

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-C02



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
1A-H	NA	11/30/2020	0.00000 %	19,187,555,959.62	0.00	915,713,502.81	0.00	18,271,842,456.80	915,713,502.81	0.00
1M-1	30711XAE4	12/24/2020	1.10013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAF1	12/24/2020	2.75013 %	447,422,374.30	1,127,930.55	1,547,145.19	0.00	445,875,229.10	2,675,075.74	0.00
1M-2H	NA	11/30/2020	0.00000 %	24,132,990.93	0.00	83,449.65	0.00	24,049,541.28	83,449.65	0.00
1B-H	NA	11/30/2020	0.00000 %	111,747,956.78	0.00	0.00	9,706,216.06	102,041,740.72	0.00	38,488,221.31
2A-H	NA	11/30/2020	0.00000 %	5,020,067,326.73	0.00	227,997,687.29	0.00	4,792,069,639.44	227,997,687.29	0.00
2M-1	30711XAG9	12/24/2020	1.10013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAH7	12/24/2020	2.75013 %	106,162,790.31	267,631.35	485,050.16	0.00	105,677,740.15	752,681.51	0.00
2M-2H	NA	11/30/2020	0.00000 %	8,812,549.15	0.00	40,263.90	0.00	8,772,285.25	40,263.90	0.00
2B-H	NA	11/30/2020	0.00000 %	78,078,761.57	0.00	0.00	3,997,990.96	74,080,770.61	0.00	16,757,758.27
Totals				24,983,980,709.39	1,395,561.90	1,145,867,099.00	13,704,207.02	23,824,409,403.35	1,147,262,660.90	55,245,979.58

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
1A-H	45,438,021,034.00	19,187,555,959.62	53,637,839.15	862,075,663.66	0.00	0.00	915,713,502.81	18,271,842,456.80	0.40212672	915,713,502.81
1M-1	555,575,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	29,966,508.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	644,467,000.00	447,422,374.30	1,547,145.19	0.00	0.00	0.00	1,547,145.19	445,875,229.10	0.69185114	1,547,145.19
1M-2H	34,761,150.00	24,132,990.93	83,449.65	0.00	0.00	0.00	83,449.65	24,049,541.28	0.69185114	83,449.65
1B-H	140,529,962.03	111,747,956.78	0.00	0.00	0.00	9,706,216.06	9,706,216.06	102,041,740.72	0.72612089	0.00
2A-H	13,451,089,662.00	5,020,067,326.73	13,659,963.41	214,337,723.88	0.00	0.00	227,997,687.29	4,792,069,639.44	0.35625884	227,997,687.29
2M-1	174,204,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	14,460,633.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	225,820,000.00	106,162,790.31	485,050.16	0.00	0.00	0.00	485,050.16	105,677,740.15	0.46797334	485,050.16
2M-2H	18,745,267.00	8,812,549.15	40,263.90	0.00	0.00	0.00	40,263.90	8,772,285.25	0.46797334	40,263.90
2B-H	90,838,528.88	78,078,761.57	0.00	0.00	0.00	3,997,990.96	3,997,990.96	74,080,770.61	0.81552147	0.00
Totals	60,818,478,744.91	24,983,980,709.39	69,453,711.46	1,076,413,387.54	0.00	13,704,207.02	1,159,571,306.02	23,824,409,403.35	0.39172978	1,145,867,099.00

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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
1A-H	45,438,021,034.00	422.27974553	1.18046160	18.97256183	0.00000000	0.00000000	20.15302344	402.12672209	0.40212672	20.15302344
1M-1	555,575,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	29,966,508.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,467,000.00	694.25179924	2.40065851	0.00000000	0.00000000	0.00000000	2.40065851	691.85114071	0.69185114	2.40065851
1M-2H	34,761,150.00	694.25179921	2.40065849	0.00000000	0.00000000	0.00000000	2.40065849	691.85114071	0.69185114	2.40065849
1B-H	140,529,962.03	795.18954653	0.00000000	0.00000000	0.00000000	69.06865924	69.06865924	726.12088729	0.72612089	0.00000000
2A-H	13,451,089,662.00	373.20897064	1.01552839	15.93459930	0.00000000	0.00000000	16.95012769	356.25884295	0.35625884	16.95012769
2M-1	174,204,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	14,460,633.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	225,820,000.00	470.12129267	2.14795040	0.00000000	0.00000000	0.00000000	2.14795040	467.97334226	0.46797334	2.14795040
2M-2H	18,745,267.00	470.12129248	2.14795020	0.00000000	0.00000000	0.00000000	2.14795020	467.97334228	0.46797334	2.14795020
2B-H	90,838,528.88	859.53353200	0.00000000	0.00000000	0.00000000	44.01206194	44.01206194	815.52147006	0.81552147	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
1A-H	N/A	N/A	0.00000 %	19,187,555,959.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,271,842,456.80
1M-1	N/A	N/A	1.10013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2	11/25/20 - 12/27/20	33	2.75013 %	447,422,374.30	1,127,930.55	0.00	0.00	0.00	0.00	1,127,930.55	0.00	445,875,229.10
1M-2H	N/A	N/A	0.00000 %	24,132,990.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,049,541.28
1B-H	N/A	N/A	0.00000 %	111,747,956.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,041,740.72
2A-H	N/A	N/A	0.00000 %	5,020,067,326.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,792,069,639.44
2M-1	N/A	N/A	1.10013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2	11/25/20 - 12/27/20	33	2.75013 %	106,162,790.31	267,631.35	0.00	0.00	0.00	0.00	267,631.35	0.00	105,677,740.15
2M-2H	N/A	N/A	0.00000 %	8,812,549.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,772,285.25
2B-H	N/A	N/A	0.00000 %	78,078,761.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,080,770.61
Totals					1,395,561.90	0.00	0.00	0.00	0.00	1,395,561.90	0.00	

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

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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
1A-H	45,438,021,034.00	0.00000 %	422.27974553	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	402.12672209
1M-1	555,575,000.00	1.10013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	29,966,508.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,467,000.00	2.75013 %	694.25179924	1.75017580	0.00000000	0.00000000	0.00000000	0.00000000	1.75017580	0.00000000	691.85114071
1M-2H	34,761,150.00	0.00000 %	694.25179921	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	691.85114071
1B-H	140,529,962.03	0.00000 %	795.18954653	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	726.12088729
2A-H	13,451,089,662.00	0.00000 %	373.20897064	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	356.25884295
2M-1	174,204,000.00	1.10013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	14,460,633.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	225,820,000.00	2.75013 %	470.12129267	1.18515344	0.00000000	0.00000000	0.00000000	0.00000000	1.18515344	0.00000000	467.97334226
2M-2H	18,745,267.00	0.00000 %	470.12129248	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	467.97334228
2B-H	90,838,528.88	0.00000 %	859.53353200	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	815.52147006

(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	17,151,130.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(13,704,207.02)
Total Deposits	3,446,923.91
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,427,757.25
Total Withdrawals (Pool Distribution Amount)	3,446,923.91
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

Informational Reporting	
Libor Rate	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	927,050,313.71
Total Principal Reduction Cumulative	27,999,511,685.99
Scheduled Principal Current	55,268,433.99
Scheduled Principal Cumulative	5,500,130,347.76
Unscheduled Principal Current	862,075,663.66
Unscheduled Principal Cumulative	22,460,893,116.92
Senior Reduction Amount	915,713,502.81
Subordinate Reduction Amount	1,630,594.84
Calculated Recovery Principal Amount	87,351,024.12
Calculated Tranche Write-Down Amount	9,706,216.06
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	232,520,992.31
Total Principal Reduction Cumulative	8,994,557,655.43
Scheduled Principal Current	14,185,277.47
Scheduled Principal Cumulative	1,524,762,450.08
Unscheduled Principal Current	214,337,723.88
Unscheduled Principal Cumulative	7,453,037,447.07
Senior Reduction Amount	227,997,687.29
Subordinate Reduction Amount	525,314.06
Calculated Recovery Principal Amount	22,061,435.58
Calculated Tranche Write-Down Amount	3,997,990.96
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	192365
Period Beginning Loan Count	101026
Period Reference Pool Removal Loan Count	3586
Period Ending Loan Count	97440

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	48,164,349,000.00
UPB at Issuance	46,843,320,654.03
UPB Actual Current	18,843,808,968.04
Period PIF Loan Count Current	3167
PIF Loan Count Cumulative	92968
Period PIF Loan UPB Current	754,746,455.73
PIF Loan UPB Cumulative	20,517,009,201.70
Period Partial Prepayment Amount	23,082,244.37
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	12
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,214,491.62
D180 Credit Event Loan Count Current	419
D180 Credit Event Loan Count Cumulative	1806
D180 Credit Event Actual Balance Curr	97,062,162.58
D180 Credit Event Actual Balance Cum	383,667,730.21
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	139
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	27,975,945.06
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	8
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,303,637.01
Credit Event Amount Current	97,062,162.58
Credit Event Amount Cumulative	384,882,221.83
Total Active Modified Loan Count	177
Total Active Modified Loan UPB	28,904,446.46
Group 2	
At Issuance Loan Count	62584
Period Beginning Loan Count	29110
Period Reference Pool Removal Loan Count	1012
Period Ending Loan Count	28098
UPB at Origination	14,331,587,000.00
UPB at Issuance	13,975,158,090.88
UPB Actual Current	4,980,600,435.47

