

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C01



Distribution Date: 28-Dec-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
A-H	NA	11/30/2020	0.00000 %	11,407,113,138.35	0.00	606,058,721.13	0.00	10,801,054,417.21	606,058,721.13	0.00
M-1	30711XAC8	12/24/2020	1.75013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAD6	12/24/2020	4.55013 %	262,353,206.56	1,094,262.76	939,653.51	0.00	261,413,553.05	2,033,916.27	0.00
M-2H	NA	11/30/2020	0.00000 %	14,459,303.14	0.00	51,787.95	0.00	14,407,515.19	51,787.95	0.00
B-H	NA	11/30/2020	0.00000 %	70,614,000.59	0.00	0.00	5,484,048.08	65,129,952.51	0.00	22,796,203.49
Totals				11,754,539,648.64	1,094,262.76	607,050,162.59	5,484,048.08	11,142,005,437.96	608,144,425.35	22,796,203.49

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information. All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-H	28,429,457,323.00	11,407,113,138.35	32,552,501.28	573,506,219.85	0.00	0.00	606,058,721.13	10,801,054,417.21	0.37992475	606,058,721.13
M-1	375,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-1H	20,667,705.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-2	375,000,000.00	262,353,206.56	939,653.51	0.00	0.00	0.00	939,653.51	261,413,553.05	0.69710281	939,653.51
M-2H	20,667,705.00	14,459,303.14	51,787.95	0.00	0.00	0.00	51,787.95	14,407,515.19	0.69710281	51,787.95
B-H	87,926,156.00	70,614,000.59	0.00	0.00	0.00	5,484,048.08	5,484,048.08	65,129,952.51	0.74073467	0.00
Totals	29,308,718,889.00	11,754,539,648.64	33,543,942.74	573,506,219.85	0.00	5,484,048.08	612,534,210.67	11,142,005,437.96	0.38016010	607,050,162.59

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-H	28,429,457,323.00	401.24273245	1.14502718	20.17295699	0.00000000	0.00000000	21.31798417	379.92474828	0.37992475	21.31798417
M-1	375,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-1H	20,667,705.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-2	375,000,000.00	699.60855083	2.50574269	0.00000000	0.00000000	0.00000000	2.50574269	697.10280813	0.69710281	2.50574269
M-2H	20,667,705.00	699.60855063	2.50574266	0.00000000	0.00000000	0.00000000	2.50574266	697.10280798	0.69710281	2.50574266
B-H	87,926,156.00	803.10574012	0.00000000	0.00000000	0.00000000	62.37106601	62.37106601	740.73467411	0.74073467	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
A-H	N/A	N/A	0.00000 %	11,407,113,138.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,801,054,417.21
M-1	N/A	N/A	1.75013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	11/25/20 - 12/27/20	33	4.55013 %	262,353,206.56	1,094,262.76	0.00	0.00	0.00	0.00	1,094,262.76	0.00	261,413,553.05
M-2H	N/A	N/A	0.00000 %	14,459,303.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,407,515.19
B-H	N/A	N/A	0.00000 %	70,614,000.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,129,952.51
Totals					1,094,262.76	0.00	0.00	0.00	0.00	1,094,262.76	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
A-H	28,429,457,323.00	0.00000 %	401.24273245	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	379.92474828
M-1	375,000,000.00	1.75013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-1H	20,667,705.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-2	375,000,000.00	4.55013 %	699.60855083	2.91803403	0.00000000	0.00000000	0.00000000	0.00000000	2.91803403	0.00000000	697.10280813
M-2H	20,667,705.00	0.00000 %	699.60855063	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	697.10280798
B-H	87,926,156.00	0.00000 %	803.10574012	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	740.73467411

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	7,537,131.01
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(5,484,048.08)
Total Deposits	2,053,082.93
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,033,916.27
Total Withdrawals (Pool Distribution Amount)	2,053,082.93
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	612,534,210.67
Total Principal Reduction Cumulative	18,166,717,047.49
Scheduled Principal Current	33,543,942.74
Scheduled Principal Cumulative	3,578,060,654.82
Unscheduled Principal Current	573,506,219.85
Unscheduled Principal Cumulative	14,565,856,592.80
Senior Reduction Amount	606,058,721.13
Subordinate Reduction Amount	991,441.46
Calculated Recovery Principal Amount	49,346,247.62
Calculated Tranche Write-down Amount	5,484,048.08
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	122291
Period Beginning Loan Count	61955
Period Reference Pool Removal Loan Count	2398
Period Ending Loan Count	59557
UPB at Origination	30,060,523,000.00
UPB at Issuance	29,308,718,889.77
UPB Actual Current	11,142,001,842.28
Period PIF Loan Count Current	2139
PIF Loan Count Cumulative	61503
Period PIF Loan UPB Current	511,385,138.46
PIF Loan UPB Cumulative	13,288,129,256.74
Period Partial Prepayment Amount	14,890,042.45
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	7
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	923,913.43
D180 Credit Event Loan Count Current	259
D180 Credit Event Loan Count Cumulative	1126
D180 Credit Event Actual Balance Curr	54,840,481.53
D180 Credit Event Actual Balance Cum	227,038,126.43
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	98
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,292,970.84

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Additional Reporting - Deal Level

Informational Reporting	
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	2
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	574,770.34
Credit Event Amount Current	54,840,481.53
Credit Event Amount Cumulative	227,962,039.86
Total Active Modified Loan Count	110
Total Active Modified Loan UPB	17,928,389.22
Libor Rate	0.150130%
Structural Reporting	
Senior Percentage	97.044350%
Subordinate Percentage	2.955650%
10% Severity Tier Percentage [0 - 1%]	0.187113%
20% Severity Tier Percentage [1 - 2%]	0.000000%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.777796%
Prior Cum Net Credit Event Percentage	0.590683%
Minimum Credit Enhancement Test Pass?	NO

