

##### DEAL INFORMATION #####

UPDATE\_AS\_OF : 01/09/2015  
ISSUER : FANNIE\_MAE  
DEAL\_NUMBER : 2014-086  
DEAL\_PRICING\_DATE : 12/01/2014  
DEAL\_SETTLEMENT\_DATE : 12/30/2014  
UNDERWRITER : DEUTSCHE\_BANK  
TRUSTEE : FANNIE\_MAE  
PRICING\_SPEED : 205.00000  
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 : 72  
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 : 624136670.00  
TOTAL\_COLLATERAL\_AMOUNT : 361993002.00  
COLLATERAL\_AVG\_LIFE : 6.80382  
BOND\_VALUE : 624136670.00  
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

#

##### COLLATERAL INFORMATION #####

AGENCY : FNMA  
MORTGAGE\_TYPE : FIX  
PREPAY\_METHOD : PSA  
MORTGAGE\_FACE\_AMOUNT : 141593000.00  
PASS\_THROUGH : 4.00000  
WAC : 4.61000  
STATED\_COUPON : 6.50000  
ORIGINAL\_TERM\_TO\_MATURITY : 360  
WAM : 353  
STATED\_REMAINING\_TERM\_TO\_MATURITY : 360  
MORTGAGE\_AGE : 6  
PRINCIPAL\_PERCENTAGE\_STRIP : 100.0000000000  
INTEREST\_PERCENTAGE\_STRIP : 100.0000000000  
MORTGAGE\_PRICE : 100.00000  
MORTGAGE\_PAYMENT\_FREQ : 1  
MORTGAGE\_DATED\_DATE : 12/01/2014  
MORTGAGE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
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 : 1  
#  
AGENCY : FNMA  
MORTGAGE\_TYPE : FIX  
PREPAY\_METHOD : PSA  
MORTGAGE\_FACE\_AMOUNT : 110200002.00  
PASS\_THROUGH : 4.50000  
WAC : 4.95000  
STATED\_COUPON : 7.00000  
ORIGINAL\_TERM\_TO\_MATURITY : 360  
WAM : 310  
STATED\_REMAINING\_TERM\_TO\_MATURITY : 360  
MORTGAGE\_AGE : 46  
PRINCIPAL\_PERCENTAGE\_STRIP : 100.0000000000  
INTEREST\_PERCENTAGE\_STRIP : 100.0000000000  
MORTGAGE\_PRICE : 100.00000  
MORTGAGE\_PAYMENT\_FREQ : 1  
MORTGAGE\_DATED\_DATE : 12/01/2014  
MORTGAGE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
BALLOON\_ORIGINAL\_TERM : 50  
BALLOON\_AMORT\_WAM : 0  
ARM\_MARGIN : 0.00000  
ARM\_LIFETIME\_CAP : 0.00000  
ARM\_LIFETIME\_FLOOR : 0.00000  
ARM\_INITIAL\_COUPON\_RESET : 0  
ARM\_INITIAL\_PAYMENT\_RESET : 0  
ARM\_COUPON\_ADJUSTMENT\_MONTHS : 0  
ARM\_PAYMENT\_ADJUSTMENT\_MONTHS : 0  
ARM\_RESET\_CAP : 0.00000  
ARM\_INDEX\_TYPE : NA  
ARM\_MAX\_NEG\_AMORT\_CAP : 0.00000  
GPM\_INCR\_PERCENTAGE : 0.00000  
GPM\_PERIOD\_OF\_INCR : 0  
GPM\_NUMBER\_OF\_INCR : 0  
TPM\_INCR\_PERCENTAGE : 0.00000  
TPM\_PERIOD\_OF\_INCR : 0

TPM\_NUMBER\_OF\_INCR : 0  
TPM\_DISCOUNT\_PERCENTAGE : 0.00000  
COLLATERAL\_GROUP : 6  
#  
AGENCY : FNMA  
MORTGAGE\_TYPE : FIX  
PREPAY\_METHOD : PSA  
MORTGAGE\_FACE\_AMOUNT : 110200000.00  
PASS\_THROUGH : 4.50000  
WAC : 5.03000  
STATED\_COUPON : 7.00000  
ORIGINAL\_TERM\_TO\_MATURITY : 360  
WAM : 354  
STATED\_REMAINING\_TERM\_TO\_MATURITY : 360  
MORTGAGE\_AGE : 6  
PRINCIPAL\_PERCENTAGE\_STRIP : 100.0000000000  
INTEREST\_PERCENTAGE\_STRIP : 100.0000000000  
MORTGAGE\_PRICE : 100.00000  
MORTGAGE\_PAYMENT\_FREQ : 1  
MORTGAGE\_DATED\_DATE : 12/01/2014  
MORTGAGE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
BALLOON\_ORIGINAL\_TERM : 6  
BALLOON\_AMORT\_WAM : 0  
ARM\_MARGIN : 0.00000  
ARM\_LIFETIME\_CAP : 0.00000  
ARM\_LIFETIME\_FLOOR : 0.00000  
ARM\_INITIAL\_COUPON\_RESET : 0  
ARM\_INITIAL\_PAYMENT\_RESET : 0  
ARM\_COUPON\_ADJUSTMENT\_MONTHS : 0  
ARM\_PAYMENT\_ADJUSTMENT\_MONTHS : 0  
ARM\_RESET\_CAP : 0.00000  
ARM\_INDEX\_TYPE : NA  
ARM\_MAX\_NEG\_AMORT\_CAP : 0.00000  
GPM\_INCR\_PERCENTAGE : 0.00000  
GPM\_PERIOD\_OF\_INCR : 0  
GPM\_NUMBER\_OF\_INCR : 0  
TPM\_INCR\_PERCENTAGE : 0.00000  
TPM\_PERIOD\_OF\_INCR : 0  
TPM\_NUMBER\_OF\_INCR : 0  
TPM\_DISCOUNT\_PERCENTAGE : 0.00000  
COLLATERAL\_GROUP : 7