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	880
PIF Loan Count Cumulative	33663
Period PIF Loan UPB Current	188,315,842.90
PIF Loan UPB Cumulative	7,008,372,440.49
Period Partial Prepayment Amount	4,700,495.43
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	12
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,790,489.19
D180 Credit Event Loan Count Current	132
D180 Credit Event Loan Count Cumulative	776
D180 Credit Event Actual Balance Curr	26,066,906.56
D180 Credit Event Actual Balance Cum	151,874,094.70
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	35
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	7,128,468.61
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	5
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	526,864.56
Credit Event Amount Current	26,066,906.56
Credit Event Amount Cumulative	153,664,583.89
Total Active Modified Loan Count	88
Total Active Modified Loan UPB	15,875,674.94
Structural Reporting	
Group 1	
Senior Percentage	97.049681%
Subordinate Percentage	2.950319%
10% Severity Tier Percentage [0 - 1%]	0.207206%
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	0.821637%
Prior Cum Net Credit Event Percentage	0.614431%
Minimum Credit Enhancement Test Pass?	NO

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Additional Reporting - Group Level

Structural Reporting	
Group 2	
Senior Percentage	96.296766%
Subordinate Percentage	3.703234%
10% Severity Tier Percentage [0 - 1%]	0.086968%
20% Severity Tier Percentage [1 - 3%]	0.099555%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	15.337420%
Cumulative Net Credit Event Percentage	1.099555%
Prior Cum Net Credit Event Percentage	0.913032%
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
1A-H	0.00	0.00	3.000000 %	2.950000 %	3.040000 %
1M-1	0.00	0.00	1.750000 %	2.950000 %	3.040000 %
1M-1H	0.00	0.00	1.750000 %	2.950000 %	3.040000 %
1M-2	0.00	0.00	0.300000 %	0.570000 %	0.540000 %
1M-2H	0.00	0.00	0.300000 %	0.570000 %	0.540000 %
1B-H	9,706,216.06	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.700000 %	3.790000 %
2M-1	0.00	0.00	2.400000 %	3.700000 %	3.790000 %
2M-1H	0.00	0.00	2.400000 %	3.700000 %	3.790000 %
2M-2	0.00	0.00	0.650000 %	1.500000 %	1.490000 %
2M-2H	0.00	0.00	0.650000 %	1.500000 %	1.490000 %
2B-H	3,997,990.96	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Group 2

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	685	122,907,600.07	0.545652 %	0.515889 %
60 Days	284	50,681,016.66	0.226226 %	0.212727 %
90 Days	233	48,489,776.12	0.185601 %	0.203530 %
120 Days	187	40,951,690.60	0.148959 %	0.171890 %
150 Days	324	70,642,120.35	0.258089 %	0.296512 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1713	333,672,203.80	1.364527 %	1.400548 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	500	91,814,474.20	0.513136 %	0.487239 %
60 Days	199	34,625,968.75	0.204228 %	0.183752 %
90 Days	168	36,269,477.28	0.172414 %	0.192474 %
120 Days	148	33,111,207.79	0.151888 %	0.175714 %
150 Days	233	52,735,329.27	0.239122 %	0.279855 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1248	248,556,457.29	1.280788 %	1.319035 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	185	31,093,125.87	0.658410 %	0.624285 %
60 Days	85	16,055,047.91	0.302513 %	0.322352 %
90 Days	65	12,220,298.84	0.231333 %	0.245358 %
120 Days	39	7,840,482.81	0.138800 %	0.157420 %
150 Days	91	17,906,791.08	0.323866 %	0.359531 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	465	85,115,746.51	1.654922 %	1.708945 %

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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
Group 1	419	97,057,240.18	9,706,216.06	0.052 %	0	0.00	0.00	0.000 %	419	97,057,240.18	9,706,216.06	0.052 %
Group 2	132	26,059,426.54	3,997,990.96	0.080 %	0	0.00	0.00	0.000 %	132	26,059,426.54	3,997,990.96	0.080 %
Total	551	123,116,666.72	13,704,207.02	0.058 %	0	0.00	0.00	0.000 %	551	123,116,666.72	13,704,207.02	0.058 %

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)
Group 1	0023972972	495,000.00	0.000 %	HI	75.00	360	383,292.29	11/30/2020	38,329.23	38,329.23
Group 1	0023972980	110,000.00	0.000 %	RI	69.00	360	93,145.54	11/30/2020	9,314.55	9,314.55
Group 1	0023973169	276,000.00	0.000 %	NJ	80.00	360	229,962.08	11/30/2020	22,996.21	22,996.21
Group 1	0023973233	260,000.00	0.000 %	TN	74.00	360	209,743.07	11/30/2020	20,974.31	20,974.31
Group 1	0023973568	173,000.00	0.000 %	IL	73.00	360	145,729.94	11/30/2020	14,572.99	14,572.99
Group 1	0023973869	113,000.00	0.000 %	IL	75.00	360	95,608.01	11/30/2020	9,560.80	9,560.80
Group 1	0023974203	127,000.00	0.000 %	TX	80.00	360	107,512.61	11/30/2020	10,751.26	10,751.26
Group 1	0023974347	242,000.00	0.000 %	IL	74.00	360	201,948.15	11/30/2020	20,194.81	20,194.81
Group 1	0023974875	262,000.00	0.000 %	NV	70.00	360	221,635.76	11/30/2020	22,163.58	22,163.58
Group 1	0023975167	226,000.00	0.000 %	OR	75.00	360	191,370.70	11/30/2020	19,137.07	19,137.07
Group 1	0023975764	304,000.00	0.000 %	MT	80.00	360	255,255.19	11/30/2020	25,525.52	25,525.52
Group 1	0023976107	285,000.00	0.000 %	VA	79.00	360	243,073.09	11/30/2020	24,307.31	24,307.31
Group 1	0023976753	550,000.00	0.000 %	NY	62.00	360	464,418.98	11/30/2020	46,441.90	46,441.90
Group 1	0023976958	255,000.00	0.000 %	CA	75.00	360	211,359.47	11/30/2020	21,135.95	21,135.95
Group 1	0023977100	122,000.00	0.000 %	OH	74.00	360	102,426.22	11/30/2020	10,242.62	10,242.62
Group 1	0023977146	133,000.00	0.000 %	NE	80.00	360	111,469.28	11/30/2020	11,146.93	11,146.93
Group 1	0023977868	360,000.00	0.000 %	FL	80.00	360	308,892.20	11/30/2020	30,889.22	30,889.22
Group 1	0023978362	221,000.00	0.000 %	TX	69.00	360	181,877.44	11/30/2020	18,187.74	18,187.74
Group 1	0023978401	223,000.00	0.000 %	MA	75.00	360	186,661.71	11/30/2020	18,666.17	18,666.17
Group 1	0023978527	609,000.00	0.000 %	CA	71.00	360	513,004.30	11/30/2020	51,300.43	51,300.43

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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)
Group 1	0023979799	495,000.00	0.000 %	MD	70.00	360	416,260.05	11/30/2020	41,626.00	41,626.00
Group 1	0023979882	460,000.00	0.000 %	CA	77.00	360	388,726.09	11/30/2020	38,872.61	38,872.61
Group 1	0023980148	260,000.00	0.000 %	IN	80.00	360	209,482.11	11/30/2020	20,948.21	20,948.21
Group 1	0023980732	456,000.00	0.000 %	NY	80.00	360	386,557.11	11/30/2020	38,655.71	38,655.71
Group 1	0023980765	224,000.00	0.000 %	NJ	80.00	360	167,758.38	11/30/2020	16,775.84	16,775.84
Group 1	0023981133	176,000.00	0.000 %	MO	79.00	360	151,258.70	11/30/2020	15,125.87	15,125.87
Group 1	0023981328	268,000.00	0.000 %	SC	80.00	360	222,770.96	11/30/2020	22,277.10	22,277.10
Group 1	0023981436	243,000.00	0.000 %	MO	73.00	360	205,178.35	11/30/2020	20,517.83	20,517.83
Group 1	0023981815	218,000.00	0.000 %	NJ	75.00	360	171,574.70	11/30/2020	17,157.47	17,157.47
Group 1	0023982339	364,000.00	0.000 %	CA	80.00	360	310,468.33	11/30/2020	31,046.83	31,046.83
Group 1	0023982524	228,000.00	0.000 %	IL	80.00	360	191,566.96	11/30/2020	19,156.70	19,156.70
Group 1	0023984467	139,000.00	0.000 %	CO	75.00	360	115,620.14	11/30/2020	11,562.01	11,562.01
Group 1	0023985317	150,000.00	0.000 %	LA	72.00	360	127,843.06	11/30/2020	12,784.31	12,784.31
Group 1	0023986316	303,000.00	0.000 %	MD	80.00	360	255,197.55	11/30/2020	25,519.75	25,519.75
Group 1	0023986715	417,000.00	0.000 %	CA	65.00	360	352,389.40	11/30/2020	35,238.94	35,238.94
Group 1	0023987447	325,000.00	0.000 %	VA	78.00	360	271,463.43	11/30/2020	27,146.34	27,146.34
Group 1	0023987515	280,000.00	0.000 %	NY	72.00	360	233,710.58	11/30/2020	23,371.06	23,371.06
Group 1	0023987700	492,000.00	0.000 %	NY	71.00	360	391,112.80	11/30/2020	39,111.28	39,111.28
Group 1	0023987986	275,000.00	0.000 %	CA	68.00	360	232,423.79	11/30/2020	23,242.38	23,242.38
Group 1	0023989137	396,000.00	0.000 %	WA	62.00	360	332,773.41	11/30/2020	33,277.34	33,277.34
Group 1	0023989499	300,000.00	0.000 %	CA	71.00	360	251,832.11	11/30/2020	25,183.21	25,183.21
Group 1	0023990186	440,000.00	0.000 %	NJ	80.00	360	369,075.25	11/30/2020	36,907.52	36,907.52
Group 1	0023990909	626,000.00	0.000 %	CA	63.00	360	526,156.08	11/30/2020	52,615.61	52,615.61
Group 1	0023991011	527,000.00	0.000 %	CA	69.00	360	393,380.80	11/30/2020	39,338.08	39,338.08
Group 1	0023991111	60,000.00	0.000 %	MI	80.00	360	50,918.63	11/30/2020	5,091.86	5,091.86
Group 1	0023991493	75,000.00	0.000 %	NV	75.00	360	64,406.39	11/30/2020	6,440.64	6,440.64
Group 1	0023991700	325,000.00	0.000 %	NJ	78.00	360	259,995.69	11/30/2020	25,999.57	25,999.57
Group 1	0023991778	256,000.00	0.000 %	VA	80.00	360	215,257.83	11/30/2020	21,525.78	21,525.78
Group 1	0023992080	52,000.00	0.000 %	NC	75.00	360	43,937.90	11/30/2020	4,393.79	4,393.79
Group 1	0023993049	252,000.00	0.000 %	NY	80.00	360	212,276.80	11/30/2020	21,227.68	21,227.68
Group 1	0023993873	414,000.00	0.000 %	VA	71.00	360	309,080.99	11/30/2020	30,908.10	30,908.10
Group 1	0023993939	203,000.00	0.000 %	VA	66.00	360	169,876.44	11/30/2020	16,987.64	16,987.64
Group 1	0023994753	285,000.00	0.000 %	CA	75.00	360	238,327.48	11/30/2020	23,832.75	23,832.75