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
A-H	0.00	0.00	3.000000 %	2.960000 %	3.060000 %
M-1	0.00	0.00	1.650000 %	2.960000 %	3.060000 %
M-1H	0.00	0.00	1.650000 %	2.960000 %	3.060000 %
M-2	0.00	0.00	0.300000 %	0.600000 %	0.580000 %
M-2H	0.00	0.00	0.300000 %	0.600000 %	0.580000 %
B-H	5,484,048.08	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	284	49,543,135.38	0.476854 %	0.444652 %
60 Days	97	17,428,534.58	0.162869 %	0.156422 %
90 Days	89	17,911,640.31	0.149437 %	0.160758 %
120 Days	92	17,622,346.43	0.154474 %	0.158161 %
150 Days	123	27,852,866.51	0.206525 %	0.249981 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	685	130,358,523.21	1.150159 %	1.169974 %

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	259	54,830,295.70	5,484,048.08	0.049 %	0	0.00	0.00	0.000 %	259	54,830,295.70	5,484,048.08	0.049 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0023344883	240,000.00	0.000 %	LA	69.00	360	172,340.52	11/30/2020	17,234.05	17,234.05
Summary	0023344949	211,000.00	0.000 %	CA	68.00	360	179,424.52	11/30/2020	17,942.45	17,942.45
Summary	0023345059	400,000.00	0.000 %	NY	80.00	360	334,179.90	11/30/2020	33,417.99	33,417.99
Summary	0023345222	481,000.00	0.000 %	CA	75.00	360	407,128.10	11/30/2020	40,712.81	40,712.81
Summary	0023345657	186,000.00	0.000 %	TX	80.00	360	157,405.80	11/30/2020	15,740.58	15,740.58
Summary	0023345813	417,000.00	0.000 %	CA	61.00	360	189,098.68	11/30/2020	18,909.87	18,909.87
Summary	0023345872	251,000.00	0.000 %	MA	70.00	360	192,519.77	11/30/2020	19,251.98	19,251.98
Summary	0023346500	376,000.00	0.000 %	NJ	80.00	360	315,199.98	11/30/2020	31,520.00	31,520.00
Summary	0023347517	338,000.00	0.000 %	CO	64.00	360	267,331.26	11/30/2020	26,733.13	26,733.13
Summary	0023348057	55,000.00	0.000 %	NJ	74.00	360	45,568.24	11/30/2020	4,556.82	4,556.82
Summary	0023348918	348,000.00	0.000 %	OR	80.00	360	292,680.40	11/30/2020	29,268.04	29,268.04
Summary	0023349437	261,000.00	0.000 %	MA	77.00	360	205,329.54	11/30/2020	20,532.95	20,532.95
Summary	0023349534	436,000.00	0.000 %	CA	80.00	360	367,993.13	11/30/2020	36,799.31	36,799.31
Summary	0023349582	132,000.00	0.000 %	IN	80.00	360	108,090.64	11/30/2020	10,809.06	10,809.06
Summary	0023349599	488,000.00	0.000 %	CA	75.00	360	407,001.79	11/30/2020	40,700.18	40,700.18
Summary	0023350003	194,000.00	0.000 %	MN	68.00	360	163,782.17	11/30/2020	16,378.22	16,378.22
Summary	0023350110	222,000.00	0.000 %	MT	74.00	360	175,850.32	11/30/2020	17,585.03	17,585.03
Summary	0023350547	74,000.00	0.000 %	FL	70.00	360	62,339.17	11/30/2020	6,233.92	6,233.92
Summary	0023350604	211,000.00	0.000 %	CA	65.00	360	178,548.08	11/30/2020	17,854.81	17,854.81
Summary	0023350631	178,000.00	0.000 %	ND	80.00	360	150,794.08	11/30/2020	15,079.41	15,079.41
Summary	0023350718	375,000.00	0.000 %	NY	79.00	360	306,155.61	11/30/2020	30,615.56	30,615.56
Summary	0023350731	344,000.00	0.000 %	CT	61.00	360	292,078.56	11/30/2020	29,207.86	29,207.86

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Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0023351004	134,000.00	0.000 %	CO	75.00	360	114,775.91	11/30/2020	11,477.59	11,477.59
Summary	0023351350	113,000.00	0.000 %	GA	61.00	360	95,717.54	11/30/2020	9,571.75	9,571.75
Summary	0023351695	105,000.00	0.000 %	CA	75.00	360	28,466.46	11/30/2020	2,846.65	2,846.65
Summary	0023351781	108,000.00	0.000 %	CT	69.00	360	89,488.09	11/30/2020	8,948.81	8,948.81
Summary	0023351875	66,000.00	0.000 %	KS	75.00	360	54,878.69	11/30/2020	5,487.87	5,487.87
Summary	0023352226	417,000.00	0.000 %	CA	71.00	360	350,711.46	11/30/2020	35,071.15	35,071.15
Summary	0023352478	129,000.00	0.000 %	TX	79.00	360	108,460.07	11/30/2020	10,846.01	10,846.01
Summary	0023352968	311,000.00	0.000 %	CA	75.00	360	261,562.18	11/30/2020	26,156.22	26,156.22
Summary	0023354343	342,000.00	0.000 %	GA	80.00	360	287,477.87	11/30/2020	28,747.79	28,747.79
Summary	0023354365	315,000.00	0.000 %	NY	69.00	360	265,430.01	11/30/2020	26,543.00	26,543.00
Summary	0023354925	176,000.00	0.000 %	CO	64.00	360	147,138.45	11/30/2020	15,228.56	15,228.56
Summary	0023355395	137,000.00	0.000 %	PA	79.00	360	116,774.62	11/30/2020	11,677.46	11,677.46
Summary	0023355698	368,000.00	0.000 %	CA	80.00	360	293,565.37	11/30/2020	29,356.54	29,356.54
Summary	0023356011	112,000.00	0.000 %	IL	75.00	360	94,893.57	11/30/2020	9,834.09	9,834.09
Summary	0023356035	322,000.00	0.000 %	OR	64.00	360	30,243.61	11/30/2020	3,024.36	3,024.36
Summary	0023357626	100,000.00	0.000 %	NV	80.00	360	80,905.10	11/30/2020	8,090.51	8,090.51
Summary	0023358061	198,000.00	0.000 %	CA	79.00	360	164,953.63	11/30/2020	16,495.36	16,495.36
Summary	0023358387	110,000.00	0.000 %	TX	79.00	360	93,905.22	11/30/2020	9,390.52	9,390.52
Summary	0023358855	366,000.00	0.000 %	CA	77.00	360	308,291.64	11/30/2020	30,829.16	30,829.16
Summary	0023359069	319,000.00	0.000 %	CA	75.00	360	268,080.66	11/30/2020	26,808.07	26,808.07
Summary	0023359944	492,000.00	0.000 %	CA	80.00	360	418,809.64	11/30/2020	41,880.96	41,880.96
Summary	0023360104	234,000.00	0.000 %	CA	80.00	360	191,744.44	11/30/2020	19,174.44	19,174.44
Summary	0023360709	417,000.00	0.000 %	CO	77.00	360	353,775.55	11/30/2020	35,377.55	35,377.55
Summary	0023360940	320,000.00	0.000 %	CO	80.00	360	269,776.44	11/30/2020	26,977.64	26,977.64
Summary	0023362643	257,000.00	0.000 %	CO	77.00	360	75,238.85	11/30/2020	7,523.88	7,523.88
Summary	0023362649	248,000.00	0.000 %	DC	66.00	360	193,465.18	11/30/2020	19,346.52	19,346.52
Summary	0023363325	178,000.00	0.000 %	CA	80.00	360	140,365.09	11/30/2020	14,036.51	14,036.51
Summary	0023363557	230,000.00	0.000 %	TX	80.00	360	186,055.75	11/30/2020	18,605.57	18,605.57
Summary	0023363820	406,000.00	0.000 %	CA	80.00	360	343,308.15	11/30/2020	34,330.81	34,330.81
Summary	0023363852	405,000.00	0.000 %	VA	80.00	360	338,102.49	11/30/2020	33,810.25	33,810.25
Summary	0023365294	255,000.00	0.000 %	IL	80.00	360	214,862.66	11/30/2020	21,486.27	21,486.27
Summary	0023365510	212,000.00	0.000 %	OH	80.00	360	179,268.38	11/30/2020	17,926.84	17,926.84
Summary	0023366098	526,000.00	0.000 %	CA	71.00	360	442,992.32	11/30/2020	44,299.23	44,299.23