#

##### TRANCHE INFORMATION #####

TRANCHE\_NUMBER : 1  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-AB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFJ3  
TRANCHE\_FACE\_AMOUNT : 50276667.00  
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 : 5.45068  
TRANCHE\_DURATION : 4.26358  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2033  
TRANCHE\_FINAL\_MATURITY\_DATE : 12/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 2  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFK0  
TRANCHE\_FACE\_AMOUNT : 40221333.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 5.45068  
TRANCHE\_DURATION : 4.35804  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015

TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2033  
TRANCHE\_FINAL\_MATURITY\_DATE : 12/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 3  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFL8  
TRANCHE\_FACE\_AMOUNT : 40221333.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 5.45068  
TRANCHE\_DURATION : 3.20088  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2033  
TRANCHE\_FINAL\_MATURITY\_DATE : 12/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000

FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 4  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-XL  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFM6  
TRANCHE\_FACE\_AMOUNT : 637059.00  
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 : 20.79746  
TRANCHE\_DURATION : 12.81190  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 12/25/2041  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 5  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-XF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_AD

TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFN4  
TRANCHE\_FACE\_AMOUNT : 445941.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 20.79746  
TRANCHE\_DURATION : 17.11121  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 12/25/2041  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 6  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-XS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFP9  
TRANCHE\_FACE\_AMOUNT : 445941.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000

TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 20.79746  
TRANCHE\_DURATION : 7.33683  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 12/25/2041  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 7  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-XZ  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFQ7  
TRANCHE\_FACE\_AMOUNT : 12000.00  
INTEREST\_TYPE : ACC  
COUPON\_RATE : 4.00000  
ACCRUAL\_RATE : 4.00000  
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 : 28.02155  
TRANCHE\_DURATION : 27.76009  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 12/25/2041  
TRANCHE\_LAST\_PAYMENT\_DATE : 05/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 8  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-HF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFR5  
TRANCHE\_FACE\_AMOUNT : 40000000.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 1.15500  
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 : 9.35912  
TRANCHE\_DURATION : 5.69848  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 05/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 1.00000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 5.00000  
FLOATER\_FLOOR : 1.00000  
FLOATER\_INITIAL\_COUPON : 1.15500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE :  
#

TRANCHE\_NUMBER : 9  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-HS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : INV  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFS3  
TRANCHE\_FACE\_AMOUNT : 10000000.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 15.38000  
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 : 9.35912  
TRANCHE\_DURATION : 5.33236  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 05/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 16.00000  
FLOATER\_MULTIPLIER : -4.00000000  
FLOATER\_CAP : 16.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 15.38000  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 1  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 10  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-BA  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFT1  
TRANCHE\_FACE\_AMOUNT : 33066000.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 2.00000  
ACCRUAL\_RATE : 0.00000

TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 3.92817  
TRANCHE\_DURATION : 3.19054  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2027  
TRANCHE\_FINAL\_MATURITY\_DATE : 07/25/2043  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 172.00000  
STRUCT\_HIGH\_PAC\_BAND : 367.00000  
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 : 11  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFU8  
TRANCHE\_FACE\_AMOUNT : 6003513.00  
INTEREST\_TYPE : ACC  
COUPON\_RATE : 2.00000  
ACCRUAL\_RATE : 2.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 9.26374  
TRANCHE\_DURATION : 7.73163  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 04/25/2016  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2029  
TRANCHE\_FINAL\_MATURITY\_DATE : 07/25/2043

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 : 12  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-CA  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFV6  
TRANCHE\_FACE\_AMOUNT : 67855777.00  
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 : 4.84098  
TRANCHE\_DURATION : 3.82060  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000

FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 13  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-CF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFW4  
TRANCHE\_FACE\_AMOUNT : 19387364.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 4.84098  
TRANCHE\_DURATION : 3.88698  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 14  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-CS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :

CUSIP : 3136AMFX2  
TRANCHE\_FACE\_AMOUNT : 19387364.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 4.84098  
TRANCHE\_DURATION : 2.96107  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 15  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-BC  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFY0  
TRANCHE\_FACE\_AMOUNT : 17712471.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 2.25000  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 4.33137

TRANCHE\_DURATION : 3.51151  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 09/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 16  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-BF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMFZ7  
TRANCHE\_FACE\_AMOUNT : 3795529.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 4.33137  
TRANCHE\_DURATION : 3.57793  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 09/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500

FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 17  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-BS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGA1  
TRANCHE\_FACE\_AMOUNT : 3795529.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 4.33137  
TRANCHE\_DURATION : 2.68682  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 09/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 18  
NUMBER\_OF\_COMPONENTS : 0



COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-CZ  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SEG\_PAC\_SUP\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGB9  
TRANCHE\_FACE\_AMOUNT : 1929859.00  
INTEREST\_TYPE : ACC  
COUPON\_RATE : 3.00000  
ACCRUAL\_RATE : 3.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 9.83063  
TRANCHE\_DURATION : 8.13026  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 04/25/2020  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 19  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-ZC  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGC7  
TRANCHE\_FACE\_AMOUNT : 41085000.00  
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 : 7.87213  
TRANCHE\_DURATION : 5.30137  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 20  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZY  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SEQ  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGD5  
TRANCHE\_FACE\_AMOUNT : 1424.00  
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 : 29.31944  
TRANCHE\_DURATION : 29.10282  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 04/25/2044  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1

PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 3  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 21  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-DA  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGE3  
TRANCHE\_FACE\_AMOUNT : 23801556.00  
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 : 5.58442  
TRANCHE\_DURATION : 4.27336  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 08/25/2030  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000

TRANCHE\_GROUP : 4  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 22  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-DF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGF0  
TRANCHE\_FACE\_AMOUNT : 6800444.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.45500  
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 : 5.58442  
TRANCHE\_DURATION : 4.36193  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 08/25/2030  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.30000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.30000  
FLOATER\_INITIAL\_COUPON : 0.45500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 4  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 23  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-DS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGG8  
TRANCHE\_FACE\_AMOUNT : 6800444.00

INTEREST\_TYPE : SMBS  
COUPON\_RATE : 6.04500  
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 : 5.58442  
TRANCHE\_DURATION : 3.32564  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 08/25/2030  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.20000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.20000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 6.04500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 4  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 24  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZD  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGH6  
TRANCHE\_FACE\_AMOUNT : 9484637.00  
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 : 2.07770  
TRANCHE\_DURATION : 1.89018  
TRANCHE\_DATED\_DATE : 12/01/2014

TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 11/25/2020  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 4  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 25  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-EA  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGJ2  
TRANCHE\_FACE\_AMOUNT : 11260118.00  
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 : 7.50561  
TRANCHE\_DURATION : 5.11982  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000

FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 26  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-EF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGK9  
TRANCHE\_FACE\_AMOUNT : 2412882.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 7.50561  
TRANCHE\_DURATION : 5.23974  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 27  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ES

TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGL7  
TRANCHE\_FACE\_AMOUNT : 2412882.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 7.50561  
TRANCHE\_DURATION : 4.27540  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 28  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZE  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SUP\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGM5  
TRANCHE\_FACE\_AMOUNT : 8626286.00  
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 : 13.81837  
TRANCHE\_DURATION : 7.82798  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 29  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-NF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGN3  
TRANCHE\_FACE\_AMOUNT : 7522000.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 10.09199  
TRANCHE\_DURATION : 6.20941  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 150.00000

STRUCT\_HIGH\_PAC\_BAND : 250.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 30  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-NS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGP8  
TRANCHE\_FACE\_AMOUNT : 7522000.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 10.09199  
TRANCHE\_DURATION : 5.26153  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : EXCHANGEABLE

#  
TRANCHE\_NUMBER : 31  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-YZ  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SUP\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGQ6  
TRANCHE\_FACE\_AMOUNT : 1397714.00  
INTEREST\_TYPE : ACC  
COUPON\_RATE : 6.50000  
ACCRUAL\_RATE : 6.50000  
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 : 9.59785  
TRANCHE\_DURATION : 5.90874  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2030  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
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 : 086-EZ  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SEQ  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGR4  
TRANCHE\_FACE\_AMOUNT : 1094.00  
INTEREST\_TYPE : ACC  
COUPON\_RATE : 4.00000

ACCRUAL\_RATE : 4.00000  
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 : 28.56944  
TRANCHE\_DURATION : 28.35836  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 07/25/2043  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 02/25/2044  
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 : 086-BX  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGS2  
TRANCHE\_FACE\_AMOUNT : 59337000.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 2.25000  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 6.06129  
TRANCHE\_DURATION : 4.40097  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 02/25/2033

TRANCHE\_FINAL\_MATURITY\_DATE : 06/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 34  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-IB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGT0  
TRANCHE\_FACE\_AMOUNT : 19779000.00  
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 : 6.06129  
TRANCHE\_DURATION : 3.66026  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 02/25/2033  
TRANCHE\_FINAL\_MATURITY\_DATE : 06/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000

FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 35  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AY  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGU7  
TRANCHE\_FACE\_AMOUNT : 2981001.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 3.75000  
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 : 21.13825  
TRANCHE\_DURATION : 11.41556  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 02/25/2033  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2040  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 6  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 36  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-FX  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FLT

TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGV5  
TRANCHE\_FACE\_AMOUNT : 8361500.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 1.15500  
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 : 9.73054  
TRANCHE\_DURATION : 5.26172  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2040  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 1.00000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 5.00000  
FLOATER\_FLOOR : 1.00000  
FLOATER\_INITIAL\_COUPON : 1.15500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 37  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-SX  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : INV  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGW3  
TRANCHE\_FACE\_AMOUNT : 2787167.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 11.53500  
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 : 9.73054  
TRANCHE\_DURATION : 5.38286  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2040  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 12.00000  
FLOATER\_MULTIPLIER : -3.00000000  
FLOATER\_CAP : 12.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 11.53500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 38  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-FG  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PT  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGX1  
TRANCHE\_FACE\_AMOUNT : 36733334.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.55500  
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 : 7.22987  
TRANCHE\_DURATION : 4.76691  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2040  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA



INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.40000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.00000  
FLOATER\_FLOOR : 0.40000  
FLOATER\_INITIAL\_COUPON : 0.55500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 39  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-SG  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGY9  
TRANCHE\_FACE\_AMOUNT : 36733334.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.44500  
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 : 7.22987  
TRANCHE\_DURATION : 4.31045  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2040  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 5.60000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 5.60000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.44500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 40

NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-XB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMGZ6  
TRANCHE\_FACE\_AMOUNT : 53779000.00  
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 : 5.98755  
TRANCHE\_DURATION : 4.63663  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2029  
TRANCHE\_FINAL\_MATURITY\_DATE : 04/25/2043  
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 : 7  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 41  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-BI  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHA0  
TRANCHE\_FACE\_AMOUNT : 17926333.00  
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 : 5.98755  
TRANCHE\_DURATION : 3.40332  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 07/25/2029  
TRANCHE\_FINAL\_MATURITY\_DATE : 04/25/2043  
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 : 7  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 42  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-VB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHB8  
TRANCHE\_FACE\_AMOUNT : 2537000.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 3.75000  
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 : 6.99192  
TRANCHE\_DURATION : 5.25113  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
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 : 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 : 43  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-BV  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHC6  
TRANCHE\_FACE\_AMOUNT : 1645000.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 3.75000  
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 : 14.62927  
TRANCHE\_DURATION : 9.90735  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 11/25/2027  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2030  
TRANCHE\_FINAL\_MATURITY\_DATE : 11/25/2033  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0

FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 44  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-BZ  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHD4  
TRANCHE\_FACE\_AMOUNT : 4088000.00  
INTEREST\_TYPE : ACC  
COUPON\_RATE : 3.75000  
ACCRUAL\_RATE : 3.75000  
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 : 19.83345  
TRANCHE\_DURATION : 18.62009  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 04/25/2030  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 7  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 45  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-YF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHE2

TRANCHE\_FACE\_AMOUNT : 8563250.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 1.15500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 11.12886  
TRANCHE\_DURATION : 5.96114  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 1.00000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 5.00000  
FLOATER\_FLOOR : 1.00000  
FLOATER\_INITIAL\_COUPON : 1.15500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 46  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-YS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : INV  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHF9  
TRANCHE\_FACE\_AMOUNT : 2854417.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 11.53500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 11.12886  
TRANCHE\_DURATION : 5.85849

TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 12.00000  
FLOATER\_MULTIPLIER : -3.00000000  
FLOATER\_CAP : 12.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 11.53500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 47  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-FE  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PT  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHG7  
TRANCHE\_FACE\_AMOUNT : 36733333.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.55500  
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 : 8.27618  
TRANCHE\_DURATION : 5.46446  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.40000

FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.00000  
FLOATER\_FLOOR : 0.40000  
FLOATER\_INITIAL\_COUPON : 0.55500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : EXCHANGEABLE  
#  
TRANCHE\_NUMBER : 48  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-SE  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHH5  
TRANCHE\_FACE\_AMOUNT : 36733333.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.44500  
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 : 8.27618  
TRANCHE\_DURATION : 4.55826  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 5.60000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 5.60000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.44500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 49  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0



TRANCHE\_NAME : 086-R  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NPR  
TRANCHE\_INTEREST\_DESCRIPTION : NPR  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHJ1  
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 : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 50  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-RL  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NPR  
TRANCHE\_INTEREST\_DESCRIPTION : NPR  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHK8  
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 : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 51  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AGG1  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 91593000.00  
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 : 5.63818  
TRANCHE\_DURATION : 4.44225  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 05/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 06/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1

STRUCT\_LOW\_PAC\_BAND : 120.00000  
STRUCT\_HIGH\_PAC\_BAND : 360.00000  
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 : 52  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AGG2  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 110681000.00  
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 : 4.84098  
TRANCHE\_DURATION : 3.91179  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 11/25/2043  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 120.00000  
STRUCT\_HIGH\_PAC\_BAND : 368.00000  
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 : 53  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AGG3  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 21508000.00  
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 : 4.33137  
TRANCHE\_DURATION : 3.59920  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 09/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2042  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 118.00000  
STRUCT\_HIGH\_PAC\_BAND : 434.00000  
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 : 54  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AGG4  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 30602000.00  
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 : 5.58442  
TRANCHE\_DURATION : 4.39126  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 08/25/2030  
TRANCHE\_FINAL\_MATURITY\_DATE : 09/25/2030  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 126.00000  
STRUCT\_HIGH\_PAC\_BAND : 235.00000  
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 : 086-AGG5  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 13673000.00  
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 : 7.50561  
TRANCHE\_DURATION : 5.28106  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015

TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 05/25/2042  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 118.00000  
STRUCT\_HIGH\_PAC\_BAND : 455.00000  
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 : 086-AGG6  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 62318001.00  
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 : 6.78251  
TRANCHE\_DURATION : 4.71514  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2040  
TRANCHE\_FINAL\_MATURITY\_DATE : 11/25/2040  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 125.00000  
STRUCT\_HIGH\_PAC\_BAND : 205.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000

FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 6  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 57  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AGG7  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC\_SEG  
TRANCHE\_INTEREST\_DESCRIPTION :  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : XXXXXXXXX  
TRANCHE\_FACE\_AMOUNT : 62049000.00  
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 : 7.75126  
TRANCHE\_DURATION : 5.43344  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 07/25/2044  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 125.00000  
STRUCT\_HIGH\_PAC\_BAND : 205.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE :  
#  
TRANCHE\_NUMBER : 58  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AD  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD

TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHL6  
TRANCHE\_FACE\_AMOUNT : 29609648.00  
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 : 5.89276  
TRANCHE\_DURATION : 4.18556  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 09/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 5  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-XL 637059**

**EXCHANGEABLE 2: 086-EA 11260118**

**EXCHANGEABLE 3: 086-BC 17712471**

**RECOMBINABLE 1: 086-AD 29609648**

#

TRANCHE\_NUMBER : 59  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-AE  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHM4  
TRANCHE\_FACE\_AMOUNT : 31460252.00  
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 : 5.89276  
TRANCHE\_DURATION : 4.17830  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 09/25/2042  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 5  
TRANCHE\_TYPE : RECOMBINABLE  
**EXCHANGEABLE 1: 086-XL 637059**  
**EXCHANGEABLE 2: 086-XF 39817**  
**EXCHANGEABLE 3: 086-XS 39817**  
**EXCHANGEABLE 4: 086-EA 11260118**  
**EXCHANGEABLE 5: 086-EF 703758**  
**EXCHANGEABLE 6: 086-ES 703758**  
**EXCHANGEABLE 7: 086-BC 17712471**  
**EXCHANGEABLE 8: 086-BF 1107029**  
**EXCHANGEABLE 9: 086-BS 1107029**  
**RECOMBINABLE 1: 086-AE 31460252**  
#  
TRANCHE\_NUMBER : 60  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-PA  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_PAC\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHN2  
TRANCHE\_FACE\_AMOUNT : 175000000.00  
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 : 4.94478  
TRANCHE\_DURATION : 3.87823  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 12/25/2044  
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: 086-AB 50276667**  
**EXCHANGEABLE 2: 086-CA 67855777**  
**EXCHANGEABLE 3: 086-BA 33066000**  
**EXCHANGEABLE 4: 086-DA 23801556**  
**RECOMBINABLE 1: 086-PA 175000000**  
#  
TRANCHE\_NUMBER : 61  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZX  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SEG\_PAC\_SUP\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHP7  
TRANCHE\_FACE\_AMOUNT : 61125782.00  
INTEREST\_TYPE : REC\_ACC  
COUPON\_RATE : 3.00000  
ACCRUAL\_RATE : 3.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 7.97022  
TRANCHE\_DURATION : 5.00848  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015

TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-ZC 41085000**

**EXCHANGEABLE 2: 086-ZD 9484637**

**EXCHANGEABLE 3: 086-ZE 8626286**

**EXCHANGEABLE 4: 086-CZ 1929859**

**RECOMBINABLE 1: 086-ZX 61125782**

#

TRANCHE\_NUMBER : 62  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZG  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SEG\_PAC\_SUP\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHQ5  
TRANCHE\_FACE\_AMOUNT : 20040782.00  
INTEREST\_TYPE : REC\_ACC  
COUPON\_RATE : 3.00000  
ACCRUAL\_RATE : 3.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 8.27440  
TRANCHE\_DURATION : 4.42635  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000

FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-ZD 9484637**

**EXCHANGEABLE 2: 086-ZE 8626286**

**EXCHANGEABLE 3: 086-CZ 1929859**

**RECOMBINABLE 1: 086-ZG 20040782**

#

TRANCHE\_NUMBER : 63  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-ZA  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SEG\_PAC\_SUP\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_Z  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHR3  
TRANCHE\_FACE\_AMOUNT : 40583282.00  
INTEREST\_TYPE : REC\_ACC  
COUPON\_RATE : 3.00000  
ACCRUAL\_RATE : 3.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 8.01987  
TRANCHE\_DURATION : 4.86250  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 04/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 10/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0

FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : RECOMBINABLE  
**EXCHANGEABLE 1: 086-ZC 20542500**  
**EXCHANGEABLE 2: 086-ZD 9484637**  
**EXCHANGEABLE 3: 086-ZE 8626286**  
**EXCHANGEABLE 4: 086-CZ 1929859**  
**RECOMBINABLE 1: 086-ZA 40583282**  
#  
TRANCHE\_NUMBER : 64  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-MF  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHS1  
TRANCHE\_FACE\_AMOUNT : 72871948.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.50500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 5.86568  
TRANCHE\_DURATION : 4.38720  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.35000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.50000  
FLOATER\_FLOOR : 0.35000  
FLOATER\_INITIAL\_COUPON : 0.50500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : RECOMBINABLE  
**EXCHANGEABLE 1: 086-CF 19387364**  
**EXCHANGEABLE 2: 086-XF 426296**  
**EXCHANGEABLE 3: 086-NF 7522000**  
**EXCHANGEABLE 4: 086-AF 40221333**