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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)
Group 1	0023994863	316,000.00	0.000 %	NC	80.00	360	263,584.95	11/30/2020	26,358.49	26,358.49
Group 1	0023995300	128,000.00	0.000 %	TX	74.00	360	106,322.91	11/30/2020	10,632.29	10,632.29
Group 1	0023996420	157,000.00	0.000 %	KS	80.00	360	39,539.79	11/30/2020	3,953.98	3,953.98
Group 1	0023996584	168,000.00	0.000 %	TX	80.00	360	141,383.95	11/30/2020	14,138.39	14,138.39
Group 1	0023996905	164,000.00	0.000 %	MI	80.00	360	129,596.25	11/30/2020	12,959.62	12,959.62
Group 1	0023997554	166,000.00	0.000 %	LA	80.00	360	143,179.83	11/30/2020	14,317.98	14,317.98
Group 1	0023997722	154,000.00	0.000 %	NJ	75.00	360	107,287.22	11/30/2020	10,728.72	10,728.72
Group 1	0023998097	188,000.00	0.000 %	OH	69.00	360	160,724.32	11/30/2020	16,072.43	16,072.43
Group 1	0023998384	140,000.00	0.000 %	CA	64.00	360	109,931.81	11/30/2020	10,993.18	10,993.18
Group 1	0023998678	116,000.00	0.000 %	MO	80.00	360	98,940.66	11/30/2020	9,894.07	9,894.07
Group 1	0023998810	146,000.00	0.000 %	VA	75.00	360	125,116.75	11/30/2020	12,511.67	12,511.67
Group 1	0024000264	308,000.00	0.000 %	NY	80.00	360	260,534.92	11/30/2020	26,053.49	26,053.49
Group 1	0024000632	182,000.00	0.000 %	TX	80.00	360	153,825.88	11/30/2020	15,382.59	15,382.59
Group 1	0024000704	119,000.00	0.000 %	NM	75.00	360	101,278.70	11/30/2020	10,127.87	10,127.87
Group 1	0024000998	417,000.00	0.000 %	NJ	75.00	360	344,300.33	11/30/2020	34,430.03	34,430.03
Group 1	0024001341	286,000.00	0.000 %	SC	73.00	360	241,638.89	11/30/2020	24,163.89	24,163.89
Group 1	0024001765	384,000.00	0.000 %	VA	77.00	360	324,501.83	11/30/2020	32,450.18	32,450.18
Group 1	0024001799	384,000.00	0.000 %	OR	80.00	360	321,069.06	11/30/2020	32,106.91	32,106.91
Group 1	0024002235	218,000.00	0.000 %	HI	73.00	360	168,588.04	11/30/2020	16,858.80	16,858.80
Group 1	0024002605	172,000.00	0.000 %	TN	63.00	360	143,650.41	11/30/2020	14,365.04	14,365.04
Group 1	0024003197	126,000.00	0.000 %	WA	70.00	360	99,188.45	11/30/2020	9,918.84	9,918.84
Group 1	0024003492	220,000.00	0.000 %	MI	80.00	360	160,754.22	11/30/2020	16,075.42	16,075.42
Group 1	0024004221	410,000.00	0.000 %	CA	79.00	360	343,984.44	11/30/2020	34,398.44	34,398.44
Group 1	0024004341	206,000.00	0.000 %	MS	80.00	360	186,111.57	11/30/2020	18,611.16	18,611.16
Group 1	0024005620	328,000.00	0.000 %	MN	80.00	360	275,956.36	11/30/2020	27,595.64	27,595.64
Group 1	0024006331	170,000.00	0.000 %	TX	80.00	360	142,593.85	11/30/2020	14,259.38	14,259.38
Group 1	0024006611	131,000.00	0.000 %	NC	65.00	360	111,604.21	11/30/2020	11,160.42	11,160.42
Group 1	0024008776	130,000.00	0.000 %	NE	80.00	360	108,759.19	11/30/2020	10,875.92	10,875.92
Group 1	0024010734	52,000.00	0.000 %	TN	68.00	360	43,906.02	11/30/2020	4,390.60	4,390.60
Group 1	0024012971	273,000.00	0.000 %	IA	80.00	360	230,998.95	11/30/2020	23,099.89	23,099.89
Group 1	0024013231	491,000.00	0.000 %	CA	75.00	360	413,512.40	11/30/2020	41,351.24	41,351.24
Group 1	0024013771	244,000.00	0.000 %	CA	80.00	360	206,118.96	11/30/2020	20,611.90	20,611.90
Group 1	0024014374	94,000.00	0.000 %	GA	75.00	360	78,981.09	11/30/2020	7,898.11	7,898.11

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Group 1	0024014609	307,000.00	0.000 %	IN	80.00	360	259,478.75	11/30/2020	25,947.87	25,947.87
Group 1	0024014635	348,000.00	0.000 %	CA	78.00	360	277,917.58	11/30/2020	27,791.76	27,791.76
Group 1	0024016822	417,000.00	0.000 %	PA	79.00	360	341,848.78	11/30/2020	34,184.88	34,184.88
Group 1	0024017029	384,000.00	0.000 %	NY	80.00	360	322,319.74	11/30/2020	32,231.97	32,231.97
Group 1	0024018274	279,000.00	0.000 %	NY	75.00	360	236,990.11	11/30/2020	23,699.01	23,699.01
Group 1	0024018485	316,000.00	0.000 %	FL	80.00	360	267,943.38	11/30/2020	26,794.34	26,794.34
Group 1	0024018671	143,000.00	0.000 %	SC	75.00	360	121,872.32	11/30/2020	12,187.23	12,187.23
Group 1	0024019861	520,000.00	0.000 %	CA	68.00	360	445,524.17	11/30/2020	44,552.42	44,552.42
Group 1	0024019919	360,000.00	0.000 %	MO	80.00	360	305,887.92	11/30/2020	30,588.79	30,588.79
Group 1	0024019974	380,000.00	0.000 %	FL	75.00	360	323,530.46	11/30/2020	32,353.05	32,353.05
Group 1	0024020101	258,000.00	0.000 %	FL	80.00	360	216,275.63	11/30/2020	21,627.56	21,627.56
Group 1	0024021226	284,000.00	0.000 %	NJ	74.00	360	240,110.76	11/30/2020	24,011.08	24,011.08
Group 1	0024021312	112,000.00	0.000 %	VA	71.00	360	94,389.18	11/30/2020	9,438.92	9,438.92
Group 1	0024022594	190,000.00	0.000 %	AZ	74.00	360	162,410.63	11/30/2020	16,241.06	16,241.06
Group 1	0024022798	546,000.00	0.000 %	CA	69.00	360	461,042.18	11/30/2020	46,104.22	46,104.22
Group 1	0024022813	490,000.00	0.000 %	CT	70.00	360	413,755.37	11/30/2020	41,375.54	41,375.54
Group 1	0024023034	274,000.00	0.000 %	OR	80.00	360	233,527.30	11/30/2020	23,352.73	23,352.73
Group 1	0024023308	400,000.00	0.000 %	CA	63.00	360	336,921.18	11/30/2020	33,692.12	33,692.12
Group 1	0024023646	328,000.00	0.000 %	NJ	80.00	360	272,720.52	11/30/2020	27,272.05	27,272.05
Group 1	0024023758	300,000.00	0.000 %	NJ	62.00	360	226,363.02	11/30/2020	22,636.30	22,636.30
Group 1	0024024037	417,000.00	0.000 %	NJ	61.00	360	352,957.03	11/30/2020	35,295.70	35,295.70
Group 1	0024024240	360,000.00	0.000 %	VA	79.00	360	304,379.60	11/30/2020	30,437.96	30,437.96
Group 1	0024024935	391,000.00	0.000 %	TX	77.00	360	329,556.98	11/30/2020	32,955.70	32,955.70
Group 1	0024024949	394,000.00	0.000 %	TX	75.00	360	334,315.61	11/30/2020	33,431.56	33,431.56
Group 1	0024025561	147,000.00	0.000 %	WA	69.00	360	124,483.04	11/30/2020	12,448.30	12,448.30
Group 1	0024026190	417,000.00	0.000 %	NC	70.00	360	350,991.40	11/30/2020	35,099.14	35,099.14
Group 1	0024026398	339,000.00	0.000 %	CA	78.00	360	279,069.33	11/30/2020	27,906.93	27,906.93
Group 1	0024027362	409,000.00	0.000 %	FL	73.00	360	340,794.07	11/30/2020	34,079.41	34,079.41
Group 1	0024027525	238,000.00	0.000 %	MN	80.00	360	191,935.29	11/30/2020	19,193.53	19,193.53
Group 1	0024027609	210,000.00	0.000 %	DC	75.00	360	168,872.30	11/30/2020	16,887.23	16,887.23
Group 1	0024028102	280,000.00	0.000 %	NY	80.00	360	239,168.53	11/30/2020	23,916.85	23,916.85
Group 1	0024028180	117,000.00	0.000 %	CA	74.00	360	99,167.49	11/30/2020	9,916.75	9,916.75
Group 1	0024028974	364,000.00	0.000 %	GA	72.00	360	287,021.26	11/30/2020	28,702.13	28,702.13

