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	10/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2040
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	8.75000
FLOATER_MULTIPLIER	:	-2.50000000
FLOATER_CAP	:	8.75000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	8.32000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	26
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-LI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWL9
TRANCHE_FACE_AMOUNT	:	14382595.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	9.42932
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	:	2.44723
TRANCHE_DURATION	:	2.45120
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015

TRANCHE_LAST_PAYMENT_DATE	:	12/25/2039
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	9.91666
FLOATER_MULTIPLIER	:	-2.83333328
FLOATER_CAP	:	9.91666
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	9.42933
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	27
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-YI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWM7
TRANCHE_FACE_AMOUNT	:	4794198.00
INTEREST_TYPE	:	SMBS
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	:	2.44723
TRANCHE_DURATION	:	2.45120
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2039
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	58.00000
FLOATER_MULTIPLIER	:	-16.00000000

FLOATER_CAP	:	2.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	2.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	28
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-TL
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWN5
TRANCHE_FACE_AMOUNT	:	4794198.00
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	:	2.44723
TRANCHE_DURATION	:	1.84948
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2039
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	64.00000
FLOATER_MULTIPLIER	:	-16.00000000
FLOATER_CAP	:	6.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	29
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0

TRANCHE_NAME	:	006-MS
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWP0
TRANCHE_FACE_AMOUNT	:	14019293.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	7.76664
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	:	3.90651
TRANCHE_DURATION	:	2.77264
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	8.19000
FLOATER_MULTIPLIER	:	-2.52000000
FLOATER_CAP	:	8.19000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	7.76664
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	30
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-MO
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	PO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWQ8
TRANCHE_FACE_AMOUNT	:	5117042.00
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	:	3.90651
TRANCHE_DURATION	:	2.63878
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	31
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-OM
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	PO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWR6
TRANCHE_FACE_AMOUNT	:	4416077.00
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	:	3.90651
TRANCHE_DURATION	:	2.63878
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	32
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	006-MI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWS4
TRANCHE_FACE_AMOUNT	:	4416077.00
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	:	3.90651
TRANCHE_DURATION	:	3.23995
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	32.00000
FLOATER_MULTIPLIER	:	-8.00000000
FLOATER_CAP	:	6.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.00000

FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	33
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-NS
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWT2
TRANCHE_FACE_AMOUNT	:	6934737.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	7.76966
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	:	8.59548
TRANCHE_DURATION	:	5.66073
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	05/25/2017
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2043
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	:	LIBOR28BBA
INITIAL_INDEX_VALUE	:	0.16680
FLOATER_SPREAD	:	8.19000
FLOATER_MULTIPLIER	:	-2.52000000
FLOATER_CAP	:	8.19000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	7.76966
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	8
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	34
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-WO
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	PO

TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWU9
TRANCHE_FACE_AMOUNT	:	2531180.00
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	:	8.59548
TRANCHE_DURATION	:	6.88576
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	05/25/2017
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2043
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	:	8
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	35
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	006-OW
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	PO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWV7
TRANCHE_FACE_AMOUNT	:	2184442.00
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	:	8.59548
TRANCHE_DURATION	:	6.88576
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	05/25/2017
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2043
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	:	8
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	36
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-NI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWW5
TRANCHE_FACE_AMOUNT	:	2184442.00
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	:	8.59548
TRANCHE_DURATION	:	4.22527
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	05/25/2017
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2043
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	:	LIBOR28BBA
INITIAL_INDEX_VALUE	:	0.16680
FLOATER_SPREAD	:	32.00000
FLOATER_MULTIPLIER	:	-8.00000000
FLOATER_CAP	:	6.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	8
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	37
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-R
TRANCHE_PRINCIPAL_DESCRIPTION	:	NPR
TRANCHE_INTEREST_DESCRIPTION	:	NPR
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWX3
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	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	38
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-RL
TRANCHE_PRINCIPAL_DESCRIPTION	:	NPR
TRANCHE_INTEREST_DESCRIPTION	:	NPR
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWY1
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	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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	:	39
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-AGG1
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_SEG
TRANCHE_INTEREST_DESCRIPTION	:	
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	XXXXXXXXXX
TRANCHE_FACE_AMOUNT	:	100897064.00