**EXCHANGEABLE 5: 086-EF 2065643**  
**EXCHANGEABLE 6: 086-BF 3249312**  
**RECOMBINABLE 1: 086-MF 72871948**

#

TRANCHE\_NUMBER : 65  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-MS  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : INV\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHT9  
TRANCHE\_FACE\_AMOUNT : 72871948.00  
INTEREST\_TYPE : REC\_SMBS  
COUPON\_RATE : 5.99500  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 5.86568  
TRANCHE\_DURATION : 3.52094  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 6.15000  
FLOATER\_MULTIPLIER : -1.00000000  
FLOATER\_CAP : 6.15000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 5.99500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 5  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-CS 19387364**  
**EXCHANGEABLE 2: 086-XS 426296**  
**EXCHANGEABLE 3: 086-NS 7522000**  
**EXCHANGEABLE 4: 086-AS 40221333**  
**EXCHANGEABLE 5: 086-ES 2065643**  
**EXCHANGEABLE 6: 086-BS 3249312**  
**RECOMBINABLE 1: 086-MS 72871948**

#

TRANCHE\_NUMBER : 66

NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHES : 0  
TRANCHE\_NAME : 086-MW  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SC\_SCH\_AD  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHU6  
TRANCHE\_FACE\_AMOUNT : 72871948.00  
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 : 5.86568  
TRANCHE\_DURATION : 4.15225  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 10/25/2043  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 5  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-CF 19387364**  
**EXCHANGEABLE 2: 086-CS 19387364**  
**EXCHANGEABLE 3: 086-XF 426296**  
**EXCHANGEABLE 4: 086-XS 426296**  
**EXCHANGEABLE 5: 086-NF 7522000**  
**EXCHANGEABLE 6: 086-NS 7522000**  
**EXCHANGEABLE 7: 086-AF 40221333**  
**EXCHANGEABLE 8: 086-AS 40221333**  
**EXCHANGEABLE 9: 086-EF 2065643**  
**EXCHANGEABLE 10: 086-ES 2065643**  
**EXCHANGEABLE 11: 086-BF 3249312**  
**EXCHANGEABLE 12: 086-BS 3249312**  
**RECOMBINABLE 1: 086-MW 72871948**

#

TRANCHE\_NUMBER : 67  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-PB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHV4  
TRANCHE\_FACE\_AMOUNT : 113116000.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 2.25000  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 6.02623  
TRANCHE\_DURATION : 4.51095  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 02/25/2033  
TRANCHE\_FINAL\_MATURITY\_DATE : 06/25/2044  
DELAY\_DAYS : 24  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : NA  
INITIAL\_INDEX\_VALUE : 0.00000  
FLOATER\_SPREAD : 0.00000  
FLOATER\_MULTIPLIER : 0.00000000  
FLOATER\_CAP : 0.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 0.00000  
FLOATER\_RESET\_FREQ : 0  
FLOATER\_FIRST\_RESET\_DATE : 00/00/0000  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-BX 59337000**

**EXCHANGEABLE 2: 086-XB 53779000**

**RECOMBINABLE 1: 086-PB 113116000**

#

TRANCHE\_NUMBER : 68  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-FH  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHW2  
TRANCHE\_FACE\_AMOUNT : 16924750.00



INTEREST\_TYPE : FLT  
COUPON\_RATE : 1.15500  
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 : 10.43804  
TRANCHE\_DURATION : 5.60362  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 1.00000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 5.00000  
FLOATER\_FLOOR : 1.00000  
FLOATER\_INITIAL\_COUPON : 1.15500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-FX 8361500**

**EXCHANGEABLE 2: 086-YF 8563250**

**RECOMBINABLE 1: 086-FH 16924750**

#

TRANCHE\_NUMBER : 69  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-FB  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PT  
TRANCHE\_INTEREST\_DESCRIPTION : FLT  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHX0  
TRANCHE\_FACE\_AMOUNT : 73466667.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 0.55500  
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 : 7.75303  
TRANCHE\_DURATION : 5.10400  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1  
STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 0.40000  
FLOATER\_MULTIPLIER : 1.00000000  
FLOATER\_CAP : 6.00000  
FLOATER\_FLOOR : 0.40000  
FLOATER\_INITIAL\_COUPON : 0.55500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : RECOMBINABLE  
**EXCHANGEABLE 1: 086-FG 36733334**  
**EXCHANGEABLE 2: 086-FE 36733333**  
**RECOMBINABLE 1: 086-FB 73466667**

#  
TRANCHE\_NUMBER : 70  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-SH  
TRANCHE\_PRINCIPAL\_DESCRIPTION : SUP  
TRANCHE\_INTEREST\_DESCRIPTION : INV  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHY8  
TRANCHE\_FACE\_AMOUNT : 5641584.00  
INTEREST\_TYPE : FLT  
COUPON\_RATE : 11.53500  
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 : 10.43804  
TRANCHE\_DURATION : 5.62494  
TRANCHE\_DATED\_DATE : 12/25/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 01/25/2015  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
DELAY\_DAYS : 0  
INTEREST\_PAYMENT\_FREQ : 1  
PRINCIPAL\_PAYMENT\_FREQ : 1