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

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Group 1	0024031517	78,000.00	0.000 %	PA	80.00	360	66,587.03	11/30/2020	6,658.70	6,658.70
Group 1	0024031568	384,000.00	0.000 %	OH	69.00	360	327,377.48	11/30/2020	32,737.75	32,737.75
Group 1	0024032053	626,000.00	0.000 %	NY	62.00	360	529,435.54	11/30/2020	52,943.55	52,943.55
Group 1	0024032683	296,000.00	0.000 %	OH	75.00	360	247,760.19	11/30/2020	24,776.02	24,776.02
Group 1	0024033093	303,000.00	0.000 %	NC	77.00	360	256,319.27	11/30/2020	25,631.93	25,631.93
Group 1	0024033131	232,000.00	0.000 %	VA	80.00	360	175,275.45	11/30/2020	17,527.54	17,527.54
Group 1	0024033269	408,000.00	0.000 %	OR	66.00	360	345,088.64	11/30/2020	34,508.86	34,508.86
Group 1	0024034134	312,000.00	0.000 %	TX	80.00	360	254,294.76	11/30/2020	25,429.48	25,429.48
Group 1	0024034328	221,000.00	0.000 %	CO	70.00	360	186,723.12	11/30/2020	18,672.31	18,672.31
Group 1	0024034735	138,000.00	0.000 %	IL	75.00	360	116,894.25	11/30/2020	11,689.42	11,689.42
Group 1	0024034754	150,000.00	0.000 %	OH	75.00	360	125,552.53	11/30/2020	12,555.25	12,555.25
Group 1	0024035156	141,000.00	0.000 %	MN	69.00	360	118,168.38	11/30/2020	11,816.84	11,816.84
Group 1	0024035673	319,000.00	0.000 %	VA	80.00	360	265,842.52	11/30/2020	26,584.25	26,584.25
Group 1	0024035872	405,000.00	0.000 %	PA	74.00	360	320,848.10	11/30/2020	32,084.81	32,084.81
Group 1	0024036532	417,000.00	0.000 %	NY	73.00	360	328,588.31	11/30/2020	32,858.83	32,858.83
Group 1	0024036805	626,000.00	0.000 %	CA	63.00	360	500,629.98	11/30/2020	50,063.00	50,063.00
Group 1	0024037061	288,000.00	0.000 %	CA	76.00	360	233,251.68	11/30/2020	23,325.17	23,325.17
Group 1	0024037149	417,000.00	0.000 %	FL	72.00	360	351,779.41	11/30/2020	35,177.94	35,177.94
Group 1	0024037646	343,000.00	0.000 %	CA	79.00	360	290,280.32	11/30/2020	29,028.03	29,028.03
Group 1	0024037857	207,000.00	0.000 %	NY	80.00	360	175,584.95	11/30/2020	17,558.49	17,558.49
Group 1	0024037941	113,000.00	0.000 %	CA	80.00	360	93,298.91	11/30/2020	9,329.89	9,329.89
Group 1	0024038056	417,000.00	0.000 %	NY	73.00	360	333,604.60	11/30/2020	33,360.46	33,360.46
Group 1	0024038073	248,000.00	0.000 %	GA	80.00	360	209,410.98	11/30/2020	20,941.10	20,941.10
Group 1	0024038537	410,000.00	0.000 %	AL	75.00	360	343,131.70	11/30/2020	34,313.17	34,313.17
Group 1	0024038655	415,000.00	0.000 %	CA	72.00	360	329,241.08	11/30/2020	32,924.11	32,924.11
Group 1	0024038788	377,000.00	0.000 %	CA	63.00	360	306,628.36	11/30/2020	30,662.84	30,662.84
Group 1	0024038847	400,000.00	0.000 %	CA	63.00	360	308,174.68	11/30/2020	30,817.47	30,817.47
Group 1	0024039529	328,000.00	0.000 %	CO	69.00	360	274,428.50	11/30/2020	27,442.85	27,442.85
Group 1	0024039706	168,000.00	0.000 %	MA	80.00	360	142,576.49	11/30/2020	14,257.65	14,257.65
Group 1	0024039809	285,000.00	0.000 %	NY	74.00	360	240,653.42	11/30/2020	24,065.34	24,065.34
Group 1	0024039905	326,000.00	0.000 %	VA	75.00	360	268,566.74	11/30/2020	26,856.67	26,856.67
Group 1	0024040197	417,000.00	0.000 %	CA	75.00	360	322,766.67	11/30/2020	32,276.67	32,276.67
Group 1	0024040281	372,000.00	0.000 %	GA	80.00	360	291,120.91	11/30/2020	29,112.09	29,112.09

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Group 1	0024040480	184,000.00	0.000 %	TX	80.00	360	78,787.15	11/30/2020	7,878.71	7,878.71
Group 1	0024041153	336,000.00	0.000 %	IL	80.00	360	282,158.75	11/30/2020	28,215.87	28,215.87
Group 1	0024041231	220,000.00	0.000 %	AK	74.00	360	180,350.31	11/30/2020	18,035.03	18,035.03
Group 1	0024041278	288,000.00	0.000 %	PA	80.00	360	243,171.91	11/30/2020	24,317.19	24,317.19
Group 1	0024042128	404,000.00	0.000 %	TX	80.00	360	336,438.62	11/30/2020	33,643.86	33,643.86
Group 1	0024042710	285,000.00	0.000 %	CA	79.00	360	240,653.42	11/30/2020	24,065.34	24,065.34
Group 1	0024042729	207,000.00	0.000 %	CA	68.00	360	174,233.47	11/30/2020	17,423.35	17,423.35
Group 1	0024043208	323,000.00	0.000 %	FL	72.00	360	261,663.46	11/30/2020	26,166.35	26,166.35
Group 1	0024043282	416,000.00	0.000 %	NJ	80.00	360	344,451.91	11/30/2020	34,876.82	34,876.82
Group 1	0024043446	339,000.00	0.000 %	VA	80.00	360	285,555.02	11/30/2020	28,555.50	28,555.50
Group 1	0024043879	100,000.00	0.000 %	CA	69.00	360	84,957.79	11/30/2020	8,495.78	8,495.78
Group 1	0024045376	111,000.00	0.000 %	NC	80.00	360	94,142.46	11/30/2020	9,414.25	9,414.25
Group 1	0024045474	391,000.00	0.000 %	FL	80.00	360	327,875.93	11/30/2020	32,787.59	32,787.59
Group 1	0024046147	400,000.00	0.000 %	NY	80.00	360	338,316.71	11/30/2020	33,831.67	33,831.67
Group 1	0024046187	49,000.00	0.000 %	TN	75.00	360	42,278.74	11/30/2020	4,227.87	4,227.87
Group 1	0024046324	417,000.00	0.000 %	NC	76.00	360	347,650.21	11/30/2020	34,765.02	34,765.02
Group 1	0024046762	462,000.00	0.000 %	NJ	75.00	360	379,106.89	11/30/2020	37,910.69	37,910.69
Group 1	0024047142	174,000.00	0.000 %	CA	80.00	360	145,926.86	11/30/2020	14,592.69	14,592.69
Group 1	0024047791	274,000.00	0.000 %	NC	80.00	360	236,631.54	11/30/2020	23,663.15	23,663.15
Group 1	0024048126	440,000.00	0.000 %	NY	80.00	360	374,730.04	11/30/2020	37,559.40	37,559.40
Group 1	0024048262	237,000.00	0.000 %	MD	73.00	360	201,101.08	11/30/2020	20,110.11	20,110.11
Group 1	0024048680	305,000.00	0.000 %	NY	78.00	360	255,969.61	11/30/2020	25,596.96	25,596.96
Group 1	0024049191	325,000.00	0.000 %	SD	71.00	360	273,345.10	11/30/2020	27,334.51	27,334.51
Group 1	0024049309	366,000.00	0.000 %	DE	80.00	360	218,635.96	11/30/2020	21,863.60	21,863.60
Group 1	0024049327	157,000.00	0.000 %	TX	64.00	360	128,749.94	11/30/2020	12,874.99	12,874.99
Group 1	0024049821	348,000.00	0.000 %	FL	80.00	360	296,456.43	11/30/2020	29,645.64	29,645.64
Group 1	0024051388	384,000.00	0.000 %	DE	80.00	360	322,851.48	11/30/2020	32,285.15	32,285.15
Group 1	0024051856	362,000.00	0.000 %	CA	70.00	360	305,345.57	11/30/2020	30,534.56	30,534.56
Group 1	0024053986	371,000.00	0.000 %	GA	61.00	360	313,033.26	11/30/2020	31,303.33	31,303.33
Group 1	0024054216	418,000.00	0.000 %	MA	70.00	360	360,208.20	11/30/2020	36,020.82	36,020.82
Group 1	0024054666	412,000.00	0.000 %	TX	80.00	360	347,102.78	11/30/2020	34,710.28	34,710.28
Group 1	0024054998	392,000.00	0.000 %	WI	75.00	360	329,695.97	11/30/2020	32,969.60	32,969.60
Group 1	0024055261	563,000.00	0.000 %	CA	63.00	360	473,096.68	11/30/2020	47,309.67	47,309.67

