

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

UPDATE\_AS\_OF : 05/12/2015  
 ISSUER : FANNIE\_MAE  
 DEAL\_NUMBER : 2015-022  
 DEAL\_PRICING\_DATE : 03/02/2015  
 DEAL\_SETTLEMENT\_DATE : 03/30/2015  
 UNDERWRITER : CITIGROUP  
 TRUSTEE : FANNIE\_MAE  
 PRICING\_SPEED : 378.00000  
 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 : 79  
 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 : 1383743019.00  
 TOTAL\_COLLATERAL\_AMOUNT : 1383743019.00  
 COLLATERAL\_AVG\_LIFE : 4.97933  
 BOND\_VALUE : 1383743019.00  
 BOND\_VALUE\_METHOD : PASSTHRU  
 BOND\_VALUE\_CAP : 0.00000  
 BOND\_VALUE\_DISCOUNT\_RATE : 0.00000  
 BOND\_VALUE\_REINVESTMENT\_RATE : 0.00000  
 EXPENSE\_BASIS\_POINT\_FEE : 0.00000  
 EXPENSE\_FIXED : 0.00  
 EXPENSE\_PERIODICITY : 0  
 INITIAL\_RESERVE\_FUND : 0.00

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

AGENCY : FNMA  
 MORTGAGE\_TYPE : FIX  
 PREPAY\_METHOD : PSA  
 MORTGAGE\_FACE\_AMOUNT : 416468048.00  
 PASS\_THROUGH : 5.50000  
 WAC : 5.93600  
 STATED\_COUPON : 8.00000  
 ORIGINAL\_TERM\_TO\_MATURITY : 360  
 WAM : 203  
 STATED\_REMAINING\_TERM\_TO\_MATURITY : 360  
 MORTGAGE\_AGE : 144  
 PRINCIPAL\_PERCENTAGE\_STRIP : 100.000000000  
 INTEREST\_PERCENTAGE\_STRIP : 100.000000000  
 MORTGAGE\_PRICE : 100.00000  
 MORTGAGE\_PAYMENT\_FREQ : 1  
 MORTGAGE\_DATED\_DATE : 03/01/2015  
 MORTGAGE\_FIRST\_PAYMENT\_DATE : 04/25/2015  
 BALLOON\_ORIGINAL\_TERM : 157

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	:	63649187.00
PASS_THROUGH	:	3.00000
WAC	:	3.60700
STATED_COUPON	:	5.50000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	329
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	26
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	31
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	0.00000
ARM_LIFETIME_CAP	:	0.00000
ARM_LIFETIME_FLOOR	:	0.00000
ARM_INITIAL_COUPON_RESET	:	0
ARM_INITIAL_PAYMENT_RESET	:	0
ARM_COUPON_ADJUSTMENT_MONTHS	:	0
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	0
ARM_RESET_CAP	:	0.00000
ARM_INDEX_TYPE	:	NA
ARM_MAX_NEG_AMORT_CAP	:	0.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0

TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	2
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	FIX
PREPAY_METHOD	:	PSA
MORTGAGE_FACE_AMOUNT	:	63385264.00
PASS_THROUGH	:	3.00000
WAC	:	3.66000
STATED_COUPON	:	5.50000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	359
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	1
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	1
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	0.00000
ARM_LIFETIME_CAP	:	0.00000
ARM_LIFETIME_FLOOR	:	0.00000
ARM_INITIAL_COUPON_RESET	:	0
ARM_INITIAL_PAYMENT_RESET	:	0
ARM_COUPON_ADJUSTMENT_MONTHS	:	0
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	0
ARM_RESET_CAP	:	0.00000
ARM_INDEX_TYPE	:	NA
ARM_MAX_NEG_AMORT_CAP	:	0.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	4
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	FIX
PREPAY_METHOD	:	PSA
MORTGAGE_FACE_AMOUNT	:	46932120.00
PASS_THROUGH	:	3.50000
WAC	:	4.24000
STATED_COUPON	:	6.00000
ORIGINAL_TERM_TO_MATURITY	:	360

WAM	:	349
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	8
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	11
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	:	103373661.00
PASS_THROUGH	:	4.00000
WAC	:	4.62200
STATED_COUPON	:	6.50000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	350
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	9
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	10
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
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	FIX
PREPAY_METHOD	:	PSA
MORTGAGE_FACE_AMOUNT	:	109023693.00
PASS_THROUGH	:	4.50000
WAC	:	5.05400
STATED_COUPON	:	7.00000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	349
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	7
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	11
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	0.00000
ARM_LIFETIME_CAP	:	0.00000
ARM_LIFETIME_FLOOR	:	0.00000
ARM_INITIAL_COUPON_RESET	:	0
ARM_INITIAL_PAYMENT_RESET	:	0
ARM_COUPON_ADJUSTMENT_MONTHS	:	0
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	0
ARM_RESET_CAP	:	0.00000
ARM_INDEX_TYPE	:	NA
ARM_MAX_NEG_AMORT_CAP	:	0.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000

COLLATERAL_GROUP	:	8
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	FIX
PREPAY_METHOD	:	PSA
MORTGAGE_FACE_AMOUNT	:	75031666.00
PASS_THROUGH	:	5.50000
WAC	:	5.99300
STATED_COUPON	:	8.00000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	236
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	115
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	124
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	:	9
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	FIX
PREPAY_METHOD	:	PSA
MORTGAGE_FACE_AMOUNT	:	435210377.00
PASS_THROUGH	:	6.00000
WAC	:	6.49800
STATED_COUPON	:	8.50000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	201
STATED_REMAINING_TERM_TO_MATURITY	:	360
MORTGAGE_AGE	:	145
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000

INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	159
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	:	10
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	364847.79
PASS_THROUGH	:	2.38600
WAC	:	3.04300
STATED_COUPON	:	3.04300
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	114
STATED_REMAINING_TERM_TO_MATURITY	:	114
MORTGAGE_AGE	:	246
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	246
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.90100
ARM_LIFETIME_CAP	:	12.06890
ARM_LIFETIME_FLOOR	:	2.90100
ARM_INITIAL_COUPON_RESET	:	7
ARM_INITIAL_PAYMENT_RESET	:	7
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12

ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1872968.10
PASS_THROUGH	:	2.21500
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	219
STATED_REMAINING_TERM_TO_MATURITY	:	219
MORTGAGE_AGE	:	141
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	141
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	9.76700
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM



PREPAY METHOD : CPR  
 MORTGAGE\_FACE\_AMOUNT : 1173495.81  
 PASS\_THROUGH : 2.43500  
 WAC : 2.87500  
 STATED\_COUPON : 2.87500  
 ORIGINAL\_TERM\_TO\_MATURITY : 351  
 WAM : 207  
 STATED\_REMAINING\_TERM\_TO\_MATURITY : 207  
 MORTGAGE\_AGE : 144  
 PRINCIPAL\_PERCENTAGE\_STRIP : 100.0000000000  
 INTEREST\_PERCENTAGE\_STRIP : 100.0000000000  
 MORTGAGE\_PRICE : 100.00000  
 MORTGAGE\_PAYMENT\_FREQ : 1  
 MORTGAGE\_DATED\_DATE : 03/01/2015  
 MORTGAGE\_FIRST\_PAYMENT\_DATE : 04/25/2015  
 BALLOON\_ORIGINAL\_TERM : 144  
 BALLOON\_AMORT\_WAM : 0  
 ARM\_MARGIN : 2.25000  
 ARM\_LIFETIME\_CAP : 9.73060  
 ARM\_LIFETIME\_FLOOR : 2.25000  
 ARM\_INITIAL\_COUPON\_RESET : 12  
 ARM\_INITIAL\_PAYMENT\_RESET : 12  
 ARM\_COUPON\_ADJUSTMENT\_MONTHS : 12  
 ARM\_PAYMENT\_ADJUSTMENT\_MONTHS : 12  
 ARM\_RESET\_CAP : 2.00000  
 ARM\_INDEX\_TYPE : WSJ1YEARLIBOR  
 ARM\_MAX\_NEG\_AMORT\_CAP : 1.00000  
 GPM\_INCR\_PERCENTAGE : 0.00000  
 GPM\_PERIOD\_OF\_INCR : 0  
 GPM\_NUMBER\_OF\_INCR : 0  
 TPM\_INCR\_PERCENTAGE : 0.00000  
 TPM\_PERIOD\_OF\_INCR : 0  
 TPM\_NUMBER\_OF\_INCR : 0  
 TPM\_DISCOUNT\_PERCENTAGE : 0.00000  
 COLLATERAL\_GROUP : 3  
 #  
 AGENCY : FNMA  
 MORTGAGE\_TYPE : ARM  
 PREPAY\_METHOD : CPR  
 MORTGAGE\_FACE\_AMOUNT : 2769006.50  
 PASS\_THROUGH : 2.43500  
 WAC : 2.87500  
 STATED\_COUPON : 2.87500  
 ORIGINAL\_TERM\_TO\_MATURITY : 359  
 WAM : 216  
 STATED\_REMAINING\_TERM\_TO\_MATURITY : 216  
 MORTGAGE\_AGE : 143  
 PRINCIPAL\_PERCENTAGE\_STRIP : 100.0000000000  
 INTEREST\_PERCENTAGE\_STRIP : 100.0000000000  
 MORTGAGE\_PRICE : 100.00000  
 MORTGAGE\_PAYMENT\_FREQ : 1  
 MORTGAGE\_DATED\_DATE : 03/01/2015

MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	143
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.25910
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	4
ARM_INITIAL_PAYMENT_RESET	:	4
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1731257.97
PASS_THROUGH	:	2.19900
WAC	:	2.87500
STATED_COUPON	:	2.87500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	216
STATED_REMAINING_TERM_TO_MATURITY	:	216
MORTGAGE_AGE	:	144
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	144
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.17040
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	12
ARM_INITIAL_PAYMENT_RESET	:	12
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000

GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1106908.32
PASS_THROUGH	:	2.32500
WAC	:	2.87500
STATED_COUPON	:	2.87500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	216
STATED_REMAINING_TERM_TO_MATURITY	:	216
MORTGAGE_AGE	:	144
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	144
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.04570
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	12
ARM_INITIAL_PAYMENT_RESET	:	12
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1225431.17
PASS_THROUGH	:	2.10900
WAC	:	2.75000

STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	218
STATED_REMAINING_TERM_TO_MATURITY	:	218
MORTGAGE_AGE	:	142
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	142
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.70440
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	2
ARM_INITIAL_PAYMENT_RESET	:	2
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1657177.75
PASS_THROUGH	:	2.41400
WAC	:	2.85100
STATED_COUPON	:	2.85100
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	230
STATED_REMAINING_TERM_TO_MATURITY	:	230
MORTGAGE_AGE	:	130
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	130
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.35100

ARM_LIFETIME_CAP	:	10.40120
ARM_LIFETIME_FLOOR	:	2.35100
ARM_INITIAL_COUPON_RESET	:	2
ARM_INITIAL_PAYMENT_RESET	:	2
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1794446.69
PASS_THROUGH	:	2.07000
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	220
STATED_REMAINING_TERM_TO_MATURITY	:	220
MORTGAGE_AGE	:	140
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	140
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	9.67760
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	4
ARM_INITIAL_PAYMENT_RESET	:	4
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0

TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1674388.72
PASS_THROUGH	:	2.14900
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	221
STATED_REMAINING_TERM_TO_MATURITY	:	221
MORTGAGE_AGE	:	139
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	139
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.47170
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	5
ARM_INITIAL_PAYMENT_RESET	:	5
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1186706.00
PASS_THROUGH	:	2.16100
WAC	:	2.78400
STATED_COUPON	:	2.78400
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	237
STATED_REMAINING_TERM_TO_MATURITY	:	237

MORTGAGE_AGE	:	123
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	123
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.68200
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	9
ARM_INITIAL_PAYMENT_RESET	:	9
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	971853.20
PASS_THROUGH	:	2.42500
WAC	:	2.87500
STATED_COUPON	:	2.87500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	219
STATED_REMAINING_TERM_TO_MATURITY	:	219
MORTGAGE_AGE	:	141
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	141
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	9.70970
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	4
ARM_INITIAL_PAYMENT_RESET	:	4

ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	2083806.32
PASS_THROUGH	:	2.43300
WAC	:	2.89800
STATED_COUPON	:	2.89800
ORIGINAL_TERM_TO_MATURITY	:	354
WAM	:	209
STATED_REMAINING_TERM_TO_MATURITY	:	209
MORTGAGE_AGE	:	145
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	145
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.75000
ARM_LIFETIME_CAP	:	10.59120
ARM_LIFETIME_FLOOR	:	2.75000
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		



AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	3510308.40
PASS_THROUGH	:	1.84000
WAC	:	2.37500
STATED_COUPON	:	2.37500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	223
STATED_REMAINING_TERM_TO_MATURITY	:	223
MORTGAGE_AGE	:	137
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	137
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.00000
ARM_LIFETIME_CAP	:	10.53120
ARM_LIFETIME_FLOOR	:	2.00000
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1734149.32
PASS_THROUGH	:	2.01600
WAC	:	2.76400
STATED_COUPON	:	2.76400
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	231
STATED_REMAINING_TERM_TO_MATURITY	:	231
MORTGAGE_AGE	:	129
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000

MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	129
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.26400
ARM_LIFETIME_CAP	:	10.25900
ARM_LIFETIME_FLOOR	:	2.26400
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	195316.26
PASS_THROUGH	:	2.12700
WAC	:	2.87500
STATED_COUPON	:	2.87500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	234
STATED_REMAINING_TERM_TO_MATURITY	:	234
MORTGAGE_AGE	:	126
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	126
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.75000
ARM_LIFETIME_CAP	:	10.60120
ARM_LIFETIME_FLOOR	:	2.75000
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR

ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	377443.67
PASS_THROUGH	:	1.90000
WAC	:	2.86600
STATED_COUPON	:	2.86600
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	232
STATED_REMAINING_TERM_TO_MATURITY	:	232
MORTGAGE_AGE	:	128
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	128
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.74100
ARM_LIFETIME_CAP	:	9.49380
ARM_LIFETIME_FLOOR	:	2.74100
ARM_INITIAL_COUPON_RESET	:	4
ARM_INITIAL_PAYMENT_RESET	:	4
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	377435.80

PASS_THROUGH	:	2.14000
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	235
STATED_REMAINING_TERM_TO_MATURITY	:	235
MORTGAGE_AGE	:	125
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	125
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.21270
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	7
ARM_INITIAL_PAYMENT_RESET	:	7
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	295326.82
PASS_THROUGH	:	1.94200
WAC	:	2.78600
STATED_COUPON	:	2.78600
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	236
STATED_REMAINING_TERM_TO_MATURITY	:	236
MORTGAGE_AGE	:	124
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	124

BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.66100
ARM_LIFETIME_CAP	:	9.79920
ARM_LIFETIME_FLOOR	:	2.66100
ARM_INITIAL_COUPON_RESET	:	8
ARM_INITIAL_PAYMENT_RESET	:	8
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	522071.16
PASS_THROUGH	:	1.96500
WAC	:	2.62500
STATED_COUPON	:	2.62500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	233
STATED_REMAINING_TERM_TO_MATURITY	:	233
MORTGAGE_AGE	:	127
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	127
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	11.52410
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	5
ARM_INITIAL_PAYMENT_RESET	:	5
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0

TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	925870.23
PASS_THROUGH	:	2.05400
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	237
STATED_REMAINING_TERM_TO_MATURITY	:	237
MORTGAGE_AGE	:	123
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	123
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	11.08090
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	9
ARM_INITIAL_PAYMENT_RESET	:	9
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	2135714.65
PASS_THROUGH	:	1.96000
WAC	:	2.80200
STATED_COUPON	:	2.80200
ORIGINAL_TERM_TO_MATURITY	:	360