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0023366355	212,000.00	0.000 %	GA	80.00	360	180,002.06	11/30/2020	18,000.21	18,000.21
Summary	0023366686	108,000.00	0.000 %	WA	70.00	360	92,463.93	11/30/2020	9,246.39	9,246.39
Summary	0023367136	360,000.00	0.000 %	CT	75.00	360	299,497.22	11/30/2020	29,949.72	29,949.72
Summary	0023367388	330,000.00	0.000 %	CA	66.00	360	281,055.14	11/30/2020	28,105.51	28,105.51
Summary	0023368646	301,000.00	0.000 %	CA	70.00	360	254,317.59	11/30/2020	25,431.76	25,431.76
Summary	0023369082	528,000.00	0.000 %	NY	80.00	360	452,399.71	11/30/2020	45,239.97	45,239.97
Summary	0023369134	393,000.00	0.000 %	NY	65.00	360	329,732.49	11/30/2020	32,973.25	32,973.25
Summary	0023369224	510,000.00	0.000 %	CA	72.00	360	422,387.35	11/30/2020	42,238.73	42,238.73
Summary	0023369272	417,000.00	0.000 %	NE	62.00	360	352,669.29	11/30/2020	35,266.93	35,266.93
Summary	0023369445	358,000.00	0.000 %	DC	75.00	360	304,637.68	11/30/2020	30,463.77	30,463.77
Summary	0023369936	83,000.00	0.000 %	OH	80.00	360	69,991.20	11/30/2020	6,999.12	6,999.12
Summary	0023369986	168,000.00	0.000 %	RI	80.00	360	139,816.19	11/30/2020	13,981.62	13,981.62
Summary	0023369996	345,000.00	0.000 %	OH	71.00	324	281,830.86	11/30/2020	28,183.09	28,183.09
Summary	0023370095	212,000.00	0.000 %	TX	80.00	360	180,682.18	11/30/2020	18,068.22	18,068.22
Summary	0023370514	338,000.00	0.000 %	CO	80.00	360	284,136.21	11/30/2020	28,413.62	28,413.62
Summary	0023370535	417,000.00	0.000 %	DC	72.00	360	357,293.24	11/30/2020	35,729.32	35,729.32
Summary	0023370724	256,000.00	0.000 %	AZ	80.00	360	218,030.70	11/30/2020	21,803.07	21,803.07
Summary	0023370769	188,000.00	0.000 %	CA	80.00	360	159,126.52	11/30/2020	15,912.65	15,912.65
Summary	0023370782	540,000.00	0.000 %	DC	75.00	360	449,589.90	11/30/2020	44,958.99	44,958.99
Summary	0023370984	224,000.00	0.000 %	AL	75.00	360	186,187.08	11/30/2020	18,618.71	18,618.71
Summary	0023371233	60,000.00	0.000 %	TX	80.00	360	35,892.36	11/30/2020	3,589.24	3,589.24
Summary	0023372121	483,000.00	0.000 %	HI	80.00	360	400,237.71	11/30/2020	40,023.77	40,023.77
Summary	0023372320	77,000.00	0.000 %	PA	80.00	360	61,363.07	11/30/2020	6,136.31	6,136.31
Summary	0023372621	128,000.00	0.000 %	IN	80.00	360	107,778.37	11/30/2020	10,777.84	10,777.84
Summary	0023372882	172,000.00	0.000 %	KY	80.00	360	136,089.07	11/30/2020	13,608.91	13,608.91
Summary	0023372953	282,000.00	0.000 %	CA	80.00	360	235,948.58	11/30/2020	23,594.86	23,594.86
Summary	0023373939	288,000.00	0.000 %	FL	80.00	360	238,395.33	11/30/2020	23,839.53	23,839.53
Summary	0023374049	367,000.00	0.000 %	CA	70.00	360	307,990.81	11/30/2020	30,799.08	30,799.08
Summary	0023374413	234,000.00	0.000 %	KY	78.00	360	190,492.22	11/30/2020	19,049.22	19,049.22
Summary	0023374595	457,000.00	0.000 %	CA	80.00	360	384,353.94	11/30/2020	38,435.39	38,435.39
Summary	0023374635	456,000.00	0.000 %	VA	80.00	360	356,865.66	11/30/2020	35,785.92	35,785.92
Summary	0023374674	587,000.00	0.000 %	CA	77.00	360	473,863.76	11/30/2020	47,386.38	47,386.38
Summary	0023374760	459,000.00	0.000 %	CA	78.00	360	387,278.30	11/30/2020	38,727.83	38,727.83