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Group 1	0024056040	232,000.00	0.000 %	NH	80.00	360	198,725.06	11/30/2020	19,872.51	19,872.51
Group 1	0024056045	204,000.00	0.000 %	WA	73.00	360	175,446.00	11/30/2020	17,544.60	17,544.60
Group 1	0024056658	128,000.00	0.000 %	ME	80.00	360	110,384.73	11/30/2020	11,038.47	11,038.47
Group 1	0024056718	437,000.00	0.000 %	CA	79.00	360	374,960.08	11/30/2020	37,496.01	37,496.01
Group 1	0024057617	214,000.00	0.000 %	CA	75.00	360	181,577.02	11/30/2020	18,157.70	18,157.70
Group 1	0024059159	415,000.00	0.000 %	CA	67.00	360	338,465.45	11/30/2020	33,846.54	33,846.54
Group 1	0024059762	162,000.00	0.000 %	MT	75.00	360	139,151.93	11/30/2020	13,915.19	13,915.19
Group 1	0024059763	162,000.00	0.000 %	MT	75.00	360	139,151.93	11/30/2020	13,915.19	13,915.19
Group 1	0024059783	214,000.00	0.000 %	NY	66.00	360	182,805.71	11/30/2020	18,280.57	18,280.57
Group 1	0024060444	219,000.00	0.000 %	CA	80.00	360	186,238.61	11/30/2020	18,623.86	18,623.86
Group 1	0024061144	344,000.00	0.000 %	NY	80.00	360	291,861.50	11/30/2020	29,186.15	29,186.15
Group 1	0024061891	357,000.00	0.000 %	NJ	80.00	360	292,853.17	11/30/2020	29,285.32	29,285.32
Group 1	0024062235	252,000.00	0.000 %	OH	79.00	360	216,538.91	11/30/2020	21,653.89	21,653.89
Group 1	0024063027	83,000.00	0.000 %	PR	75.00	360	70,150.93	11/30/2020	7,015.09	7,015.09
Group 1	0024063131	388,000.00	0.000 %	TX	80.00	360	328,169.01	11/30/2020	32,816.90	32,816.90
Group 1	0024063380	169,000.00	0.000 %	CO	80.00	360	141,326.54	11/30/2020	14,132.65	14,132.65
Group 1	0024063400	70,000.00	0.000 %	AZ	62.00	360	59,798.33	11/30/2020	5,979.83	5,979.83
Group 1	0024063407	174,000.00	0.000 %	AZ	80.00	360	143,920.84	11/30/2020	14,392.08	14,392.08
Group 1	0024063512	147,000.00	0.000 %	NC	80.00	360	124,108.18	11/30/2020	12,410.82	12,410.82
Group 1	0024064471	233,000.00	0.000 %	VA	74.00	360	194,042.03	11/30/2020	19,404.20	19,404.20
Group 1	0024064559	394,000.00	0.000 %	IA	80.00	360	331,254.17	11/30/2020	33,125.42	33,125.42
Group 1	0024065058	398,000.00	0.000 %	TX	75.00	360	335,393.30	11/30/2020	33,539.33	33,539.33
Group 1	0024066058	302,000.00	0.000 %	GA	79.00	360	254,958.67	11/30/2020	25,495.87	25,495.87
Group 1	0024066422	390,000.00	0.000 %	MA	65.00	360	313,633.41	11/30/2020	31,363.34	31,363.34
Group 1	0024067221	54,000.00	0.000 %	TX	80.00	360	46,253.49	11/30/2020	4,625.35	4,625.35
Group 1	0024067435	213,000.00	0.000 %	MD	78.00	360	183,758.43	11/30/2020	18,375.84	18,375.84
Group 1	0024067511	228,000.00	0.000 %	VA	72.00	360	185,785.75	11/30/2020	18,578.57	18,578.57
Group 1	0024068565	510,000.00	0.000 %	NY	75.00	360	434,346.22	11/30/2020	43,434.62	43,434.62
Group 1	0024069226	156,000.00	0.000 %	AR	80.00	360	132,761.99	11/30/2020	13,276.20	13,276.20
Group 1	0024069282	248,000.00	0.000 %	CA	75.00	360	211,653.71	11/30/2020	21,165.37	21,165.37
Group 1	0024069313	85,000.00	0.000 %	TX	76.00	360	71,416.96	11/30/2020	7,141.70	7,141.70
Group 1	0024069478	179,000.00	0.000 %	FL	80.00	360	149,794.18	11/30/2020	14,979.42	14,979.42
Group 1	0024069534	178,000.00	0.000 %	CO	72.00	360	150,892.71	11/30/2020	15,089.27	15,089.27

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Group 1	0024069772	278,000.00	0.000 %	TX	78.00	360	239,358.05	11/30/2020	23,935.80	23,935.80
Group 1	0024070143	142,000.00	0.000 %	CA	73.00	360	119,638.37	11/30/2020	11,963.84	11,963.84
Group 1	0024071027	524,000.00	0.000 %	CA	80.00	360	446,269.12	11/30/2020	44,626.91	44,626.91
Group 1	0024071081	560,000.00	0.000 %	CA	79.00	360	476,928.99	11/30/2020	47,692.90	47,692.90
Group 1	0024072265	64,000.00	0.000 %	OH	75.00	360	54,480.67	11/30/2020	5,448.07	5,448.07
Group 1	0024072303	46,000.00	0.000 %	WI	75.00	360	39,840.17	11/30/2020	3,984.02	3,984.02
Group 1	0024072609	101,000.00	0.000 %	NJ	75.00	360	87,202.44	11/30/2020	8,720.24	8,720.24
Group 1	0024072653	116,000.00	0.000 %	NV	75.00	360	99,079.06	11/30/2020	9,907.91	9,907.91
Group 1	0024073324	600,000.00	0.000 %	CA	67.00	360	507,852.16	11/30/2020	50,785.22	50,785.22
Group 1	0024074030	115,000.00	0.000 %	MD	65.00	360	95,147.81	11/30/2020	9,514.78	9,514.78
Group 1	0024074162	117,000.00	0.000 %	LA	75.00	360	98,957.14	11/30/2020	9,895.71	9,895.71
Group 1	0024074391	220,000.00	0.000 %	NJ	80.00	360	189,851.04	11/30/2020	18,985.10	18,985.10
Group 1	0024075089	161,000.00	0.000 %	CA	80.00	360	135,835.95	11/30/2020	13,583.59	13,583.59
Group 1	0024075237	107,000.00	0.000 %	SD	77.00	360	91,188.96	11/30/2020	9,118.90	9,118.90
Group 1	0024075398	96,000.00	0.000 %	NJ	80.00	360	81,819.52	11/30/2020	8,181.95	8,181.95
Group 1	0024075655	364,000.00	0.000 %	FL	80.00	360	253,911.04	11/30/2020	25,391.10	25,391.10
Group 1	0024075715	155,000.00	0.000 %	NJ	64.00	360	128,973.93	11/30/2020	12,897.39	12,897.39
Group 1	0024075976	280,000.00	0.000 %	TX	79.00	360	236,168.33	11/30/2020	23,616.83	23,616.83
Group 1	0024075990	156,000.00	0.000 %	MS	80.00	360	131,626.02	11/30/2020	13,162.60	13,162.60
Group 1	0024076023	319,000.00	0.000 %	CA	75.00	360	266,105.31	11/30/2020	26,610.53	26,610.53
Group 1	0024076115	350,000.00	0.000 %	NJ	80.00	360	291,655.58	11/30/2020	29,165.56	29,165.56
Group 1	0024076384	159,000.00	0.000 %	NC	80.00	360	125,340.20	11/30/2020	12,534.02	12,534.02
Group 1	0024076850	350,000.00	0.000 %	VA	68.00	360	310,920.06	11/30/2020	31,092.01	31,092.01
Group 1	0024077441	240,000.00	0.000 %	TX	80.00	360	194,688.52	11/30/2020	19,468.85	19,468.85
Group 1	0024077599	398,000.00	0.000 %	NV	75.00	360	334,446.47	11/30/2020	33,444.65	33,444.65
Group 1	0024077669	276,000.00	0.000 %	AZ	80.00	360	232,132.95	11/30/2020	23,213.29	23,213.29
Group 1	0024078230	208,000.00	0.000 %	NY	80.00	360	174,930.21	11/30/2020	17,493.02	17,493.02
Group 1	0024078278	351,000.00	0.000 %	CA	67.00	360	298,189.17	11/30/2020	29,818.92	29,818.92
Group 1	0024078335	192,000.00	0.000 %	CA	80.00	360	159,214.31	11/30/2020	15,921.43	15,921.43
Group 1	0024078536	486,000.00	0.000 %	CA	78.00	360	400,022.35	11/30/2020	40,002.23	40,002.23
Group 1	0024078538	247,000.00	0.000 %	CO	73.00	360	199,616.38	11/30/2020	19,961.64	19,961.64
Group 1	0024078548	237,000.00	0.000 %	PA	80.00	360	201,527.28	11/30/2020	20,152.73	20,152.73
Group 1	0024079118	319,000.00	0.000 %	NV	75.00	360	269,780.38	11/30/2020	26,978.04	26,978.04