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	:	5.79922
TRANCHE_DURATION	:	4.21364
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2040
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2040
DELAY_DAYS	:	0
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	:	3
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	40
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	006-L
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMWZ8
TRANCHE_FACE_AMOUNT	:	5380119.00
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	:	16.06561
TRANCHE_DURATION	:	10.46899

TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	12/25/2027
TRANCHE_LAST_PAYMENT_DATE	:	08/25/2033
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2035
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
#		
TRANCHE_NUMBER	:	41
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-GP
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXA2
TRANCHE_FACE_AMOUNT	:	100897064.00
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	:	5.79922
TRANCHE_DURATION	:	4.13573
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2040
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
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
#		
TRANCHE_NUMBER	:	42
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-G
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXB0
TRANCHE_FACE_AMOUNT	:	96218000.00
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	:	5.15780
TRANCHE_DURATION	:	3.91733
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2030
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	43

NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-SG
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXC8
TRANCHE_FACE_AMOUNT	:	2319284.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	7.49700
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	:	1.87842
TRANCHE_DURATION	:	1.73103
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2018
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	7.87500
FLOATER_MULTIPLIER	:	-2.25000000
FLOATER_CAP	:	7.87500
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	7.49700
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	RECOMBINABLE
#	:	
TRANCHE_NUMBER	:	44
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-IL
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXD6
TRANCHE_FACE_AMOUNT	:	45206078.00
INTEREST_TYPE	:	REC_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	:	2.44723
TRANCHE_DURATION	:	2.45120
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2039
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	3.15505
FLOATER_MULTIPLIER	:	-0.90144259
FLOATER_CAP	:	3.15505
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	3.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	45
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-LT
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXE4
TRANCHE_FACE_AMOUNT	:	4794198.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	8.00000
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	:	2.44723
TRANCHE_DURATION	:	1.87251
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2039

TRANCHE_FINAL_MATURITY_DATE	:	05/25/2043
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	:	0.17200
FLOATER_SPREAD	:	64.00000
FLOATER_MULTIPLIER	:	-16.00000000
FLOATER_CAP	:	8.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	8.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	46
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-MT
TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXF1
TRANCHE_FACE_AMOUNT	:	4416077.00
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	:	3.90651
TRANCHE_DURATION	:	2.74771
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	32.00000
FLOATER_MULTIPLIER	:	-8.00000000
FLOATER_CAP	:	6.00000

FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	47
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-IM
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXG9
TRANCHE_FACE_AMOUNT	:	26496462.00
INTEREST_TYPE	:	REC_SMBS
COUPON_RATE	:	1.00000
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	:	3.90651
TRANCHE_DURATION	:	3.23995
TRANCHE_DATED_DATE	:	02/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	03/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2043
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	:	0.16800
FLOATER_SPREAD	:	5.33333
FLOATER_MULTIPLIER	:	-1.33333333
FLOATER_CAP	:	1.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	1.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	48
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-NT