WAM	:	237
STATED_REMAINING_TERM_TO_MATURITY	:	237
MORTGAGE_AGE	:	123
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	123
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.41840
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	9
ARM_INITIAL_PAYMENT_RESET	:	9
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	320183.15
PASS_THROUGH	:	2.37500
WAC	:	3.00000
STATED_COUPON	:	3.00000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	238
STATED_REMAINING_TERM_TO_MATURITY	:	238
MORTGAGE_AGE	:	122
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	122
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.37500
ARM_LIFETIME_CAP	:	10.19250
ARM_LIFETIME_FLOOR	:	2.37500

ARM_INITIAL_COUPON_RESET	:	10
ARM_INITIAL_PAYMENT_RESET	:	10
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	835346.95
PASS_THROUGH	:	1.89400
WAC	:	2.62500
STATED_COUPON	:	2.62500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	236
STATED_REMAINING_TERM_TO_MATURITY	:	236
MORTGAGE_AGE	:	124
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	124
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	11.58040
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000



COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1977421.45
PASS_THROUGH	:	2.06600
WAC	:	2.96100
STATED_COUPON	:	2.96100
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	236
STATED_REMAINING_TERM_TO_MATURITY	:	236
MORTGAGE_AGE	:	124
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	124
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.58600
ARM_LIFETIME_CAP	:	10.32190
ARM_LIFETIME_FLOOR	:	2.58600
ARM_INITIAL_COUPON_RESET	:	2
ARM_INITIAL_PAYMENT_RESET	:	2
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1039603.87
PASS_THROUGH	:	1.88000
WAC	:	2.37500
STATED_COUPON	:	2.37500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	244
STATED_REMAINING_TERM_TO_MATURITY	:	244
MORTGAGE_AGE	:	116
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000

INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	116
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.00000
ARM_LIFETIME_CAP	:	10.37720
ARM_LIFETIME_FLOOR	:	2.00000
ARM_INITIAL_COUPON_RESET	:	4
ARM_INITIAL_PAYMENT_RESET	:	4
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	990436.58
PASS_THROUGH	:	2.16000
WAC	:	3.12500
STATED_COUPON	:	3.12500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	245
STATED_REMAINING_TERM_TO_MATURITY	:	245
MORTGAGE_AGE	:	115
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	115
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.75000
ARM_LIFETIME_CAP	:	12.13110
ARM_LIFETIME_FLOOR	:	2.75000
ARM_INITIAL_COUPON_RESET	:	5
ARM_INITIAL_PAYMENT_RESET	:	5
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6

ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	347981.85
PASS_THROUGH	:	2.24800
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	243
STATED_REMAINING_TERM_TO_MATURITY	:	243
MORTGAGE_AGE	:	117
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	117
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.33780
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM

PREPAY METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	768065.40
PASS_THROUGH	:	2.27400
WAC	:	2.87500
STATED_COUPON	:	2.87500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	246
STATED_REMAINING_TERM_TO_MATURITY	:	246
MORTGAGE_AGE	:	114
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	114
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	11.37900
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	253879.24
PASS_THROUGH	:	1.83000
WAC	:	2.37500
STATED_COUPON	:	2.37500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	243
STATED_REMAINING_TERM_TO_MATURITY	:	243
MORTGAGE_AGE	:	117
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015

MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	117
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	9.03830
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	7
ARM_INITIAL_PAYMENT_RESET	:	7
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	165505.96
PASS_THROUGH	:	2.40200
WAC	:	3.00000
STATED_COUPON	:	3.00000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	247
STATED_REMAINING_TERM_TO_MATURITY	:	247
MORTGAGE_AGE	:	113
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	113
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.50000
ARM_LIFETIME_CAP	:	10.67290
ARM_LIFETIME_FLOOR	:	2.50000
ARM_INITIAL_COUPON_RESET	:	7
ARM_INITIAL_PAYMENT_RESET	:	7
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000

GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	280356.59
PASS_THROUGH	:	2.68800
WAC	:	3.26100
STATED_COUPON	:	3.26100
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	244
STATED_REMAINING_TERM_TO_MATURITY	:	244
MORTGAGE_AGE	:	116
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	116
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.88600
ARM_LIFETIME_CAP	:	11.14830
ARM_LIFETIME_FLOOR	:	2.88600
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	5801063.00
PASS_THROUGH	:	2.60000
WAC	:	2.88500

STATED_COUPON	:	2.88500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	241
STATED_REMAINING_TERM_TO_MATURITY	:	241
MORTGAGE_AGE	:	119
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	119
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.75000
ARM_LIFETIME_CAP	:	10.64870
ARM_LIFETIME_FLOOR	:	2.75000
ARM_INITIAL_COUPON_RESET	:	4
ARM_INITIAL_PAYMENT_RESET	:	4
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	939615.89
PASS_THROUGH	:	1.89200
WAC	:	2.37500
STATED_COUPON	:	2.37500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	254
STATED_REMAINING_TERM_TO_MATURITY	:	254
MORTGAGE_AGE	:	106
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	106
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.00000

ARM_LIFETIME_CAP	:	11.00450
ARM_LIFETIME_FLOOR	:	2.00000
ARM_INITIAL_COUPON_RESET	:	2
ARM_INITIAL_PAYMENT_RESET	:	2
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	5166745.78
PASS_THROUGH	:	2.24000
WAC	:	2.82000
STATED_COUPON	:	2.82000
ORIGINAL_TERM_TO_MATURITY	:	359
WAM	:	230
STATED_REMAINING_TERM_TO_MATURITY	:	230
MORTGAGE_AGE	:	129
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	129
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.27600
ARM_LIFETIME_CAP	:	10.39810
ARM_LIFETIME_FLOOR	:	2.27600
ARM_INITIAL_COUPON_RESET	:	5
ARM_INITIAL_PAYMENT_RESET	:	5
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0



TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	2070660.04
PASS_THROUGH	:	1.85000
WAC	:	2.37500
STATED_COUPON	:	2.37500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	229
STATED_REMAINING_TERM_TO_MATURITY	:	229
MORTGAGE_AGE	:	131
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	131
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.00000
ARM_LIFETIME_CAP	:	9.43890
ARM_LIFETIME_FLOOR	:	2.00000
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	649135.44
PASS_THROUGH	:	2.01900
WAC	:	2.63400
STATED_COUPON	:	2.63400
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	261
STATED_REMAINING_TERM_TO_MATURITY	:	261

MORTGAGE_AGE	:	99
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	99
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25900
ARM_LIFETIME_CAP	:	11.45090
ARM_LIFETIME_FLOOR	:	2.25900
ARM_INITIAL_COUPON_RESET	:	3
ARM_INITIAL_PAYMENT_RESET	:	3
ARM_COUPON_ADJUSTMENT_MONTHS	:	6
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	6
ARM_RESET_CAP	:	1.00000
ARM_INDEX_TYPE	:	WSJ6MOLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	760452.66
PASS_THROUGH	:	1.64100
WAC	:	2.98900
STATED_COUPON	:	2.98900
ORIGINAL_TERM_TO_MATURITY	:	358
WAM	:	131
STATED_REMAINING_TERM_TO_MATURITY	:	131
MORTGAGE_AGE	:	227
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	227
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.84800
ARM_LIFETIME_CAP	:	12.64460
ARM_LIFETIME_FLOOR	:	2.84800
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6

ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1406051.11
PASS_THROUGH	:	2.23100
WAC	:	2.75500
STATED_COUPON	:	2.75500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	269
STATED_REMAINING_TERM_TO_MATURITY	:	269
MORTGAGE_AGE	:	91
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	91
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	11.24200
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		

AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	1298794.52
PASS_THROUGH	:	2.25500
WAC	:	2.75000
STATED_COUPON	:	2.75000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	245
STATED_REMAINING_TERM_TO_MATURITY	:	245
MORTGAGE_AGE	:	115
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	115
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	9.87780
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	5
ARM_INITIAL_PAYMENT_RESET	:	5
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	2185736.68
PASS_THROUGH	:	2.42500
WAC	:	2.91600
STATED_COUPON	:	2.91600
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	264
STATED_REMAINING_TERM_TO_MATURITY	:	264
MORTGAGE_AGE	:	96
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000

MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	96
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.75400
ARM_LIFETIME_CAP	:	10.90440
ARM_LIFETIME_FLOOR	:	2.75400
ARM_INITIAL_COUPON_RESET	:	8
ARM_INITIAL_PAYMENT_RESET	:	8
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	412531.79
PASS_THROUGH	:	2.02000
WAC	:	2.87500
STATED_COUPON	:	2.87500
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	263
STATED_REMAINING_TERM_TO_MATURITY	:	263
MORTGAGE_AGE	:	97
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	97
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	12.41640
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	11
ARM_INITIAL_PAYMENT_RESET	:	11
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR

ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	244612.81
PASS_THROUGH	:	2.09700
WAC	:	2.78200
STATED_COUPON	:	2.78200
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	243
STATED_REMAINING_TERM_TO_MATURITY	:	243
MORTGAGE_AGE	:	117
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	117
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.25000
ARM_LIFETIME_CAP	:	10.13790
ARM_LIFETIME_FLOOR	:	2.25000
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	2459094.65

PASS_THROUGH	:	2.94100
WAC	:	3.49600
STATED_COUPON	:	3.49600
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	270
STATED_REMAINING_TERM_TO_MATURITY	:	270
MORTGAGE_AGE	:	90
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	90
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.30000
ARM_LIFETIME_CAP	:	11.15200
ARM_LIFETIME_FLOOR	:	2.30000
ARM_INITIAL_COUPON_RESET	:	6
ARM_INITIAL_PAYMENT_RESET	:	6
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	2426298.17
PASS_THROUGH	:	2.83900
WAC	:	3.52400
STATED_COUPON	:	3.52400
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	235
STATED_REMAINING_TERM_TO_MATURITY	:	235
MORTGAGE_AGE	:	125
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	125

BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.33200
ARM_LIFETIME_CAP	:	10.62180
ARM_LIFETIME_FLOOR	:	2.33200
ARM_INITIAL_COUPON_RESET	:	12
ARM_INITIAL_PAYMENT_RESET	:	12
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	598648.97
PASS_THROUGH	:	2.22100
WAC	:	2.86800
STATED_COUPON	:	2.86800
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	251
STATED_REMAINING_TERM_TO_MATURITY	:	251
MORTGAGE_AGE	:	109
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	109
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.32500
ARM_LIFETIME_CAP	:	11.26130
ARM_LIFETIME_FLOOR	:	2.32500
ARM_INITIAL_COUPON_RESET	:	5
ARM_INITIAL_PAYMENT_RESET	:	5
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	WSJ1YEARLIBOR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0



TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	373348.48
PASS_THROUGH	:	2.35600
WAC	:	2.90000
STATED_COUPON	:	2.90000
ORIGINAL_TERM_TO_MATURITY	:	360
WAM	:	237
STATED_REMAINING_TERM_TO_MATURITY	:	237
MORTGAGE_AGE	:	123
PRINCIPAL_PERCENTAGE_STRIP	:	100.0000000000
INTEREST_PERCENTAGE_STRIP	:	100.0000000000
MORTGAGE_PRICE	:	100.00000
MORTGAGE_PAYMENT_FREQ	:	1
MORTGAGE_DATED_DATE	:	03/01/2015
MORTGAGE_FIRST_PAYMENT_DATE	:	04/25/2015
BALLOON_ORIGINAL_TERM	:	123
BALLOON_AMORT_WAM	:	0
ARM_MARGIN	:	2.74900
ARM_LIFETIME_CAP	:	10.08440
ARM_LIFETIME_FLOOR	:	2.74900
ARM_INITIAL_COUPON_RESET	:	7
ARM_INITIAL_PAYMENT_RESET	:	7
ARM_COUPON_ADJUSTMENT_MONTHS	:	12
ARM_PAYMENT_ADJUSTMENT_MONTHS	:	12
ARM_RESET_CAP	:	2.00000
ARM_INDEX_TYPE	:	CMT1YEAR
ARM_MAX_NEG_AMORT_CAP	:	1.00000
GPM_INCR_PERCENTAGE	:	0.00000
GPM_PERIOD_OF_INCR	:	0
GPM_NUMBER_OF_INCR	:	0
TPM_INCR_PERCENTAGE	:	0.00000
TPM_PERIOD_OF_INCR	:	0
TPM_NUMBER_OF_INCR	:	0
TPM_DISCOUNT_PERCENTAGE	:	0.00000
COLLATERAL_GROUP	:	3
#		
AGENCY	:	FNMA
MORTGAGE_TYPE	:	ARM
PREPAY_METHOD	:	CPR
MORTGAGE_FACE_AMOUNT	:	7211501.78
PASS_THROUGH	:	2.16100
WAC	:	2.78600
STATED_COUPON	:	2.78600
ORIGINAL_TERM_TO_MATURITY	:	360

WAM : 220  
STATED\_REMAINING\_TERM\_TO\_MATURITY : 220  
MORTGAGE\_AGE : 140  
PRINCIPAL\_PERCENTAGE\_STRIP : 100.0000000000  
INTEREST\_PERCENTAGE\_STRIP : 100.0000000000  
MORTGAGE\_PRICE : 100.00000  
MORTGAGE\_PAYMENT\_FREQ : 1  
MORTGAGE\_DATED\_DATE : 03/01/2015  
MORTGAGE\_FIRST\_PAYMENT\_DATE : 04/25/2015  
BALLOON\_ORIGINAL\_TERM : 140  
BALLOON\_AMORT\_WAM : 0  
ARM\_MARGIN : 2.25000  
ARM\_LIFETIME\_CAP : 10.53680  
ARM\_LIFETIME\_FLOOR : 2.25000  
ARM\_INITIAL\_COUPON\_RESET : 5  
ARM\_INITIAL\_PAYMENT\_RESET : 5  
ARM\_COUPON\_ADJUSTMENT\_MONTHS : 12  
ARM\_PAYMENT\_ADJUSTMENT\_MONTHS : 12  
ARM\_RESET\_CAP : 2.00000  
ARM\_INDEX\_TYPE : WSJ1YEARLIBOR  
ARM\_MAX\_NEG\_AMORT\_CAP : 1.00000  
GPM\_INCR\_PERCENTAGE : 0.00000  
GPM\_PERIOD\_OF\_INCR : 0  
GPM\_NUMBER\_OF\_INCR : 0  
TPM\_INCR\_PERCENTAGE : 0.00000  
TPM\_PERIOD\_OF\_INCR : 0  
TPM\_NUMBER\_OF\_INCR : 0  
TPM\_DISCOUNT\_PERCENTAGE : 0.00000  
COLLATERAL\_GROUP : 3

#

##### TRANCHE INFORMATION #####  
TRANCHE\_NUMBER : 1  
NUMBER\_OF\_COMPONENTS : 0  
COMPONENT\_OF\_TRANCHE : 0  
TRANCHE\_NAME : 022-LI  
TRANCHE\_PRINCIPAL\_DESCRIPTION : NTL  
TRANCHE\_INTEREST\_DESCRIPTION : FIX\_IO  
TRANCHE\_OTHER\_DESCRIPTION :  
CUSIP : 3136ANDL8  
TRANCHE\_FACE\_AMOUNT : 189303658.00  
INTEREST\_TYPE : SMBS  
COUPON\_RATE : 5.50000  
ACCRUAL\_RATE : 0.00000  
TREASURY\_MATURITY : 0  
TREASURY\_YIELD : 0.00000  
TREASURY\_SPREAD : 0.00000  
TRANCHE\_YIELD : 0.00000  
TRANCHE\_PRICE : 0.00000  
TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
TRANCHE\_AVG\_LIFE : 4.39532  
TRANCHE\_DURATION : 3.02065  
TRANCHE\_DATED\_DATE : 03/01/2015

TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	1
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	2
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-LA
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDM6
TRANCHE_FACE_AMOUNT	:	360361078.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.09237
TRANCHE_DURATION	:	3.18505
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	200.00000
STRUCT_HIGH_PAC_BAND	:	325.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000

FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	1
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	3
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-LZ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SUP
TRANCHE_INTEREST_DESCRIPTION	:	FIX_Z
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDN4
TRANCHE_FACE_AMOUNT	:	56106970.00
INTEREST_TYPE	:	ACC
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	3.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.33983
TRANCHE_DURATION	:	4.22899
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	4
NUMBER_OF_COMPONENTS	:	0

COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-MA
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDP9
TRANCHE_FACE_AMOUNT	:	50000000.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	5.35332
TRANCHE_DURATION	:	4.08210
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	08/25/2028
TRANCHE_FINAL_MATURITY_DATE	:	11/25/2041
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	2
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	5
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-MV
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDQ7
TRANCHE_FACE_AMOUNT	:	2749416.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0

TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	5.99500
TRANCHE_DURATION	:	4.73079
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	07/25/2026
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2026
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	2
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	6
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-VM
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDR5
TRANCHE_FACE_AMOUNT	:	4075176.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	13.94357
TRANCHE_DURATION	:	10.09571
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	07/25/2026
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2030
TRANCHE_FINAL_MATURITY_DATE	:	06/25/2038

DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	2
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	7
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-MZ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX_Z
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDS3
TRANCHE_FACE_AMOUNT	:	6824595.00
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	:	19.92700
TRANCHE_DURATION	:	18.71845
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	05/25/2030
TRANCHE_LAST_PAYMENT_DATE	:	08/25/2042
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	2
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	8
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-AF
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT_AFC
TRANCHE_INTEREST_DESCRIPTION	:	FLT
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDT1
TRANCHE_FACE_AMOUNT	:	70669003.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	0.35000
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	:	5.80826
TRANCHE_DURATION	:	4.19254
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	09/25/2037
TRANCHE_FINAL_MATURITY_DATE	:	10/25/2037
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	:	9
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-AS
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL



TRANCHE_INTEREST_DESCRIPTION	:	WAC_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDU8
TRANCHE_FACE_AMOUNT	:	70669003.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	0.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	5.80826
TRANCHE_DURATION	:	3.66770
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	09/25/2037
TRANCHE_FINAL_MATURITY_DATE	:	10/25/2037
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	:	10
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NA
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDV6
TRANCHE_FACE_AMOUNT	:	10000000.00
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	:	6.40792
TRANCHE_DURATION	:	4.76188
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	07/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	11
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NB
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDW4
TRANCHE_FACE_AMOUNT	:	556000.00
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	:	22.66324
TRANCHE_DURATION	:	13.56843
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	01/25/2034
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	12
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NJ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDX2
TRANCHE_FACE_AMOUNT	:	293000.00
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	:	1.51555
TRANCHE_DURATION	:	1.44971
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	09/25/2017
TRANCHE_FINAL_MATURITY_DATE	:	02/25/2026
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000

TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	13
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NC
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDY0
TRANCHE_FACE_AMOUNT	:	2099000.00
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	:	1.51555
TRANCHE_DURATION	:	1.44971
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	09/25/2017
TRANCHE_FINAL_MATURITY_DATE	:	02/25/2026
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	14
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-ND
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANDZ7

TRANCHE_FACE_AMOUNT	:	10000000.00
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	:	8.63917
TRANCHE_DURATION	:	6.21348
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	09/25/2017
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	4
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	15
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NK
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANE1
TRANCHE_FACE_AMOUNT	:	4707000.00
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	:	6.46056

TRANCHE_DURATION	:	4.78034
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	16
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NE
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEB9
TRANCHE_FACE_AMOUNT	:	29443000.00
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	:	5.17860
TRANCHE_DURATION	:	4.20882
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	08/25/2027
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2042
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA

INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	17
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NL
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEC7
TRANCHE_FACE_AMOUNT	:	4318000.00
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	:	15.20183
TRANCHE_DURATION	:	11.35523
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	08/25/2027
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		

TRANCHE_NUMBER	:	18
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NG
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANED5
TRANCHE_FACE_AMOUNT	:	1969264.00
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	:	22.96089
TRANCHE_DURATION	:	13.62782
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	11/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	4
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	19
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEE3
TRANCHE_FACE_AMOUNT	:	21128421.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	3.00000



ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	7.26411
TRANCHE_DURATION	:	4.11044
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	4
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	20
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-IN
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEF0
TRANCHE_FACE_AMOUNT	:	18757787.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	5.46352
TRANCHE_DURATION	:	3.53301
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015

TRANCHE_LAST_PAYMENT_DATE	:	11/25/2043
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	5
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	21
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GA
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEG8
TRANCHE_FACE_AMOUNT	:	39611000.00
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	:	4.93962
TRANCHE_DURATION	:	3.95668
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	10/25/2027
TRANCHE_FINAL_MATURITY_DATE	:	01/25/2043
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000

FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	22
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GC
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEH6
TRANCHE_FACE_AMOUNT	:	5804000.00
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	:	15.81452
TRANCHE_DURATION	:	11.57723
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	10/25/2027
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2035
TRANCHE_FINAL_MATURITY_DATE	:	11/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	23
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0

TRANCHE_NAME	:	022-GB
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEJ2
TRANCHE_FACE_AMOUNT	:	1517120.00
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	:	23.92245
TRANCHE_DURATION	:	13.81582
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	12/25/2035
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	24
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEK9
TRANCHE_FACE_AMOUNT	:	20113765.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	3.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000

TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.89814
TRANCHE_DURATION	:	4.06458
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	
#	:	
TRANCHE_NUMBER	:	25
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BK
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEL7
TRANCHE_FACE_AMOUNT	:	13154817.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.40569
TRANCHE_DURATION	:	4.74050
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2033
TRANCHE_FINAL_MATURITY_DATE	:	07/25/2044
DELAY_DAYS	:	24

INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	26
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BH
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEM5
TRANCHE_FACE_AMOUNT	:	20000000.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.40569
TRANCHE_DURATION	:	4.74050
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2033
TRANCHE_FINAL_MATURITY_DATE	:	07/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000

FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	27
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEN3
TRANCHE_FACE_AMOUNT	:	4144352.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	4.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.40569
TRANCHE_DURATION	:	3.66637
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	01/25/2033
TRANCHE_FINAL_MATURITY_DATE	:	07/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	28
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BL
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX

TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEP8
TRANCHE_FACE_AMOUNT	:	2033168.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	21.55871
TRANCHE_DURATION	:	12.07630
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	01/25/2033
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	29
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BG
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEQ6
TRANCHE_FACE_AMOUNT	:	2000000.00
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	:	5.54225
TRANCHE_DURATION	:	4.35347
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	07/25/2028
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	:	30
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-IB
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANER4
TRANCHE_FACE_AMOUNT	:	2500000.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	4.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	5.54225
TRANCHE_DURATION	:	3.20461
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	07/25/2028
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	:	31
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BC
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANES2
TRANCHE_FACE_AMOUNT	:	3295411.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	17.83523
TRANCHE_DURATION	:	11.12558
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	07/25/2028
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	32
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BD
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANET0
TRANCHE_FACE_AMOUNT	:	5664000.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.06615
TRANCHE_DURATION	:	2.67233
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2023
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	150.00000
STRUCT_HIGH_PAC_BAND	:	225.00000
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	:	33
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BA
TRANCHE_PRINCIPAL_DESCRIPTION	:	SUP
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEU7
TRANCHE_FACE_AMOUNT	:	8798000.00

INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	8.27445
TRANCHE_DURATION	:	4.95327
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	10/25/2037
TRANCHE_FINAL_MATURITY_DATE	:	03/25/2045
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	34
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BJ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SUP
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEV5
TRANCHE_FACE_AMOUNT	:	892933.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	25.46753
TRANCHE_DURATION	:	12.58027

TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	10/25/2037
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	
#	:	
TRANCHE_NUMBER	:	35
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BF
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FLT
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEW3
TRANCHE_FACE_AMOUNT	:	29535332.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	0.50600
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	:	7.29618
TRANCHE_DURATION	:	4.92938
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600