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Group 1	0024079384	155,000.00	0.000 %	TX	74.00	360	114,614.77	11/30/2020	11,461.48	11,461.48
Group 1	0024079710	77,000.00	0.000 %	TX	80.00	360	48,468.80	11/30/2020	4,846.88	4,846.88
Group 1	0024080088	87,000.00	0.000 %	KS	80.00	360	73,727.78	11/30/2020	7,372.78	7,372.78
Group 1	0024080170	106,000.00	0.000 %	TX	80.00	360	86,152.23	11/30/2020	8,615.22	8,615.22
Group 1	0024080669	114,000.00	0.000 %	TX	80.00	360	97,614.57	11/30/2020	9,761.46	9,761.46
Group 1	0024080720	144,000.00	0.000 %	AL	77.00	360	123,346.60	11/30/2020	12,334.66	12,334.66
Group 1	0024080908	274,000.00	0.000 %	CA	80.00	360	232,808.11	11/30/2020	23,280.81	23,280.81
Group 1	0024080933	200,000.00	0.000 %	MA	80.00	360	169,824.17	11/30/2020	16,982.42	16,982.42
Group 1	0024081558	417,000.00	0.000 %	FL	68.00	360	354,056.29	11/30/2020	35,405.63	35,405.63
Group 1	0024081628	340,000.00	0.000 %	DC	80.00	360	248,896.68	11/30/2020	24,889.67	24,889.67
Group 1	0024082434	230,000.00	0.000 %	CA	64.00	360	185,735.24	11/30/2020	18,573.52	18,573.52
Group 1	0024082768	251,000.00	0.000 %	CA	70.00	360	212,511.36	11/30/2020	21,251.14	21,251.14
Group 1	0024082829	200,000.00	0.000 %	IL	80.00	360	165,573.64	11/30/2020	16,557.36	16,557.36
Group 1	0024082971	300,000.00	0.000 %	NJ	80.00	360	253,527.21	11/30/2020	25,352.72	25,352.72
Group 1	0024083860	548,000.00	0.000 %	CA	80.00	360	457,654.64	11/30/2020	45,765.46	45,765.46
Group 1	0024083883	664,000.00	0.000 %	CA	74.00	360	502,830.97	11/30/2020	50,283.10	50,283.10
Group 1	0024084203	288,000.00	0.000 %	NY	80.00	360	237,036.10	11/30/2020	23,703.61	23,703.61
Group 1	0024084447	480,000.00	0.000 %	CA	80.00	360	405,311.97	11/30/2020	40,531.20	40,531.20
Group 1	0024085123	134,000.00	0.000 %	WA	74.00	360	114,324.56	11/30/2020	11,432.46	11,432.46
Group 1	0024085751	225,000.00	0.000 %	CA	64.00	360	61,510.56	11/30/2020	6,151.06	6,151.06
Group 1	0024085896	354,000.00	0.000 %	ID	78.00	360	297,352.63	11/30/2020	29,735.26	29,735.26
Group 1	0024086011	96,000.00	0.000 %	TN	80.00	360	81,178.85	11/30/2020	8,117.88	8,117.88
Group 1	0024086182	300,000.00	0.000 %	ME	80.00	360	252,304.54	11/30/2020	25,230.45	25,230.45
Group 1	0024086469	575,000.00	0.000 %	NY	64.00	360	418,648.91	11/30/2020	41,864.89	41,864.89
Group 1	0024086582	348,000.00	0.000 %	MA	74.00	360	296,240.36	11/30/2020	29,624.04	29,624.04
Group 1	0024087024	373,000.00	0.000 %	AL	80.00	360	314,496.82	11/30/2020	31,449.68	31,449.68
Group 1	0024087525	360,000.00	0.000 %	NJ	79.00	360	229,282.26	11/30/2020	22,928.23	22,928.23
Group 1	0024087627	417,000.00	0.000 %	CA	80.00	360	347,185.20	11/30/2020	34,718.52	34,718.52
Group 1	0024087819	50,000.00	0.000 %	MI	80.00	360	43,484.17	11/30/2020	4,348.42	4,348.42
Group 1	0024089448	417,000.00	0.000 %	AZ	65.00	360	355,142.11	11/30/2020	35,514.21	35,514.21
Group 1	0024089883	268,000.00	0.000 %	CA	80.00	360	229,453.43	11/30/2020	22,945.34	22,945.34
Group 1	0024090903	116,000.00	0.000 %	CA	75.00	360	99,529.28	11/30/2020	9,952.93	9,952.93
Group 1	0024091312	252,000.00	0.000 %	CA	80.00	360	225,744.14	11/30/2020	22,574.41	22,574.41

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

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Group 1	0024091353	382,000.00	0.000 %	RI	67.00	360	320,865.19	11/30/2020	32,086.52	32,086.52
Group 1	0024091429	561,000.00	0.000 %	NY	64.00	360	473,029.41	11/30/2020	47,302.94	47,302.94
Group 1	0024091835	342,000.00	0.000 %	NC	77.00	360	289,476.12	11/30/2020	28,947.61	28,947.61
Group 1	0024091971	413,000.00	0.000 %	SC	65.00	360	347,018.95	11/30/2020	34,701.89	34,701.89
Group 1	0024092468	417,000.00	0.000 %	TX	65.00	360	351,585.30	11/30/2020	35,158.53	35,158.53
Group 1	0024093319	356,000.00	0.000 %	HI	80.00	360	303,888.96	11/30/2020	30,388.90	30,388.90
Group 1	0024094751	232,000.00	0.000 %	TN	80.00	360	196,053.30	11/30/2020	19,605.33	19,605.33
Group 1	0024095772	400,000.00	0.000 %	IL	80.00	360	314,980.72	11/30/2020	31,498.07	31,498.07
Group 1	0024096069	220,000.00	0.000 %	CA	75.00	360	186,718.96	11/30/2020	18,671.90	18,671.90
Group 1	0024096154	260,000.00	0.000 %	CA	75.00	360	218,195.56	11/30/2020	21,819.56	21,819.56
Group 1	0024096280	188,000.00	0.000 %	PA	79.00	360	158,056.16	11/30/2020	15,805.62	15,805.62
Group 1	0024096407	253,000.00	0.000 %	UT	79.00	360	211,331.62	11/30/2020	21,133.16	21,133.16
Group 1	0024096955	272,000.00	0.000 %	NJ	80.00	360	230,400.05	11/30/2020	23,040.00	23,040.00
Group 1	0024097099	260,000.00	0.000 %	SC	80.00	360	219,543.32	11/30/2020	21,954.33	21,954.33
Group 1	0024097165	256,000.00	0.000 %	CA	80.00	360	211,783.48	11/30/2020	21,178.35	21,178.35
Group 1	0024097673	137,000.00	0.000 %	PA	75.00	360	115,260.01	11/30/2020	11,526.00	11,526.00
Group 1	0024098658	481,000.00	0.000 %	CA	73.00	360	401,225.43	11/30/2020	40,122.54	40,122.54
Group 1	0024098681	521,000.00	0.000 %	CA	75.00	360	439,080.63	11/30/2020	43,908.06	43,908.06
Group 1	0024099691	155,000.00	0.000 %	PR	70.00	360	129,720.65	11/30/2020	12,972.06	12,972.06
Group 1	0024099876	212,000.00	0.000 %	CA	80.00	360	175,719.95	11/30/2020	17,571.99	17,571.99
Group 1	0024100061	165,000.00	0.000 %	WA	74.00	360	140,627.92	11/30/2020	14,062.79	14,062.79
Group 1	0024100404	403,000.00	0.000 %	VA	78.00	360	274,638.31	11/30/2020	27,463.83	27,463.83
Group 1	0024101475	287,000.00	0.000 %	CO	69.00	360	239,853.03	11/30/2020	23,985.30	23,985.30
Group 1	0024101541	231,000.00	0.000 %	IL	66.00	360	193,468.46	11/30/2020	19,346.85	19,346.85
Group 1	0024101673	399,000.00	0.000 %	CA	72.00	360	335,091.95	11/30/2020	33,509.19	33,509.19
Group 1	0024101832	350,000.00	0.000 %	CA	75.00	360	300,303.31	11/30/2020	30,030.33	30,030.33
Group 1	0024102459	398,000.00	0.000 %	VA	75.00	360	336,706.44	11/30/2020	33,670.64	33,670.64
Group 1	0024102677	131,000.00	0.000 %	PR	80.00	360	110,880.45	11/30/2020	11,088.04	11,088.04
Group 1	0024104030	414,000.00	0.000 %	CA	66.00	360	349,275.50	11/30/2020	34,927.55	34,927.55
Group 1	0024104035	61,000.00	0.000 %	MI	80.00	360	41,194.14	11/30/2020	4,119.41	4,119.41
Group 1	0024104268	390,000.00	0.000 %	CA	74.00	360	316,749.15	11/30/2020	31,674.91	31,674.91
Group 1	0024105178	143,000.00	0.000 %	NV	75.00	360	120,990.59	11/30/2020	12,099.06	12,099.06
Group 1	0024105473	412,000.00	0.000 %	IL	64.00	360	335,830.69	11/30/2020	33,583.07	33,583.07