STRUCT\_LOW\_PAC\_BAND : 0.00000  
STRUCT\_HIGH\_PAC\_BAND : 0.00000  
FLOATER\_INDEX : LIBOR1BBA  
INITIAL\_INDEX\_VALUE : 0.15500  
FLOATER\_SPREAD : 12.00000  
FLOATER\_MULTIPLIER : -3.00000000  
FLOATER\_CAP : 12.00000  
FLOATER\_FLOOR : 0.00000  
FLOATER\_INITIAL\_COUPON : 11.53500  
FLOATER\_RESET\_FREQ : 1  
FLOATER\_FIRST\_RESET\_DATE : 01/25/2015  
TRANCHE\_GROUP : 7  
TRANCHE\_TYPE : RECOMBINABLE

**EXCHANGEABLE 1: 086-SX 2787167**

**EXCHANGEABLE 2: 086-YS 2854417**

**RECOMBINABLE 1: 086-SH 5641584**

#

TRANCHE\_NUMBER : 71  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-BY  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMHZ5  
TRANCHE\_FACE\_AMOUNT : 11251001.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 3.75000  
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 : 19.72859  
TRANCHE\_DURATION : 11.04886  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 07/25/2029  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 7  
TRANCHE\_TYPE : RECOMBINABLE  
**EXCHANGEABLE 1: 086-AY 2981001**  
**EXCHANGEABLE 2: 086-VB 2537000**  
**EXCHANGEABLE 3: 086-BV 1645000**  
**EXCHANGEABLE 4: 086-BZ 4088000**  
**RECOMBINABLE 1: 086-BY 11251001**  
#  
TRANCHE\_NUMBER : 72  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 086-BL  
TRANCHE\_PRINCIPAL\_DESCRIPTION : PAC  
TRANCHE\_INTEREST\_DESCRIPTION : FIX  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136AMJA8  
TRANCHE\_FACE\_AMOUNT : 8270000.00  
INTEREST\_TYPE : FIX  
COUPON\_RATE : 3.75000  
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 : 19.22046  
TRANCHE\_DURATION : 10.92172  
TRANCHE\_DATED\_DATE : 12/01/2014  
TRANCHE\_FIRST\_PAYMENT\_DATE : 07/25/2029  
TRANCHE\_LAST\_PAYMENT\_DATE : 06/25/2044  
TRANCHE\_FINAL\_MATURITY\_DATE : 01/25/2045  
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 : 7  
TRANCHE\_TYPE : RECOMBINABLE  
**EXCHANGEABLE 1: 086-VB 2537000**  
**EXCHANGEABLE 2: 086-BV 1645000**  
**EXCHANGEABLE 3: 086-BZ 4088000**

RECOMBINABLE 1: 086-BL 8270000

#

##### REREMIC INFORMATION #####

COLLATERAL\_GROUP : 2  
UNDERLYING\_TRUST : 2014-017  
CLASS : TB  
DATE\_OF\_ISSUE : 3/1/2014  
CUSIP\_NUMBER : 3136AJWU6  
INTEREST\_RATE : 2.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 7/25/2043  
PRINCIPAL\_TYPE : SC/PAC  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 50002000.00  
CLASS\_FACTOR : 0.89810845  
CURRENT\_BALANCE\_PLEDGED : 39069513.00

#

COLLATERAL\_GROUP : 3  
UNDERLYING\_TRUST : 2013-130  
CLASS : KC  
DATE\_OF\_ISSUE : 12/1/2013  
CUSIP\_NUMBER : 3136AHN22  
INTEREST\_RATE : 3.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 8/25/2042  
PRINCIPAL\_TYPE : SEG/PAC/PAC  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 130402286.00  
CLASS\_FACTOR : 0.90896731  
CURRENT\_BALANCE\_PLEDGED : 50609083.00

#

COLLATERAL\_GROUP : 3  
UNDERLYING\_TRUST : 2014-062  
CLASS : BD  
DATE\_OF\_ISSUE : 9/1/2014  
CUSIP\_NUMBER : 3136ALBK6  
INTEREST\_RATE : 3.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 5/25/2044  
PRINCIPAL\_TYPE : SEG/PAC/PAC/AD  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 81824000.00  
CLASS\_FACTOR : 0.98717067  
CURRENT\_BALANCE\_PLEDGED : 80774252.00

#

COLLATERAL\_GROUP : 3  
UNDERLYING\_TRUST : 2014-062  
CLASS : BY  
DATE\_OF\_ISSUE : 9/1/2014  
CUSIP\_NUMBER : 3136ALAP6  
INTEREST\_RATE : 3.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 10/25/2044  
PRINCIPAL\_TYPE : PAC/AD  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 2779000.00  
CLASS\_FACTOR : 1.00000000

**CURRENT\_BALANCE\_PLEDGED : 2779000.00**  
#  
**COLLATERAL\_GROUP : 3**  
**UNDERLYING\_TRUST : 2014-062**  
**CLASS : MB**  
**DATE\_OF\_ISSUE : 9/1/2014**  
**CUSIP\_NUMBER : 3136ALAN1**  
**INTEREST\_RATE : 3.000**  
**INTEREST\_TYPE : FIX**  
**FINAL\_DISTRIBUTION\_DATE : 6/25/2044**  
**PRINCIPAL\_TYPE : SEG/PAC/SUP/AD**  
**WHOLE\_CLASS\_ORIGINAL\_BALANCE: 19902000.00**  
**CLASS\_FACTOR : 0.98616905**  
**CURRENT\_BALANCE\_PLEDGED : 17605089.00**