FLOATER_SPREAD	:	0.35000
FLOATER_MULTIPLIER	:	1.00000000
FLOATER_CAP	:	6.50000
FLOATER_FLOOR	:	0.35000
FLOATER_INITIAL_COUPON	:	0.50600
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	36
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-BS
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEX1
TRANCHE_FACE_AMOUNT	:	29535332.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	5.99400
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	:	7.29618
TRANCHE_DURATION	:	4.23330
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600
FLOATER_SPREAD	:	6.15000
FLOATER_MULTIPLIER	:	-1.00000000
FLOATER_CAP	:	6.15000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	5.99400
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	7
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	37

NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DC
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEY9
TRANCHE_FACE_AMOUNT	:	48668799.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.36930
TRANCHE_DURATION	:	4.66741
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2034
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	:	8
TRANCHE_TYPE	:	EXCHANGEABLE
#	:	
TRANCHE_NUMBER	:	38
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DY
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANEZ6
TRANCHE_FACE_AMOUNT	:	1401927.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000

TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	22.89808
TRANCHE_DURATION	:	12.30791
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	12/25/2034
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	8
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	39
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DZ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SUP
TRANCHE_INTEREST_DESCRIPTION	:	FIX_Z
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFA0
TRANCHE_FACE_AMOUNT	:	12228527.00
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	:	9.93754
TRANCHE_DURATION	:	5.45430
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044



TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	8
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	40
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DF
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FLT
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFB8
TRANCHE_FACE_AMOUNT	:	46724440.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	0.45600
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	:	7.44179
TRANCHE_DURATION	:	5.05079
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600
FLOATER_SPREAD	:	0.30000
FLOATER_MULTIPLIER	:	1.00000000
FLOATER_CAP	:	6.50000

FLOATER_FLOOR	:	0.30000
FLOATER_INITIAL_COUPON	:	0.45600
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	8
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	41
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DS
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFC6
TRANCHE_FACE_AMOUNT	:	46724440.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	6.04400
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	:	7.44179
TRANCHE_DURATION	:	4.26184
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600
FLOATER_SPREAD	:	6.20000
FLOATER_MULTIPLIER	:	-1.00000000
FLOATER_CAP	:	6.20000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.04400
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	8
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	42
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-HI

TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFD4
TRANCHE_FACE_AMOUNT	:	34105302.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	5.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.68382
TRANCHE_DURATION	:	3.20223
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	9
TRANCHE_TYPE	:	
#	:	
TRANCHE_NUMBER	:	43
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-IH
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFE2
TRANCHE_FACE_AMOUNT	:	8708208.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	5.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000

TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.65126
TRANCHE_DURATION	:	3.07929
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	9
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	44
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-HC
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFF9
TRANCHE_FACE_AMOUNT	:	63860194.00
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	:	4.65126
TRANCHE_DURATION	:	3.52369
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1

PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	175.00000
STRUCT_HIGH_PAC_BAND	:	300.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	9
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	45
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-HZ
TRANCHE_PRINCIPAL_DESCRIPTION	:	SUP
TRANCHE_INTEREST_DESCRIPTION	:	FIX_Z
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFG7
TRANCHE_FACE_AMOUNT	:	11171472.00
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	:	4.86993
TRANCHE_DURATION	:	3.08152
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	9
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	46
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-FI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFH5
TRANCHE_FACE_AMOUNT	:	401732656.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	0.40600
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	:	3.27454
TRANCHE_DURATION	:	2.45924
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600
FLOATER_SPREAD	:	0.25000
FLOATER_MULTIPLIER	:	1.00000000
FLOATER_CAP	:	6.50000
FLOATER_FLOOR	:	0.25000
FLOATER_INITIAL_COUPON	:	0.40600
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	10
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	47
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-ES
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	INV_IO
TRANCHE_OTHER_DESCRIPTION	:	

CUSIP	:	3136ANFJ1
TRANCHE_FACE_AMOUNT	:	401732656.00
INTEREST_TYPE	:	SMBS
COUPON_RATE	:	6.09400
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	:	3.27454
TRANCHE_DURATION	:	2.45924
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600
FLOATER_SPREAD	:	6.25000
FLOATER_MULTIPLIER	:	-1.00000000
FLOATER_CAP	:	6.25000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	6.09400
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	10
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	48
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-EO
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	PO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFK8
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	0.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0

TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.60229
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	EXCHANGEABLE
#		
TRANCHE_NUMBER	:	49
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-R
TRANCHE_PRINCIPAL_DESCRIPTION	:	NPR
TRANCHE_INTEREST_DESCRIPTION	:	NPR
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFL6
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	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	022-RL
TRANCHE_PRINCIPAL_DESCRIPTION	:	NPR
TRANCHE_INTEREST_DESCRIPTION	:	NPR
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFM4
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	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	

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#
TRANCHE_NUMBER                : 51
NUMBER_OF_COMPONENTS          : 0
COMPONENT_OF_TRANCHE         : 0
TRANCHE_NAME                  : 022-AGG1
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION  :
TRANCHE_OTHER_DESCRIPTION     :
CUSIP                         : XXXXXXXXXX
TRANCHE_FACE_AMOUNT           : 58483396.00
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              : 7.28124
TRANCHE_DURATION              : 5.18185
TRANCHE_DATED_DATE           : 03/25/2015
TRANCHE_FIRST_PAYMENT_DATE    : 04/25/2015
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           : 115.00000
STRUCT_HIGH_PAC_BAND          : 225.00000
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                : 52
NUMBER_OF_COMPONENTS          : 0
COMPONENT_OF_TRANCHE         : 0
TRANCHE_NAME                  : 022-AGG2
TRANCHE_PRINCIPAL_DESCRIPTION : PAC_SEG
TRANCHE_INTEREST_DESCRIPTION  :
TRANCHE_OTHER_DESCRIPTION     :
CUSIP                         : XXXXXXXXXX
TRANCHE_FACE_AMOUNT           : 50070726.00
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	:	6.83208
TRANCHE_DURATION	:	4.99869
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	04/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	05/25/2044
DELAY_DAYS	:	0
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	115.00000
STRUCT_HIGH_PAC_BAND	:	250.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	8
TRANCHE_TYPE	:	
#		
TRANCHE_NUMBER	:	53
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-LB
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFN2
TRANCHE_FACE_AMOUNT	:	360361078.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.09237
TRANCHE_DURATION	:	3.19273
TRANCHE_DATED_DATE	:	03/01/2015

TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	54
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-LC
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFP7
TRANCHE_FACE_AMOUNT	:	360361078.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.75000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.09237
TRANCHE_DURATION	:	3.18885
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	55
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-LG
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFQ5
TRANCHE_FACE_AMOUNT	:	360361078.00
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	:	4.09237
TRANCHE_DURATION	:	3.19668
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	56
NUMBER_OF_COMPONENTS	:	0

COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-LH
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFR3
TRANCHE_FACE_AMOUNT	:	360361078.00
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	:	4.09237
TRANCHE_DURATION	:	3.20071
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#	:	
TRANCHE_NUMBER	:	57
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHES	:	0
TRANCHE_NAME	:	022-IL
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFS1
TRANCHE_FACE_AMOUNT	:	65520196.00
INTEREST_TYPE	:	REC_SMBS
COUPON_RATE	:	5.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0

TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.09237
TRANCHE_DURATION	:	2.78977
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	58
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-LT
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFT9
TRANCHE_FACE_AMOUNT	:	416468048.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.39532
TRANCHE_DURATION	:	3.31745
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2032
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045

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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	59
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-NH
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFU6
TRANCHE_FACE_AMOUNT	:	5000000.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.17078
TRANCHE_DURATION	:	4.53165
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	06/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	08/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000



FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	4
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	60
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GE
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFV4
TRANCHE_FACE_AMOUNT	:	4042384.00
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	:	23.28083
TRANCHE_DURATION	:	13.68868
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	11/25/2016
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	61
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GD
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ

TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFW2
TRANCHE_FACE_AMOUNT	:	71153000.00
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	:	4.93750
TRANCHE_DURATION	:	3.97003
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	10/25/2027
TRANCHE_FINAL_MATURITY_DATE	:	01/25/2043
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	RECOMBINABLE
#	:	
TRANCHE_NUMBER	:	62
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GM
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFX0
TRANCHE_FACE_AMOUNT	:	49029354.00
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	:	8.64145
TRANCHE_DURATION	:	5.40917
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	02/25/2045
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	63
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GH
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFY8
TRANCHE_FACE_AMOUNT	:	81275000.00
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	:	6.25958
TRANCHE_DURATION	:	4.53886
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2035
TRANCHE_FINAL_MATURITY_DATE	:	11/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1

STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000
TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	64
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-GK
TRANCHE_PRINCIPAL_DESCRIPTION	:	SEQ
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANFZ5
TRANCHE_FACE_AMOUNT	:	10122000.00
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	:	15.55315
TRANCHE_DURATION	:	11.48127
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	08/25/2027
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2035
TRANCHE_FINAL_MATURITY_DATE	:	11/25/2044
DELAY_DAYS	:	24
INTEREST_PAYMENT_FREQ	:	1
PRINCIPAL_PAYMENT_FREQ	:	1
STRUCT_LOW_PAC_BAND	:	0.00000
STRUCT_HIGH_PAC_BAND	:	0.00000
FLOATER_INDEX	:	NA
INITIAL_INDEX_VALUE	:	0.00000
FLOATER_SPREAD	:	0.00000
FLOATER_MULTIPLIER	:	0.00000000
FLOATER_CAP	:	0.00000
FLOATER_FLOOR	:	0.00000
FLOATER_INITIAL_COUPON	:	0.00000
FLOATER_RESET_FREQ	:	0
FLOATER_FIRST_RESET_DATE	:	00/00/0000

TRANCHE_GROUP	:	6
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	65
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-BM
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGA9
TRANCHE_FACE_AMOUNT	:	5328579.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	19.25596
TRANCHE_DURATION	:	11.46791
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	07/25/2028
TRANCHE_LAST_PAYMENT_DATE	:	05/25/2044
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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
#		
TRANCHE_NUMBER	:	66
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DB
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGB7

TRANCHE_FACE_AMOUNT	:	48668799.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.36930
TRANCHE_DURATION	:	4.69835
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2034
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	:	8
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	67
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-DI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGC5
TRANCHE_FACE_AMOUNT	:	5407644.00
INTEREST_TYPE	:	REC_SMBS
COUPON_RATE	:	4.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	6.36930

TRANCHE_DURATION	:	3.65629
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2034
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	:	8
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	68
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-HA
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGD3
TRANCHE_FACE_AMOUNT	:	63860194.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.65126
TRANCHE_DURATION	:	3.50941
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	9
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	69
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-HB
TRANCHE_PRINCIPAL_DESCRIPTION	:	PAC_AD
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGE1
TRANCHE_FACE_AMOUNT	:	63860194.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.65126
TRANCHE_DURATION	:	3.51883
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	9
TRANCHE_TYPE	:	RECOMBINABLE
#		



TRANCHE_NUMBER	:	70
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-HT
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGF8
TRANCHE_FACE_AMOUNT	:	75031666.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	4.68382
TRANCHE_DURATION	:	3.44500
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	11/25/2034
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	9
TRANCHE_TYPE	:	RECOMBINABLE
#	:	
TRANCHE_NUMBER	:	71
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-EI
TRANCHE_PRINCIPAL_DESCRIPTION	:	NTL
TRANCHE_INTEREST_DESCRIPTION	:	FIX_IO
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGG6
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	REC_SMBS
COUPON_RATE	:	6.00000

ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.45924
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	72
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-EF
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FLT
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGH4
TRANCHE_FACE_AMOUNT	:	401732656.00
INTEREST_TYPE	:	FLT
COUPON_RATE	:	0.40600
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	:	3.27454
TRANCHE_DURATION	:	2.60037
TRANCHE_DATED_DATE	:	03/25/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015

TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	0.15600
FLOATER_SPREAD	:	0.25000
FLOATER_MULTIPLIER	:	1.00000000
FLOATER_CAP	:	6.50000
FLOATER_FLOOR	:	0.25000
FLOATER_INITIAL_COUPON	:	0.40600
FLOATER_RESET_FREQ	:	1
FLOATER_FIRST_RESET_DATE	:	04/25/2015
TRANCHE_GROUP	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	73
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-EG
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGJ0
TRANCHE_FACE_AMOUNT	:	435210377.00
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	:	3.27454
TRANCHE_DURATION	:	2.59332
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	74
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-EB
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGK7
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.25000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.59228
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	75
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0

TRANCHE_NAME	:	022-EC
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGL5
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.50000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.59126
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#	:	
TRANCHE_NUMBER	:	76
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-ED
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGM3
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	2.75000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000

TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.59024
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	77
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-EA
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGN1
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.00000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.58925
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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	:	10
TRANCHE_TYPE	:	RECOMBINABLE
#		
TRANCHE_NUMBER	:	78
NUMBER_OF_COMPONENTS	:	0
COMPONENT_OF_TRANCHE	:	0
TRANCHE_NAME	:	022-EH
TRANCHE_PRINCIPAL_DESCRIPTION	:	PT
TRANCHE_INTEREST_DESCRIPTION	:	FIX
TRANCHE_OTHER_DESCRIPTION	:	
CUSIP	:	3136ANGP6
TRANCHE_FACE_AMOUNT	:	435210377.00
INTEREST_TYPE	:	FIX
COUPON_RATE	:	3.25000
ACCRUAL_RATE	:	0.00000
TREASURY_MATURITY	:	0
TREASURY_YIELD	:	0.00000
TREASURY_SPREAD	:	0.00000
TRANCHE_YIELD	:	0.00000
TRANCHE_PRICE	:	0.00000
TRANCHE_PROCEEDS_WITH_INTEREST	:	0
TRANCHE_AVG_LIFE	:	3.27454
TRANCHE_DURATION	:	2.58827
TRANCHE_DATED_DATE	:	03/01/2015
TRANCHE_FIRST_PAYMENT_DATE	:	04/25/2015
TRANCHE_LAST_PAYMENT_DATE	:	12/25/2031
TRANCHE_FINAL_MATURITY_DATE	:	04/25/2045
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 : 10  
 TRANCHE\_TYPE : RECOMBINABLE  
 #  
 TRANCHE\_NUMBER : 79  
 NUMBER\_OF\_COMPONENTS : 0  
 COMPONENT\_OF\_TRANCHE : 0  
 TRANCHE\_NAME : 022-EJ  
 TRANCHE\_PRINCIPAL\_DESCRIPTION : PT  
 TRANCHE\_INTEREST\_DESCRIPTION : FIX  
 TRANCHE\_OTHER\_DESCRIPTION :  
 CUSIP : 3136ANGQ4  
 TRANCHE\_FACE\_AMOUNT : 435210377.00  
 INTEREST\_TYPE : FIX  
 COUPON\_RATE : 3.50000  
 ACCRUAL\_RATE : 0.00000  
 TREASURY\_MATURITY : 0  
 TREASURY\_YIELD : 0.00000  
 TREASURY\_SPREAD : 0.00000  
 TRANCHE\_YIELD : 0.00000  
 TRANCHE\_PRICE : 0.00000  
 TRANCHE\_PROCEEDS\_WITH\_INTEREST : 0  
 TRANCHE\_AVG\_LIFE : 3.27454  
 TRANCHE\_DURATION : 2.58730  
 TRANCHE\_DATED\_DATE : 03/01/2015  
 TRANCHE\_FIRST\_PAYMENT\_DATE : 04/25/2015  
 TRANCHE\_LAST\_PAYMENT\_DATE : 12/25/2031  
 TRANCHE\_FINAL\_MATURITY\_DATE : 04/25/2045  
 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 : 10  
 TRANCHE\_TYPE : RECOMBINABLE

#  
 ##### REREMIC INFORMATION #####  
 COLLATERAL\_GROUP : 5a  
 UNDERLYING\_TRUST : 2014-080  
 CLASS : KI  
 DATE\_OF\_ISSUE : 11/1/2014  
 CUSIP\_NUMBER : 3136ALT27