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

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Group 1	0024106120	383,000.00	0.000 %	LA	80.00	360	325,319.83	11/30/2020	32,531.98	32,531.98
Group 1	0024107897	82,000.00	0.000 %	FL	80.00	360	70,778.69	11/30/2020	7,077.87	7,077.87
Group 1	0024107967	417,000.00	0.000 %	CA	65.00	360	355,142.12	11/30/2020	35,514.21	35,514.21
Group 1	0024109263	318,000.00	0.000 %	ND	80.00	360	268,621.71	11/30/2020	26,862.17	26,862.17
Group 1	0024110445	164,000.00	0.000 %	IL	80.00	360	139,150.45	11/30/2020	13,915.04	13,915.04
Group 1	0024111408	115,000.00	0.000 %	NJ	75.00	360	98,023.04	11/30/2020	9,802.30	9,802.30
Group 1	0024112037	325,000.00	0.000 %	CA	65.00	360	275,808.34	11/30/2020	27,580.83	27,580.83
Group 1	0024113276	328,000.00	0.000 %	MI	79.00	360	273,153.00	11/30/2020	27,315.30	27,315.30
Group 1	0024114044	210,000.00	0.000 %	CT	78.00	360	177,748.72	11/30/2020	17,774.87	17,774.87
Group 1	0024114127	334,000.00	0.000 %	CA	75.00	360	272,514.08	11/30/2020	27,251.41	27,251.41
Group 1	0024114899	435,000.00	0.000 %	CA	70.00	360	373,791.19	11/30/2020	37,379.12	37,379.12
Group 1	0024115149	337,000.00	0.000 %	TN	80.00	360	283,985.12	11/30/2020	28,398.51	28,398.51
Group 1	0024115184	113,000.00	0.000 %	PR	75.00	360	94,313.20	11/30/2020	9,431.32	9,431.32
Group 1	0024115387	261,000.00	0.000 %	VA	75.00	360	223,470.19	11/30/2020	22,347.02	22,347.02
Group 1	0024115646	154,000.00	0.000 %	TX	80.00	360	130,010.45	11/30/2020	13,001.04	13,001.04
Group 1	0024115737	196,000.00	0.000 %	CA	70.00	360	167,430.27	11/30/2020	16,743.03	16,743.03
Group 1	0024116182	179,000.00	0.000 %	AZ	75.00	360	152,480.94	11/30/2020	15,248.09	15,248.09
Group 1	0024116296	319,000.00	0.000 %	CO	75.00	360	268,727.45	11/30/2020	26,872.74	26,872.74
Group 1	0024116434	148,000.00	0.000 %	TX	76.00	360	125,729.86	11/30/2020	12,572.99	12,572.99
Group 1	0024116625	417,000.00	0.000 %	AZ	78.00	360	309,970.07	11/30/2020	30,997.01	30,997.01
Group 1	0024116816	413,000.00	0.000 %	NC	68.00	360	345,650.89	11/30/2020	34,565.09	34,565.09
Group 1	0024117581	292,000.00	0.000 %	HI	69.00	360	247,743.46	11/30/2020	24,774.35	24,774.35
Group 1	0024117610	115,000.00	0.000 %	MO	80.00	360	96,054.90	11/30/2020	9,605.49	9,605.49
Group 1	0024117700	151,000.00	0.000 %	AZ	80.00	360	128,926.89	11/30/2020	12,892.69	12,892.69
Group 1	0024118375	119,000.00	0.000 %	CA	80.00	360	101,518.19	11/30/2020	10,151.82	10,151.82
Group 1	0024118430	368,000.00	0.000 %	KY	80.00	360	309,510.57	11/30/2020	30,951.06	30,951.06
Group 1	0024119690	212,000.00	0.000 %	IL	80.00	360	179,923.95	11/30/2020	17,992.39	17,992.39
Group 1	0024120618	278,000.00	0.000 %	MD	76.00	360	232,975.64	11/30/2020	23,297.56	23,297.56
Group 1	0024120995	298,000.00	0.000 %	FL	70.00	360	258,205.68	11/30/2020	25,820.57	25,820.57
Group 1	0024121169	319,000.00	0.000 %	NY	75.00	360	263,435.52	11/30/2020	26,343.55	26,343.55
Group 1	0024121562	86,000.00	0.000 %	LA	75.00	360	74,455.54	11/30/2020	7,445.55	7,445.55
Group 1	0024122656	383,000.00	0.000 %	CA	74.00	360	327,221.58	11/30/2020	32,722.16	32,722.16
Group 1	0024122695	152,000.00	0.000 %	CT	80.00	360	116,432.45	11/30/2020	11,643.24	11,643.24

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

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Group 1	0024122853	332,000.00	0.000 %	WI	80.00	360	280,804.99	11/30/2020	28,080.50	28,080.50
Group 1	0024123319	472,000.00	0.000 %	HI	80.00	360	398,304.97	11/30/2020	39,830.50	39,830.50
Group 1	0024124157	240,000.00	0.000 %	NY	77.00	360	203,135.30	11/30/2020	20,313.53	20,313.53
Group 1	0024124671	417,000.00	0.000 %	PA	65.00	360	352,697.95	11/30/2020	35,269.79	35,269.79
Group 1	0024124986	626,000.00	0.000 %	HI	72.00	360	530,697.44	11/30/2020	53,069.74	53,069.74
Group 1	0024125614	151,000.00	0.000 %	TX	80.00	360	128,726.17	11/30/2020	12,872.62	12,872.62
Group 1	0024125634	207,000.00	0.000 %	CA	72.00	360	178,264.16	11/30/2020	17,826.42	17,826.42
Group 1	0024125962	331,000.00	0.000 %	AL	80.00	360	279,825.20	11/30/2020	27,982.52	27,982.52
Group 1	0024126400	352,000.00	0.000 %	WI	80.00	360	299,505.45	11/30/2020	29,950.54	29,950.54
Group 1	0024126433	173,000.00	0.000 %	OH	73.00	360	144,165.42	11/30/2020	14,416.54	14,416.54
Group 1	0024126493	290,000.00	0.000 %	AZ	70.00	360	247,271.38	11/30/2020	24,727.14	24,727.14
Group 1	0024127254	388,000.00	0.000 %	NY	77.00	360	325,511.74	11/30/2020	32,551.17	32,551.17
Group 1	0024128984	417,000.00	0.000 %	PA	65.00	360	354,635.80	11/30/2020	35,463.58	35,463.58
Group 1	0024129174	111,000.00	0.000 %	NV	64.00	360	94,685.90	11/30/2020	9,468.59	9,468.59
Group 1	0024131643	187,000.00	0.000 %	FL	80.00	360	159,346.05	11/30/2020	15,934.60	15,934.60
Group 1	0024133116	220,000.00	0.000 %	CA	64.00	360	188,228.07	11/30/2020	18,822.81	18,822.81
Group 1	0024133868	204,000.00	0.000 %	CA	80.00	360	176,559.47	11/30/2020	17,655.95	17,655.95
Group 1	0024134544	283,000.00	0.000 %	MA	80.00	360	241,956.19	11/30/2020	24,195.62	24,195.62
Group 1	0024136202	196,000.00	0.000 %	CA	70.00	360	167,430.27	11/30/2020	16,743.03	16,743.03
Group 1	0024136240	303,000.00	0.000 %	MA	80.00	360	255,118.25	11/30/2020	25,511.82	25,511.82
Group 1	0024136298	128,000.00	0.000 %	IL	80.00	360	108,374.10	11/30/2020	10,837.41	10,837.41
Group 1	0024136352	384,000.00	0.000 %	CA	80.00	360	325,025.69	11/30/2020	32,502.57	32,502.57
Group 1	0024136612	307,000.00	0.000 %	CA	70.00	360	264,823.33	11/30/2020	26,482.33	26,482.33
Group 1	0024137296	117,000.00	0.000 %	PR	74.00	360	100,785.25	11/30/2020	10,078.52	10,078.52
Group 1	0024137679	189,000.00	0.000 %	NY	73.00	360	159,469.07	11/30/2020	15,946.91	15,946.91
Group 1	0024138172	181,000.00	0.000 %	PR	80.00	360	113,253.36	11/30/2020	11,325.34	11,325.34
Group 1	0024138665	481,000.00	0.000 %	MD	77.00	360	407,978.87	11/30/2020	40,797.89	40,797.89
Group 1	0024140052	193,000.00	0.000 %	VA	74.00	360	163,238.66	11/30/2020	16,323.87	16,323.87
Group 1	0024140477	246,000.00	0.000 %	TX	80.00	360	209,633.64	11/30/2020	20,963.36	20,963.36
Group 1	0024140679	104,000.00	0.000 %	AR	62.00	360	90,156.36	11/30/2020	9,015.64	9,015.64
Group 1	0024142947	178,000.00	0.000 %	MN	78.00	360	144,482.27	11/30/2020	14,448.23	14,448.23
Group 1	0024143818	516,000.00	0.000 %	PA	80.00	360	438,675.78	11/30/2020	43,867.58	43,867.58
Group 1	0024143994	85,000.00	0.000 %	IL	80.00	360	59,412.14	11/30/2020	5,941.21	5,941.21