#  
**COLLATERAL\_GROUP : 4**  
**UNDERLYING\_TRUST : 2014-062**  
**CLASS : AG**  
**DATE\_OF\_ISSUE : 9/1/2014**  
**CUSIP\_NUMBER : 3136ALBG5**  
**INTEREST\_RATE : 3.000**  
**INTEREST\_TYPE : FIX**  
**FINAL\_DISTRIBUTION\_DATE : 10/25/2043**  
**PRINCIPAL\_TYPE : SEG/PAC/PAC/AD**  
**WHOLE\_CLASS\_ORIGINAL\_BALANCE: 44754000.00**  
**CLASS\_FACTOR : 0.98371719**  
**CURRENT\_BALANCE\_PLEDGED : 18251888.00**

#  
**COLLATERAL\_GROUP : 4**  
**UNDERLYING\_TRUST : 2014-062**  
**CLASS : AN**  
**DATE\_OF\_ISSUE : 9/1/2014**  
**CUSIP\_NUMBER : 3136ALBEO**  
**INTEREST\_RATE : 3.000**  
**INTEREST\_TYPE : FIX**  
**FINAL\_DISTRIBUTION\_DATE : 1/25/2044**  
**PRINCIPAL\_TYPE : SEG/PAC/SUP/AD**  
**WHOLE\_CLASS\_ORIGINAL\_BALANCE: 22404000.00**  
**CLASS\_FACTOR : 0.97459155**  
**CURRENT\_BALANCE\_PLEDGED : 21834749.00**

#  
**COLLATERAL\_GROUP : 5**  
**UNDERLYING\_TRUST : 2011-146**  
**CLASS : HB**  
**DATE\_OF\_ISSUE : 12/1/2011**  
**CUSIP\_NUMBER : 3136A3LT6**  
**INTEREST\_RATE : 4.000**  
**INTEREST\_TYPE : FIX**  
**FINAL\_DISTRIBUTION\_DATE : 10/25/2041**  
**PRINCIPAL\_TYPE : PAC**  
**WHOLE\_CLASS\_ORIGINAL\_BALANCE: 7929666.00**  
**CLASS\_FACTOR : 0.51571786**  
**CURRENT\_BALANCE\_PLEDGED : 1031435.00**

#  
COLLATERAL\_GROUP : 5  
UNDERLYING\_TRUST : 2011-146  
CLASS : NB  
DATE\_OF\_ISSUE : 12/1/2011  
CUSIP\_NUMBER : 3136A3LG4  
INTEREST\_RATE : 4.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 9/25/2041  
PRINCIPAL\_TYPE : PAC  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 72800000.00  
CLASS\_FACTOR : 0.54655144  
CURRENT\_BALANCE\_PLEDGED : 1093102.00

#  
COLLATERAL\_GROUP : 5  
UNDERLYING\_TRUST : 2012-067  
CLASS : PU  
DATE\_OF\_ISSUE : 6/1/2012  
CUSIP\_NUMBER : 3136A7HY1  
INTEREST\_RATE : 4.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 7/25/2042  
PRINCIPAL\_TYPE : PAC  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 6311370.00  
CLASS\_FACTOR : 1.00000000  
CURRENT\_BALANCE\_PLEDGED : 6311370.00

#  
COLLATERAL\_GROUP : 5  
UNDERLYING\_TRUST : 2012-097  
CLASS : MA  
DATE\_OF\_ISSUE : 8/1/2012  
CUSIP\_NUMBER : 3136A73D2  
INTEREST\_RATE : 4.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 10/25/2041  
PRINCIPAL\_TYPE : SC/SCH/AD  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 41308000.00  
CLASS\_FACTOR : 0.27481926  
CURRENT\_BALANCE\_PLEDGED : 11103522.00

#  
COLLATERAL\_GROUP : 5  
UNDERLYING\_TRUST : 2013-116  
CLASS : PY  
DATE\_OF\_ISSUE : 10/1/2013  
CUSIP\_NUMBER : 3136AG4H2  
INTEREST\_RATE : 4.000  
INTEREST\_TYPE : FIX  
FINAL\_DISTRIBUTION\_DATE : 11/25/2043  
PRINCIPAL\_TYPE : PAC  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 10022000.00  
CLASS\_FACTOR : 1.00000000  
CURRENT\_BALANCE\_PLEDGED : 10022000.00

#

**COLLATERAL\_GROUP : 5**  
**UNDERLYING\_TRUST : 2014-002**  
**CLASS : LD**  
**DATE\_OF\_ISSUE : 1/1/2014**  
**CUSIP\_NUMBER : 3136AJBV7**  
**INTEREST\_RATE : 4.000**  
**INTEREST\_TYPE : FIX**  
**FINAL\_DISTRIBUTION\_DATE : 2/25/2044**  
**PRINCIPAL\_TYPE : PAC**  
**WHOLE\_CLASS\_ORIGINAL\_BALANCE: 6404000.00**  
**CLASS\_FACTOR : 0.30372922**  
**CURRENT\_BALANCE\_PLEDGED : 1658665.00**  
**#**