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Summary	0023376125	176,000.00	0.000 %	CA	80.00	360	144,663.97	11/30/2020	14,466.40	14,466.40
Summary	0023376213	124,000.00	0.000 %	IL	80.00	360	105,283.77	11/30/2020	10,528.38	10,528.38
Summary	0023376772	209,000.00	0.000 %	TX	80.00	360	171,325.89	11/30/2020	17,132.59	17,132.59
Summary	0023377021	52,000.00	0.000 %	PA	80.00	360	42,475.09	11/30/2020	4,247.51	4,247.51
Summary	0023377229	133,000.00	0.000 %	CA	80.00	360	59,987.99	11/30/2020	5,998.80	5,998.80
Summary	0023378048	204,000.00	0.000 %	MN	80.00	360	158,490.67	11/30/2020	15,849.07	15,849.07
Summary	0023378353	101,000.00	0.000 %	AZ	75.00	360	85,136.00	11/30/2020	8,513.60	8,513.60
Summary	0023378662	386,000.00	0.000 %	NC	74.00	360	296,024.80	11/30/2020	29,602.48	29,602.48
Summary	0023378766	94,000.00	0.000 %	CA	75.00	360	79,391.36	11/30/2020	7,939.14	7,939.14
Summary	0023379185	208,000.00	0.000 %	MI	80.00	360	174,915.01	11/30/2020	17,491.50	17,491.50
Summary	0023379305	153,000.00	0.000 %	OH	80.00	360	122,248.20	11/30/2020	12,224.82	12,224.82
Summary	0023379567	554,000.00	0.000 %	CA	65.00	360	464,326.56	11/30/2020	46,432.66	46,432.66
Summary	0023380541	135,000.00	0.000 %	VA	69.00	360	114,107.35	11/30/2020	11,410.73	11,410.73
Summary	0023380631	170,000.00	0.000 %	NC	80.00	360	144,340.79	11/30/2020	14,434.08	14,434.08
Summary	0023382051	191,000.00	0.000 %	IL	75.00	360	164,825.59	11/30/2020	16,482.56	16,482.56
Summary	0023383229	324,000.00	0.000 %	CT	80.00	360	267,875.06	11/30/2020	26,787.51	26,787.51
Summary	0023383404	242,000.00	0.000 %	NY	64.00	360	204,017.45	11/30/2020	20,401.74	20,401.74
Summary	0023383975	113,000.00	0.000 %	NC	76.00	360	91,202.91	11/30/2020	9,120.29	9,120.29
Summary	0023384037	231,000.00	0.000 %	FL	69.00	360	185,701.77	11/30/2020	18,570.18	18,570.18
Summary	0023384216	312,000.00	0.000 %	AZ	80.00	360	263,031.58	11/30/2020	26,303.16	26,303.16
Summary	0023384238	334,000.00	0.000 %	TX	76.00	360	280,653.45	11/30/2020	28,065.34	28,065.34
Summary	0023386033	98,000.00	0.000 %	AZ	75.00	360	82,061.00	11/30/2020	8,206.10	8,206.10
Summary	0023386736	406,000.00	0.000 %	CA	66.00	360	326,798.96	11/30/2020	32,679.90	32,679.90
Summary	0023386815	86,000.00	0.000 %	TX	75.00	360	74,545.26	11/30/2020	7,454.53	7,454.53
Summary	0023387383	380,000.00	0.000 %	IL	80.00	360	318,178.14	11/30/2020	31,817.81	31,817.81
Summary	0023388302	144,000.00	0.000 %	GA	80.00	360	122,047.49	11/30/2020	12,204.75	12,204.75
Summary	0023388310	220,000.00	0.000 %	WA	80.00	360	184,874.14	11/30/2020	18,487.41	18,487.41
Summary	0023388462	180,000.00	0.000 %	NY	80.00	360	152,138.81	11/30/2020	15,213.88	15,213.88
Summary	0023388693	414,000.00	0.000 %	AZ	75.00	360	345,616.80	11/30/2020	34,561.68	34,561.68
Summary	0023388782	248,000.00	0.000 %	CA	80.00	360	207,610.43	11/30/2020	20,761.04	20,761.04
Summary	0023388930	228,000.00	0.000 %	CA	80.00	360	190,406.62	11/30/2020	19,040.66	19,040.66
Summary	0023389001	400,000.00	0.000 %	MA	67.00	360	336,948.39	11/30/2020	33,694.84	33,694.84
Summary	0023390131	565,000.00	0.000 %	CA	69.00	360	437,056.16	11/30/2020	43,705.62	43,705.62