TRANCHE_PRINCIPAL_DESCRIPTION	:	SC_PT
TRANCHE_INTEREST_DESCRIPTION	:	INV
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXH7
TRANCHE_FACE_AMOUNT	:	2184442.00
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	:	8.59548
TRANCHE_DURATION	:	5.82891
TRANCHE_DATED_DATE	:	02/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	05/25/2017
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2043
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	:	LIBOR28BBA
INITIAL_INDEX_VALUE	:	0.16680
FLOATER_SPREAD	:	32.00000
FLOATER_MULTIPLIER	:	-8.00000000
FLOATER_CAP	:	6.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.00000
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	03/25/2015
TRANCHE_GROUP	:	8
TRANCHE_TYPE	:	RECOMBINABLE
#	:	
TRANCHE_NUMBER	:	49
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	006-IN
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136AMXJ3
TRANCHE_FACE_AMOUNT	:	13106652.00
INTEREST_TYPE	:	REC_SMBS
COUPON_RATE	:	1.00000
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 : 8.59548
 TRANCHE_DURATION : 4.22527
 TRANCHE_DATED_DATE : 02/01/2015
 TRANCHE_FIRST_PAYMENT_DATE : 05/25/2017
 TRANCHE_LAST_PAYMENT_DATE : 02/25/2043
 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 : LIBOR28BBA
 INITIAL_INDEX_VALUE : 0.16680
 FLOATER_SPREAD : 5.33333
 FLOATER_MULTIPLIER : -1.33333333
 FLOATER_CAP : 1.00000
 FLOATER_FLOOR : 0.00000
 FLOATER_INITIAL_COUPON : 1.00000
 FLOATER_RESET_FREQ : 1
 FLOATER_FIRST_RESET_DATE : 03/25/2015
 TRANCHE_GROUP : 8
 TRANCHE_TYPE : RECOMBINABLE

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REREMIC INFORMATION #####
 COLLATERAL_GROUP : 4
 UNDERLYING_TRUST : 2013-100
 CLASS : KS
 DATE_OF_ISSUE : 9/25/2013
 CUSIP_NUMBER : 3136AGVB5
 INTEREST_RATE : N/A
 INTEREST_TYPE : INV
 FINAL_DISTRIBUTION_DATE : 6/25/2043
 PRINCIPAL_TYPE : SC/SEQ
 WHOLE_CLASS_ORIGINAL_BALANCE: 5218389.00
 CLASS_FACTOR : 1.00000000
 CURRENT_BALANCE_PLEDGED : 5218389.00

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COLLATERAL_GROUP : 5
 UNDERLYING_TRUST : 2012-131
 CLASS : BS
 DATE_OF_ISSUE : 11/1/2012
 CUSIP_NUMBER : 3136AABP9
 INTEREST_RATE : N/A
 INTEREST_TYPE : INV
 FINAL_DISTRIBUTION_DATE : 12/25/2042
 PRINCIPAL_TYPE : SUP
 WHOLE_CLASS_ORIGINAL_BALANCE: 65126112.00
 CLASS_FACTOR : 0.77721426
 CURRENT_BALANCE_PLEDGED : 25257996.00

```

#
COLLATERAL_GROUP      : 6
UNDERLYING_TRUST     : 2013-020
CLASS                 : SC
DATE_OF_ISSUE        : 2/1/2013
CUSIP_NUMBER         : 3136ACUC3
INTEREST_RATE        : N/A
INTEREST_TYPE        : INV
FINAL_DISTRIBUTION_DATE : 3/25/2043
PRINCIPAL_TYPE       : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 15180489.00
CLASS_FACTOR         : 0.45098165
CURRENT_BALANCE_PLEDGED : 6846121.00
#
COLLATERAL_GROUP      : 6
UNDERLYING_TRUST     : 2013-043
CLASS                 : CS
DATE_OF_ISSUE        : 4/1/2013
CUSIP_NUMBER         : 3136ADX95
INTEREST_RATE        : N/A
INTEREST_TYPE        : INV
FINAL_DISTRIBUTION_DATE : 5/25/2043
PRINCIPAL_TYPE       : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 26851633.00
CLASS_FACTOR         : 0.47150678
CURRENT_BALANCE_PLEDGED : 12330672.00
#
COLLATERAL_GROUP      : 7
UNDERLYING_TRUST     : 2013-052
CLASS                 : CS
DATE_OF_ISSUE        : 5/25/2013
CUSIP_NUMBER         : 3136AEH91
INTEREST_RATE        : N/A
INTEREST_TYPE        : INV
FINAL_DISTRIBUTION_DATE : 6/25/2043
PRINCIPAL_TYPE       : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 16666668.00
CLASS_FACTOR         : 0.93041174
CURRENT_BALANCE_PLEDGED : 1626981.00
#
COLLATERAL_GROUP      : 7
UNDERLYING_TRUST     : 2013-061
CLASS                 : SM
DATE_OF_ISSUE        : 5/25/2013
CUSIP_NUMBER         : 3136AESS7
INTEREST_RATE        : N/A
INTEREST_TYPE        : INV
FINAL_DISTRIBUTION_DATE : 6/25/2043
PRINCIPAL_TYPE       : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 10000000.00
CLASS_FACTOR         : 0.95064961
CURRENT_BALANCE_PLEDGED : 9506496.00