INTEREST\_RATE : 3.000  
INTEREST\_TYPE : FIX/IO  
FINAL\_DISTRIBUTION\_DATE : 3/25/2044  
PRINCIPAL\_TYPE : NTL  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 5863333.00  
CLASS\_FACTOR : 0.98164294  
CURRENT\_BALANCE\_PLEDGED : 5755699.44  
#  
COLLATERAL\_GROUP : 5a  
UNDERLYING\_TRUST : 2015-014  
CLASS : DI  
DATE\_OF\_ISSUE : 2/1/2015  
CUSIP\_NUMBER : 3136AMYQ6  
INTEREST\_RATE : 3.000  
INTEREST\_TYPE : FIX/IO  
FINAL\_DISTRIBUTION\_DATE : 5/25/2025  
PRINCIPAL\_TYPE : NTL  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 1876333.00  
CLASS\_FACTOR : 0.97733724  
CURRENT\_BALANCE\_PLEDGED : 1833810.12  
#  
COLLATERAL\_GROUP : 5b  
UNDERLYING\_TRUST : 2013-120  
CLASS : IC  
DATE\_OF\_ISSUE : 11/1/2013  
CUSIP\_NUMBER : 3136AHJC5  
INTEREST\_RATE : 3.500  
INTEREST\_TYPE : FIX/IO  
FINAL\_DISTRIBUTION\_DATE : 4/25/2043  
PRINCIPAL\_TYPE : NTL  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 8932857.00  
CLASS\_FACTOR : 0.90807115  
CURRENT\_BALANCE\_PLEDGED : 4337327.39  
#  
COLLATERAL\_GROUP : 5b  
UNDERLYING\_TRUST : 2014-004  
CLASS : IK  
DATE\_OF\_ISSUE : 1/1/2014  
CUSIP\_NUMBER : 3136AH4G2  
INTEREST\_RATE : 3.500  
INTEREST\_TYPE : FIX/IO  
FINAL\_DISTRIBUTION\_DATE : 7/25/2043  
PRINCIPAL\_TYPE : NTL  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 3776714.00  
CLASS\_FACTOR : 0.86698313  
CURRENT\_BALANCE\_PLEDGED : 3274347.32  
#  
COLLATERAL\_GROUP : 5b  
UNDERLYING\_TRUST : 2014-004  
CLASS : KI  
DATE\_OF\_ISSUE : 1/1/2014  
CUSIP\_NUMBER : 3136AH4E7

INTEREST\_RATE : 3.500  
INTEREST\_TYPE : FIX/IO  
FINAL\_DISTRIBUTION\_DATE : 2/25/2044  
PRINCIPAL\_TYPE : NTL  
WHOLE\_CLASS\_ORIGINAL\_BALANCE: 2139791.00  
CLASS\_FACTOR : 0.91650861  
CURRENT\_BALANCE\_PLEDGED : 1961136.88

#  
##### RECOMBINABLE INFORMATION #####  
EXCHANGEABLE 1: 022-LA 360361078  
RECOMBINABLE 1: 022-LB 360361078  
RECOMBINABLE 2: 022-IL 32760098  
#####  
EXCHANGEABLE 1: 022-LA 360361078  
RECOMBINABLE 1: 022-LC 360361078  
RECOMBINABLE 2: 022-IL 16380049  
#####  
EXCHANGEABLE 1: 022-LA 360361078  
RECOMBINABLE 1: 022-LG 360361078  
RECOMBINABLE 2: 022-IL 49140147  
#####  
EXCHANGEABLE 1: 022-LA 360361078  
RECOMBINABLE 1: 022-LH 360361078  
RECOMBINABLE 2: 022-IL 65520196  
#####  
EXCHANGEABLE 1: 022-LA 360361078  
EXCHANGEABLE 2: 022-LZ 56106970  
RECOMBINABLE 1: 022-LT 416468048  
#####  
EXCHANGEABLE 1: 022-NJ 293000  
EXCHANGEABLE 2: 022-NK 4707000  
RECOMBINABLE 1: 022-NH 5000000  
#####  
EXCHANGEABLE 1: 022-NB 556000  
EXCHANGEABLE 2: 022-NG 1969264  
EXCHANGEABLE 3: 022-GB 1517120  
RECOMBINABLE 1: 022-GE 4042384  
#####  
EXCHANGEABLE 1: 022-NC 2099000  
EXCHANGEABLE 2: 022-NE 29443000  
EXCHANGEABLE 3: 022-GA 39611000  
RECOMBINABLE 1: 022-GD 71153000  
#####  
EXCHANGEABLE 1: 022-NC 2099000  
EXCHANGEABLE 2: 022-NE 29443000  
EXCHANGEABLE 3: 022-NL 4318000  
EXCHANGEABLE 4: 022-GA 39611000  
EXCHANGEABLE 5: 022-GC 5804000  
RECOMBINABLE 1: 022-GH 81275000  
#####  
EXCHANGEABLE 1: 022-NL 4318000  
EXCHANGEABLE 2: 022-GC 5804000

RECOMBINABLE 1: 022-GK 10122000  
#####  
EXCHANGEABLE 1: 022-NB 556000  
EXCHANGEABLE 2: 022-NC 1028510  
EXCHANGEABLE 3: 022-NE 14427070  
EXCHANGEABLE 4: 022-NL 4318000  
EXCHANGEABLE 5: 022-NG 1969264  
EXCHANGEABLE 6: 022-GA 19409390  
EXCHANGEABLE 7: 022-GC 5804000  
EXCHANGEABLE 8: 022-GB 1517120  
RECOMBINABLE 1: 022-GM 49029354  
#####  
EXCHANGEABLE 1: 022-BL 2033168  
EXCHANGEABLE 2: 022-BC 3295411  
RECOMBINABLE 1: 022-BM 5328579  
#####  
EXCHANGEABLE 1: 022-DC 48668799  
RECOMBINABLE 1: 022-DB 48668799  
RECOMBINABLE 2: 022-DI 5407644  
#####  
EXCHANGEABLE 1: 022-IH 8708208  
EXCHANGEABLE 2: 022-HC 63860194  
RECOMBINABLE 1: 022-HA 63860194  
#####  
EXCHANGEABLE 1: 022-IH 2902736  
EXCHANGEABLE 2: 022-HC 63860194  
RECOMBINABLE 1: 022-HB 63860194  
#####  
EXCHANGEABLE 1: 022-IH 8708208  
EXCHANGEABLE 2: 022-HC 63860194  
EXCHANGEABLE 3: 022-HZ 11171472  
RECOMBINABLE 1: 022-HT 75031666  
#####  
EXCHANGEABLE 1: 022-FI 401732656  
EXCHANGEABLE 2: 022-EO 401732656  
RECOMBINABLE 1: 022-EF 401732656  
#####  
EXCHANGEABLE 1: 022-FI 133910885  
EXCHANGEABLE 2: 022-ES 133910885  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-EG 435210377  
#####  
EXCHANGEABLE 1: 022-FI 150649745  
EXCHANGEABLE 2: 022-ES 150649745  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-EB 435210377  
#####  
EXCHANGEABLE 1: 022-FI 167388606  
EXCHANGEABLE 2: 022-ES 167388606  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-EC 435210377  
#####

EXCHANGEABLE 1: 022-FI 184127467  
EXCHANGEABLE 2: 022-ES 184127467  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-ED 435210377  
#####  
EXCHANGEABLE 1: 022-FI 200866327  
EXCHANGEABLE 2: 022-ES 200866327  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-EA 435210377  
#####  
EXCHANGEABLE 1: 022-FI 217605188  
EXCHANGEABLE 2: 022-ES 217605188  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-EH 435210377  
#####  
EXCHANGEABLE 1: 022-FI 234344049  
EXCHANGEABLE 2: 022-ES 234344049  
EXCHANGEABLE 3: 022-EO 435210377  
RECOMBINABLE 1: 022-EJ 435210377  
#####  
EXCHANGEABLE 1: 022-FI 401732656  
EXCHANGEABLE 2: 022-ES 401732656  
RECOMBINABLE 1: 022-EI 435210377  
#####