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Summary	0023390546	409,000.00	0.000 %	MA	78.00	360	343,277.69	11/30/2020	34,327.77	34,327.77
Summary	0023390720	307,000.00	0.000 %	LA	70.00	360	260,707.92	11/30/2020	26,070.79	26,070.79
Summary	0023390916	383,000.00	0.000 %	NY	75.00	360	325,033.57	11/30/2020	32,503.36	32,503.36
Summary	0023391463	300,000.00	0.000 %	CA	69.00	360	252,101.79	11/30/2020	25,210.18	25,210.18
Summary	0023391693	194,000.00	0.000 %	LA	78.00	360	160,529.93	11/30/2020	16,052.99	16,052.99
Summary	0023391862	340,000.00	0.000 %	MD	64.00	360	285,714.07	11/30/2020	28,571.41	28,571.41
Summary	0023391879	360,000.00	0.000 %	NY	80.00	360	279,825.12	11/30/2020	27,982.51	27,982.51
Summary	0023392086	417,000.00	0.000 %	CA	67.00	360	333,882.19	11/30/2020	33,388.22	33,388.22
Summary	0023392286	178,000.00	0.000 %	TX	80.00	360	149,609.31	11/30/2020	14,960.93	14,960.93
Summary	0023392383	400,000.00	0.000 %	TX	80.00	360	318,068.13	11/30/2020	31,806.81	31,806.81
Summary	0023392633	572,000.00	0.000 %	CA	80.00	360	483,405.33	11/30/2020	48,340.53	48,340.53
Summary	0023392981	385,000.00	0.000 %	CA	70.00	360	286,989.24	11/30/2020	28,698.92	28,698.92
Summary	0023393751	278,000.00	0.000 %	MD	70.00	360	200,562.82	11/30/2020	20,056.28	20,056.28
Summary	0023393903	410,000.00	0.000 %	GA	78.00	360	342,527.69	11/30/2020	34,252.77	34,252.77
Summary	0023394155	146,000.00	0.000 %	VA	80.00	360	124,186.88	11/30/2020	12,418.69	12,418.69
Summary	0023394191	134,000.00	0.000 %	WA	74.00	360	111,451.48	11/30/2020	11,172.73	11,172.73
Summary	0023395509	136,000.00	0.000 %	UT	80.00	360	115,288.79	11/30/2020	11,528.88	11,528.88
Summary	0023395545	169,000.00	0.000 %	PA	80.00	360	143,536.30	11/30/2020	14,353.63	14,353.63
Summary	0023396876	96,000.00	0.000 %	TN	80.00	360	81,848.63	11/30/2020	8,184.86	8,184.86
Summary	0023396878	99,000.00	0.000 %	AZ	75.00	360	85,079.68	11/30/2020	8,507.97	8,507.97
Summary	0023397372	450,000.00	0.000 %	CA	80.00	360	364,710.16	11/30/2020	36,471.02	36,471.02
Summary	0023397746	307,000.00	0.000 %	PR	78.00	360	265,097.25	11/30/2020	26,509.72	26,509.72
Summary	0023397767	113,000.00	0.000 %	PR	80.00	360	95,866.34	11/30/2020	9,586.63	9,586.63
Summary	0023398050	417,000.00	0.000 %	OR	70.00	360	335,832.22	11/30/2020	33,583.22	33,583.22
Summary	0023398707	64,000.00	0.000 %	IL	80.00	360	54,295.63	11/30/2020	5,429.56	5,429.56
Summary	0023401327	417,000.00	0.000 %	FL	76.00	360	348,989.50	11/30/2020	34,898.95	34,898.95
Summary	0023401934	374,000.00	0.000 %	CA	72.00	360	306,367.36	11/30/2020	30,636.74	30,636.74
Summary	0023402499	245,000.00	0.000 %	IL	63.00	360	205,645.78	11/30/2020	20,564.58	20,564.58
Summary	0023403381	116,000.00	0.000 %	OR	80.00	360	89,136.66	11/30/2020	8,913.67	8,913.67
Summary	0023403703	249,000.00	0.000 %	GA	74.00	360	208,561.11	11/30/2020	20,856.11	20,856.11
Summary	0023403972	360,000.00	0.000 %	ID	80.00	360	302,130.81	11/30/2020	30,213.08	30,213.08
Summary	0023404344	244,000.00	0.000 %	PA	80.00	360	203,688.61	11/30/2020	20,368.86	20,368.86
Summary	0023404833	264,000.00	0.000 %	TN	80.00	360	212,851.44	11/30/2020	21,285.14	21,285.14

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Summary	0023407456	367,000.00	0.000 %	IL	62.00	360	309,150.65	11/30/2020	30,915.06	30,915.06
Summary	0023407536	127,000.00	0.000 %	WA	75.00	360	107,654.66	11/30/2020	10,765.47	10,765.47
Summary	0023408184	160,000.00	0.000 %	AZ	80.00	360	131,814.30	11/30/2020	13,181.43	13,181.43
Summary	0023408276	360,000.00	0.000 %	CA	80.00	360	304,463.06	11/30/2020	30,446.31	30,446.31
Summary	0023408638	560,000.00	0.000 %	NY	70.00	360	471,726.96	11/30/2020	47,172.70	47,172.70
Summary	0023408694	80,000.00	0.000 %	MI	80.00	360	67,865.78	11/30/2020	6,786.58	6,786.58
Summary	0023408834	320,000.00	0.000 %	CA	80.00	360	266,887.74	11/30/2020	26,688.77	26,688.77
Summary	0023409221	73,000.00	0.000 %	GA	63.00	360	62,451.84	11/30/2020	6,245.18	6,245.18
Summary	0023409309	192,000.00	0.000 %	CT	80.00	360	156,614.54	11/30/2020	15,661.45	15,661.45
Summary	0023410109	610,000.00	0.000 %	CA	80.00	360	515,146.99	11/30/2020	51,514.70	51,514.70
Summary	0023410387	363,000.00	0.000 %	CA	68.00	360	290,101.97	11/30/2020	29,010.20	29,010.20
Summary	0023410816	318,000.00	0.000 %	CA	80.00	360	265,158.59	11/30/2020	26,515.86	26,515.86
Summary	0023410988	233,000.00	0.000 %	CA	75.00	360	197,220.16	11/30/2020	19,722.02	19,722.02
Summary	0023410998	144,000.00	0.000 %	WI	66.00	360	110,852.25	11/30/2020	11,085.22	11,085.22
Summary	0023411021	417,000.00	0.000 %	IL	80.00	360	350,025.05	11/30/2020	35,002.50	35,002.50
Summary	0023411197	197,000.00	0.000 %	TX	75.00	360	163,306.60	11/30/2020	16,330.66	16,330.66
Summary	0023411226	263,000.00	0.000 %	CA	75.00	360	215,773.77	11/30/2020	21,577.38	21,577.38
Summary	0023412058	154,000.00	0.000 %	MA	80.00	360	132,377.21	11/30/2020	13,237.72	13,237.72
Summary	0023412231	267,000.00	0.000 %	CT	75.00	360	229,400.88	11/30/2020	22,940.09	22,940.09
Summary	0023412440	122,000.00	0.000 %	OR	80.00	360	103,317.25	11/30/2020	10,331.72	10,331.72
Summary	0023413781	184,000.00	0.000 %	AR	80.00	360	157,991.98	11/30/2020	15,799.20	15,799.20
Summary	0023414059	156,000.00	0.000 %	PA	80.00	360	131,942.53	11/30/2020	13,194.25	13,194.25
Summary	0023414648	342,000.00	0.000 %	CO	75.00	360	286,933.28	11/30/2020	28,693.33	28,693.33
Summary	0023414802	327,000.00	0.000 %	UT	74.00	360	275,456.81	11/30/2020	27,545.68	27,545.68
Summary	0023415581	235,000.00	0.000 %	UT	73.00	360	195,545.55	11/30/2020	19,554.55	19,554.55
Summary	0023415830	340,000.00	0.000 %	CA	80.00	360	279,898.10	11/30/2020	27,989.81	27,989.81
Summary	0023416187	108,000.00	0.000 %	TX	80.00	360	82,025.17	11/30/2020	8,202.52	8,202.52
Summary	0023416305	224,000.00	0.000 %	OK	80.00	360	95,629.38	11/30/2020	9,562.94	9,562.94
Summary	0023416370	61,000.00	0.000 %	NV	80.00	360	43,484.75	11/30/2020	4,348.47	4,348.47
Summary	0023416951	415,000.00	0.000 %	MN	80.00	360	329,459.42	11/30/2020	32,945.94	32,945.94
Summary	0023417050	550,000.00	0.000 %	HI	73.00	360	456,849.43	11/30/2020	45,684.94	45,684.94
Summary	0023417484	204,000.00	0.000 %	LA	77.00	360	172,555.55	11/30/2020	17,255.55	17,255.55
Summary	0023418454	616,000.00	0.000 %	CA	80.00	360	521,074.74	11/30/2020	52,107.47	52,107.47