```


COLLATERAL_GROUP : 7
UNDERLYING_TRUST : 2013-061
CLASS : ST
DATE_OF_ISSUE : 5/25/2013
CUSIP_NUMBER : 3136AESR9
INTEREST_RATE : N/A
INTEREST_TYPE : INV
FINAL_DISTRIBUTION_DATE : 6/25/2043
PRINCIPAL_TYPE : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 10000000.00
CLASS_FACTOR : 0.95064961
CURRENT_BALANCE_PLEDGED : 9506496.00

COLLATERAL_GROUP : 7
UNDERLYING_TRUST : 2013-063
CLASS : YS
DATE_OF_ISSUE : 5/25/2013
CUSIP_NUMBER : 3136AEPE1
INTEREST_RATE : N/A
INTEREST_TYPE : INV
FINAL_DISTRIBUTION_DATE : 6/25/2043
PRINCIPAL_TYPE : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 5922323.00
CLASS_FACTOR : 0.97081319
CURRENT_BALANCE_PLEDGED : 2912439.00

COLLATERAL_GROUP : 8
UNDERLYING_TRUST : 2013-054
CLASS : SH
DATE_OF_ISSUE : 5/1/2013
CUSIP_NUMBER : 3136AEVB0
INTEREST_RATE : N/A
INTEREST_TYPE : INV
FINAL_DISTRIBUTION_DATE : 6/25/2043
PRINCIPAL_TYPE : SUP
WHOLE_CLASS_ORIGINAL_BALANCE: 15657722.00
CLASS_FACTOR : 0.98918612
CURRENT_BALANCE_PLEDGED : 11650359.00

RECOMBINABLE INFORMATION #####
EXCHANGEABLE 1: 006-HL 222222
EXCHANGEABLE 2: 006-AL 3157897
RECOMBINABLE 1: 006-L 5380119

EXCHANGEABLE 1: 006-GD 96218000
EXCHANGEABLE 2: 006-IG 12027250
RECOMBINABLE 1: 006-G 96218000

EXCHANGEABLE 1: 006-GD 96218000
EXCHANGEABLE 2: 006-IG 12027250
EXCHANGEABLE 3: 006-GL 4679064

RECOMBINABLE 1: 006-GP 100897064

EXCHANGEABLE 1: 006-GS 2319284
EXCHANGEABLE 2: 006-GI 2319284
RECOMBINABLE 1: 006-SG 2319284

EXCHANGEABLE 1: 006-LI 14382595
RECOMBINABLE 1: 006-IL 45206078

EXCHANGEABLE 1: 006-YI 4794198
EXCHANGEABLE 2: 006-TL 4794198
RECOMBINABLE 1: 006-LT 4794198

EXCHANGEABLE 1: 006-OM 4416077
EXCHANGEABLE 2: 006-MI 4416077
RECOMBINABLE 1: 006-MT 4416077

EXCHANGEABLE 1: 006-MI 4416077
RECOMBINABLE 1: 006-IM 26496462

EXCHANGEABLE 1: 006-OW 2184442
EXCHANGEABLE 2: 006-NI 2184442
RECOMBINABLE 1: 006-NT 2184442

EXCHANGEABLE 1: 006-NI 2184442
RECOMBINABLE 1: 006-IN 13106652
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