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Series 2014-C01



Distribution Date: 28-Dec-2020
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0023418513	300,000.00	0.000 %	NY	69.00	360	236,516.92	11/30/2020	23,651.69	23,651.69
Summary	0023418617	218,000.00	0.000 %	AL	74.00	360	175,160.86	11/30/2020	17,516.09	17,516.09
Summary	0023418674	248,000.00	0.000 %	CA	70.00	360	207,730.59	11/30/2020	20,773.06	20,773.06
Summary	0023418807	239,000.00	0.000 %	WI	75.00	360	198,595.69	11/30/2020	19,859.57	19,859.57
Summary	0023418976	115,000.00	0.000 %	NY	75.00	360	96,900.47	11/30/2020	9,690.05	9,690.05
Summary	0023419558	260,000.00	0.000 %	NE	80.00	360	205,008.63	11/30/2020	20,500.86	20,500.86
Summary	0023420310	257,000.00	0.000 %	MN	80.00	360	212,238.12	11/30/2020	21,223.81	21,223.81
Summary	0023422267	355,000.00	0.000 %	OR	74.00	360	282,018.93	11/30/2020	28,201.89	28,201.89
Summary	0023423121	101,000.00	0.000 %	OR	80.00	360	64,401.83	11/30/2020	6,440.18	6,440.18
Summary	0023423534	435,000.00	0.000 %	CA	65.00	360	353,066.39	11/30/2020	35,306.64	35,306.64
Summary	0023424564	132,000.00	0.000 %	NY	80.00	360	108,790.01	11/30/2020	10,879.00	10,879.00
Summary	0023424763	90,000.00	0.000 %	OK	69.00	360	77,280.93	11/30/2020	7,728.09	7,728.09
Summary	0023426297	160,000.00	0.000 %	PR	73.00	360	135,850.95	11/30/2020	13,585.09	13,585.09
Summary	0023426452	132,000.00	0.000 %	MA	80.00	360	108,063.19	11/30/2020	10,806.32	10,806.32
Summary	0023426495	96,000.00	0.000 %	PA	71.00	360	80,186.15	11/30/2020	8,018.61	8,018.61
Summary	0023427699	285,000.00	0.000 %	MA	80.00	360	195,086.57	11/30/2020	19,508.66	19,508.66
Summary	0023428151	112,000.00	0.000 %	PA	80.00	360	88,499.80	11/30/2020	8,849.98	8,849.98
Summary	0023428723	86,000.00	0.000 %	CA	75.00	360	71,416.17	11/30/2020	7,141.62	7,141.62
Summary	0023430019	230,000.00	0.000 %	NJ	77.00	360	186,220.06	11/30/2020	18,622.01	18,622.01
Summary	0023430695	139,000.00	0.000 %	MA	75.00	360	117,685.57	11/30/2020	11,768.56	11,768.56
Summary	0023430820	379,000.00	0.000 %	PA	76.00	360	309,757.94	11/30/2020	30,975.79	30,975.79
Summary	0023433772	174,000.00	0.000 %	CA	72.00	360	144,771.65	11/30/2020	14,477.16	14,477.16
Summary	0023434791	417,000.00	0.000 %	CA	70.00	360	351,344.60	11/30/2020	35,134.46	35,134.46
Summary	0023435284	174,000.00	0.000 %	TX	78.00	360	148,074.91	11/30/2020	14,807.49	14,807.49
Summary	0023436125	199,000.00	0.000 %	LA	77.00	360	166,228.70	11/30/2020	16,622.87	16,622.87
Summary	0023437140	108,000.00	0.000 %	WI	80.00	360	91,251.70	11/30/2020	9,125.17	9,125.17
Summary	0023437433	74,000.00	0.000 %	AR	71.00	360	62,730.34	11/30/2020	6,273.03	6,273.03
Summary	0023437542	368,000.00	0.000 %	WA	70.00	360	310,806.36	11/30/2020	31,080.64	31,080.64
Summary	0023439044	107,000.00	0.000 %	ID	80.00	360	91,464.62	11/30/2020	9,146.46	9,146.46
Summary	0023439412	214,000.00	0.000 %	NJ	80.00	360	182,643.34	11/30/2020	18,264.33	18,264.33
Summary	0023439772	178,000.00	0.000 %	CA	80.00	360	147,004.27	11/30/2020	14,700.43	14,700.43
Summary	0023440573	344,000.00	0.000 %	TX	80.00	360	274,088.42	11/30/2020	27,408.84	27,408.84
Summary	0023442020	270,000.00	0.000 %	AR	79.00	360	226,116.17	11/30/2020	22,611.62	22,611.62

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Summary	0023442188	224,000.00	0.000 %	CA	80.00	360	188,474.49	11/30/2020	18,847.45	18,847.45
Summary	0023443577	164,000.00	0.000 %	OR	80.00	360	136,338.24	11/30/2020	13,633.82	13,633.82
Summary	0023443770	376,000.00	0.000 %	NJ	80.00	360	313,606.32	11/30/2020	31,360.63	31,360.63
Summary	0023443951	215,000.00	0.000 %	MT	77.00	360	179,935.47	11/30/2020	17,993.55	17,993.55
Summary	0023444181	118,000.00	0.000 %	PR	80.00	360	83,016.54	11/30/2020	8,301.65	8,301.65
Summary	0023444849	156,000.00	0.000 %	NV	80.00	360	130,870.45	11/30/2020	13,087.04	13,087.04
Summary	0023445394	172,000.00	0.000 %	PR	80.00	360	144,537.75	11/30/2020	14,453.77	14,453.77
Summary	0023445679	375,000.00	0.000 %	HI	75.00	360	307,697.68	11/30/2020	30,769.77	30,769.77
Summary	0023445888	364,000.00	0.000 %	MA	80.00	360	304,276.52	11/30/2020	30,427.65	30,427.65
Summary	0023445952	360,000.00	0.000 %	OH	80.00	360	304,795.66	11/30/2020	30,479.57	30,479.57
Summary	0023446182	167,000.00	0.000 %	VA	66.00	360	142,695.54	11/30/2020	14,301.75	14,301.75
Summary	0023446695	83,000.00	0.000 %	FL	75.00	360	66,162.78	11/30/2020	6,616.28	6,616.28
Summary	0023446977	158,000.00	0.000 %	MN	80.00	360	133,856.64	11/30/2020	13,385.66	13,385.66
Summary	0023447225	417,000.00	0.000 %	CA	71.00	360	348,990.48	11/30/2020	34,899.05	34,899.05
Summary	0023448213	383,000.00	0.000 %	OK	80.00	360	318,411.29	11/30/2020	31,841.13	31,841.13
Summary	0023448285	78,000.00	0.000 %	PR	75.00	360	66,021.25	11/30/2020	6,602.12	6,602.12
Summary	0023449841	244,000.00	0.000 %	CA	75.00	360	207,270.57	11/30/2020	20,727.06	20,727.06
Summary	0023450696	81,000.00	0.000 %	IL	80.00	360	68,279.91	11/30/2020	6,827.99	6,827.99
Summary	0023452974	289,000.00	0.000 %	OK	65.00	360	242,450.48	11/30/2020	24,245.05	24,245.05
Summary	0023452994	106,000.00	0.000 %	MO	80.00	360	88,377.21	11/30/2020	8,837.72	8,837.72
Summary	0023453908	93,000.00	0.000 %	ME	80.00	360	77,112.51	11/30/2020	7,711.25	7,711.25
Summary	0023454712	172,000.00	0.000 %	CA	70.00	360	138,776.70	11/30/2020	13,877.67	13,877.67
Summary	0023456615	220,000.00	0.000 %	FL	74.00	360	185,911.93	11/30/2020	18,591.19	18,591.19
Summary	0023457120	288,000.00	0.000 %	NY	79.00	360	237,972.84	11/30/2020	23,797.28	23,797.28
Summary	0023457186	81,000.00	0.000 %	PR	78.00	360	68,719.18	11/30/2020	6,871.92	6,871.92
Summary	0023457372	300,000.00	0.000 %	HI	80.00	360	240,183.20	11/30/2020	24,018.32	24,018.32
Summary	0023457385	154,000.00	0.000 %	CA	80.00	360	130,612.55	11/30/2020	13,061.25	13,061.25
Summary	0023457514	143,000.00	0.000 %	TX	80.00	360	120,965.10	11/30/2020	12,096.51	12,096.51
Summary	0023458148	332,000.00	0.000 %	AL	80.00	360	279,154.45	11/30/2020	27,915.44	27,915.44
Summary	0023458905	291,000.00	0.000 %	CA	75.00	360	249,687.16	11/30/2020	24,968.72	24,968.72
Summary	0023458913	169,000.00	0.000 %	WI	75.00	360	141,342.36	11/30/2020	14,134.24	14,134.24
Summary	0023459739	303,000.00	0.000 %	CA	80.00	360	256,022.09	11/30/2020	25,602.21	25,602.21
Summary	0023461371	259,000.00	0.000 %	NM	61.00	360	218,269.82	11/30/2020	21,826.98	21,826.98

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Series 2014-C01



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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0023461773	126,000.00	0.000 %	NJ	74.00	360	107,298.78	11/30/2020	10,729.88	10,729.88
Summary	0023462416	117,000.00	0.000 %	TX	75.00	360	98,407.25	11/30/2020	9,840.72	9,840.72
Summary	0023462442	398,000.00	0.000 %	CA	63.00	360	328,149.66	11/30/2020	32,814.97	32,814.97
Summary	0023463010	192,000.00	0.000 %	WI	80.00	360	161,667.57	11/30/2020	16,166.76	16,166.76
Summary	0023463739	264,000.00	0.000 %	CA	65.00	360	219,391.38	11/30/2020	21,939.14	21,939.14
Summary	0023463781	408,000.00	0.000 %	NJ	79.00	360	345,600.15	11/30/2020	34,560.01	34,560.01

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

NOTE: Realized Loss/(Gain) represents Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount for current period. For additional notes related to Cumulative Realized Loss/(Gain), please refer to the Supplemental Reporting Page.

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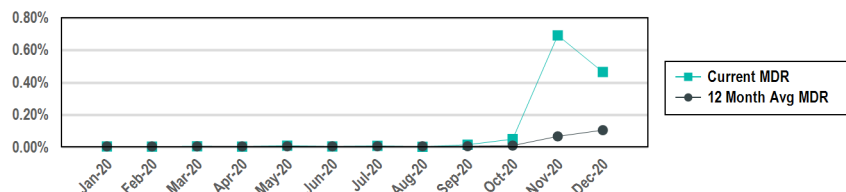
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.466 %
3 Month Average 0.404 %
12 Month Average 0.107 %

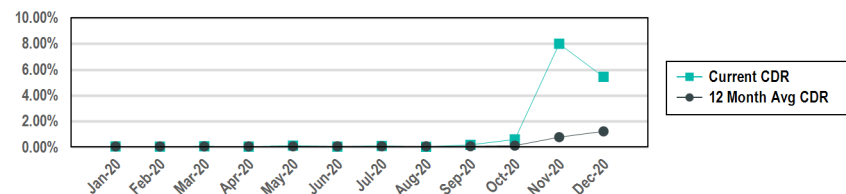
MDR: Current vs. 12mo Average



CDR

Current Month 5.456 %
3 Month Average 4.694 %
12 Month Average 1.244 %

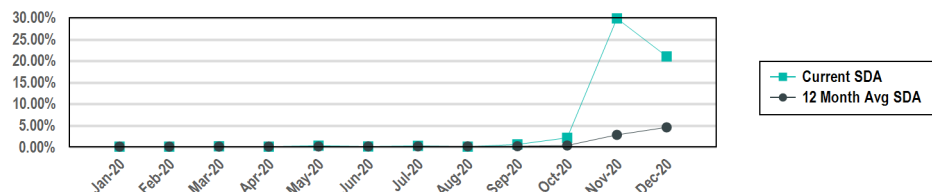
CDR: Current vs. 12mo Average



SDA

Current Month 21.128 %
3 Month Average 17.757 %
12 Month Average 4.661 %

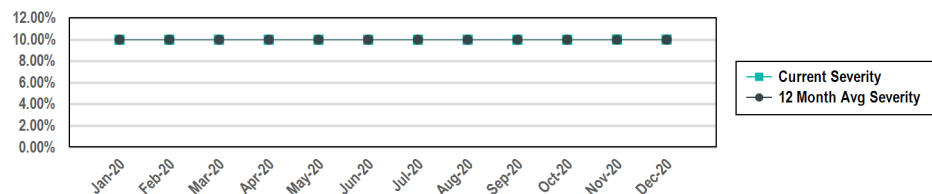
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 10.002 %
3 Month Average (Cumulative) 10.001 %
12 Month Average (Cumulative) 10.001 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

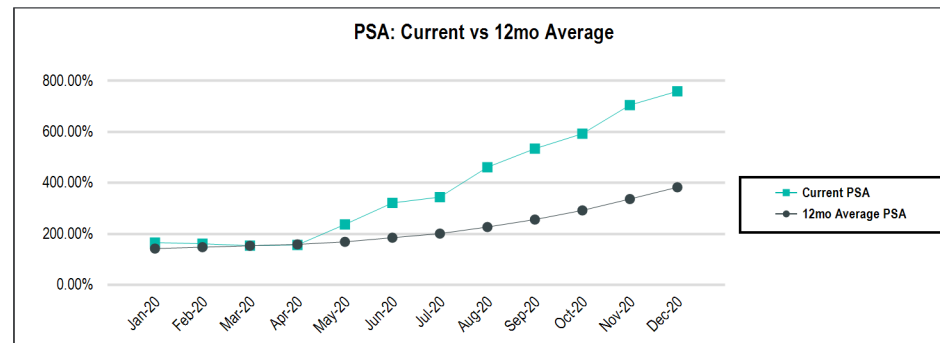
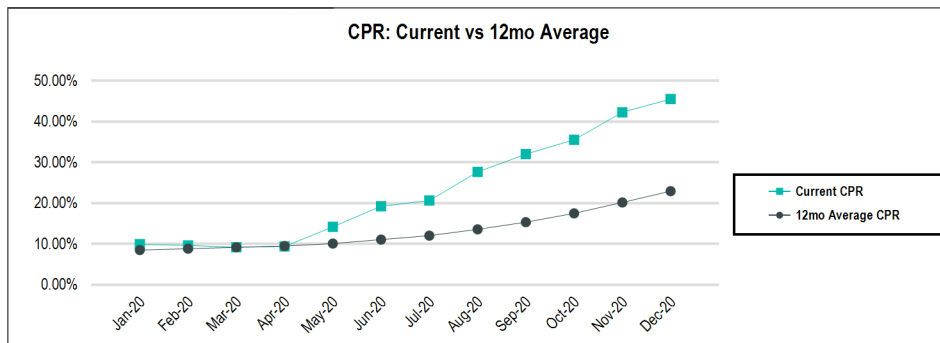
Current Month	4.940 %
3 Month Average	4.338 %
12 Month Average	2.261 %

CPR

Current Month	45.551 %
3 Month Average	41.138 %
12 Month Average	22.959 %

PSA

Current Month	759.191 %
3 Month Average	685.636 %
12 Month Average	382.652 %



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C01



Supplemental Reporting

Record Date:

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Maturity Date:

means the Payment Date in January 2024.

LIBOR Adjustment Date:

means, with respect to any Payment Date, the second business day before the related Accrual Period begins. For this purpose, a "business day" is a day on which banks are open for dealing in foreign currency and exchange in London, New York City and Washington, D.C.

Cut-off Date:

means the close of business on November 30, 2013.

Closing Date:

means January 27, 2014.

Business Day:

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2014-C01), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period:

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

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Supplemental Reporting

Additional Cumulative Realized Loss/(Gain) notes:

Cumulative Realized Loss/(Gain) represents Cumulative Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount since issuance.

Cumulative Realized Loss/(Gain) Amount can consist of a Credit Event Amount and Reversed Credit Event Amount calculated utilizing different Applicable Severity Percentages based on the then applicable Net Credit Percentage at the time of the Credit Event or Reversal.