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

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Group 1	0024144262	398,000.00	0.000 %	CA	71.00	360	333,406.66	11/30/2020	33,340.67	33,340.67
Group 1	0024145377	125,000.00	0.000 %	WA	75.00	360	105,108.24	11/30/2020	10,510.82	10,510.82
Group 1	0024146028	540,000.00	0.000 %	CA	67.00	360	466,792.39	11/30/2020	46,679.24	46,679.24
Group 1	0024146421	230,000.00	0.000 %	AZ	80.00	360	196,674.58	11/30/2020	19,667.46	19,667.46
Group 1	0024146527	180,000.00	0.000 %	TX	79.00	360	152,470.94	11/30/2020	15,247.09	15,247.09
Group 1	0024146824	275,000.00	0.000 %	CA	63.00	360	234,037.40	11/30/2020	23,403.74	23,403.74
Group 1	0024147675	283,000.00	0.000 %	NY	73.00	360	241,795.64	11/30/2020	24,179.56	24,179.56
Group 1	0024148805	119,000.00	0.000 %	PR	80.00	360	103,000.00	11/30/2020	10,300.00	10,300.00
Group 1	0024148814	82,000.00	0.000 %	PR	80.00	360	70,531.29	11/30/2020	7,053.13	7,053.13
Group 1	0024149924	254,000.00	0.000 %	CT	80.00	360	214,813.46	11/30/2020	21,481.35	21,481.35
Group 1	0024150283	396,000.00	0.000 %	TX	72.00	360	335,026.39	11/30/2020	33,502.64	33,502.64
Group 1	0024150576	349,000.00	0.000 %	OK	75.00	360	294,695.78	11/30/2020	29,469.58	29,469.58
Group 1	0024150829	188,000.00	0.000 %	CA	69.00	360	159,246.84	11/30/2020	15,924.68	15,924.68
Group 1	0024152327	220,000.00	0.000 %	MA	73.00	360	185,997.10	11/30/2020	18,599.71	18,599.71
Group 1	0024152983	130,000.00	0.000 %	NE	79.00	360	110,715.73	11/30/2020	11,071.57	11,071.57
Group 1	0024153989	337,000.00	0.000 %	CA	75.00	360	284,562.43	11/30/2020	28,456.24	28,456.24
Group 1	0024154232	398,000.00	0.000 %	NY	80.00	360	338,577.35	11/30/2020	33,857.73	33,857.73
Group 1	0024154526	260,000.00	0.000 %	KY	80.00	360	219,766.02	11/30/2020	21,976.60	21,976.60
Group 1	0024154581	384,000.00	0.000 %	NJ	80.00	360	326,036.84	11/30/2020	32,603.68	32,603.68
Group 1	0024155749	194,000.00	0.000 %	PR	75.00	360	164,873.56	11/30/2020	16,487.36	16,487.36
Group 1	0024156055	260,000.00	0.000 %	NC	71.00	360	220,094.62	11/30/2020	22,009.46	22,009.46
Group 1	0024156130	228,000.00	0.000 %	NM	63.00	360	192,550.51	11/30/2020	19,255.05	19,255.05
Group 1	0024156209	500,000.00	0.000 %	HI	78.00	360	421,878.10	11/30/2020	42,187.81	42,187.81
Group 1	0024156518	368,000.00	0.000 %	CA	71.00	360	309,326.74	11/30/2020	30,932.67	30,932.67
Group 1	0024156607	158,000.00	0.000 %	OK	80.00	360	119,468.95	11/30/2020	11,946.89	11,946.89
Group 1	0024158905	112,000.00	0.000 %	NJ	70.00	360	95,347.92	11/30/2020	9,534.79	9,534.79
Group 1	0024159166	364,000.00	0.000 %	MA	75.00	360	303,951.63	11/30/2020	30,395.16	30,395.16
Group 1	0024159670	262,000.00	0.000 %	TX	75.00	360	218,569.86	11/30/2020	21,856.99	21,856.99
Group 1	0024159686	283,000.00	0.000 %	NC	78.00	360	236,580.21	11/30/2020	23,658.02	23,658.02
Group 1	0024161218	129,000.00	0.000 %	IL	80.00	360	109,940.01	11/30/2020	10,968.22	10,968.22
Group 1	0024161688	416,000.00	0.000 %	CA	73.00	360	355,189.86	11/30/2020	35,518.99	35,518.99
Group 1	0024164629	96,000.00	0.000 %	FL	80.00	360	83,420.76	11/30/2020	8,342.08	8,342.08
Group 1	0024165274	327,000.00	0.000 %	MD	71.00	360	275,504.48	11/30/2020	27,550.45	27,550.45

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

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Group 1	0024165331	183,000.00	0.000 %	TX	62.00	360	137,124.28	11/30/2020	13,712.43	13,712.43
Group 1	0024165787	261,000.00	0.000 %	MA	70.00	360	220,443.02	11/30/2020	22,044.30	22,044.30
Group 1	0024165989	376,000.00	0.000 %	FL	80.00	360	317,318.73	11/30/2020	31,731.87	31,731.87
Group 2	0023939000	258,000.00	0.000 %	OH	95.00	360	202,751.83	11/30/2020	31,096.90	31,096.90
Group 2	0023939605	522,000.00	0.000 %	MD	90.00	360	440,686.55	11/30/2020	67,589.95	67,589.95
Group 2	0023939626	113,000.00	0.000 %	WA	85.00	360	94,811.30	11/30/2020	14,541.61	14,541.61
Group 2	0023941674	241,000.00	0.000 %	TX	95.00	360	194,915.92	11/30/2020	29,895.07	29,895.07
Group 2	0023942346	187,000.00	0.000 %	GA	85.00	360	158,522.09	11/30/2020	24,313.20	24,313.20
Group 2	0023942496	150,000.00	0.000 %	TN	90.00	360	126,608.20	11/30/2020	19,418.43	19,418.43
Group 2	0023942775	302,000.00	0.000 %	CA	95.00	360	253,197.96	11/30/2020	38,834.03	38,834.03
Group 2	0023942859	143,000.00	0.000 %	TX	95.00	360	121,134.85	11/30/2020	18,578.96	18,578.96
Group 2	0023943004	130,000.00	0.000 %	IN	90.00	360	111,461.21	11/30/2020	17,095.27	17,095.27
Group 2	0023943503	309,000.00	0.000 %	GA	90.00	360	259,452.99	11/30/2020	39,793.39	39,793.39
Group 2	0023943609	196,000.00	0.000 %	WI	87.00	360	166,107.73	11/30/2020	25,476.64	25,476.64
Group 2	0023944365	254,000.00	0.000 %	CO	90.00	360	217,769.09	11/30/2020	33,400.16	33,400.16
Group 2	0023945322	266,000.00	0.000 %	TX	95.00	360	222,438.82	11/30/2020	34,116.38	34,116.38
Group 2	0023946017	259,000.00	0.000 %	OH	95.00	360	218,697.06	11/30/2020	33,542.49	33,542.49
Group 2	0023946116	249,000.00	0.000 %	CO	90.00	360	206,521.49	11/30/2020	31,675.07	31,675.07
Group 2	0023946838	148,000.00	0.000 %	IL	97.00	360	125,678.49	11/30/2020	19,275.84	19,275.84
Group 2	0023947903	193,000.00	0.000 %	NJ	85.00	360	174,073.38	11/30/2020	26,698.37	26,698.37
Group 2	0023947920	93,000.00	0.000 %	OK	89.00	360	83,429.45	11/30/2020	12,795.93	12,795.93
Group 2	0023948245	323,000.00	0.000 %	IA	95.00	360	269,428.81	11/30/2020	41,323.43	41,323.43
Group 2	0023948828	325,000.00	0.000 %	NY	95.00	360	280,598.42	11/30/2020	43,036.56	43,036.56
Group 2	0023948841	214,000.00	0.000 %	CA	95.00	360	180,406.09	11/30/2020	27,669.64	27,669.64
Group 2	0023948871	198,000.00	0.000 %	MA	89.00	360	167,190.85	11/30/2020	25,642.76	25,642.76
Group 2	0023949268	334,000.00	0.000 %	GA	95.00	360	263,263.46	11/30/2020	40,377.82	40,377.82
Group 2	0023949527	225,000.00	0.000 %	TX	90.00	360	189,341.57	11/30/2020	29,040.11	29,040.11
Group 2	0023949633	261,000.00	0.000 %	FL	90.00	360	220,387.75	11/30/2020	33,801.79	33,801.79
Group 2	0023949650	376,000.00	0.000 %	PA	85.00	360	317,441.60	11/30/2020	48,687.35	48,687.35
Group 2	0023949824	417,000.00	0.000 %	NY	90.00	360	346,798.72	11/30/2020	53,189.98	53,189.98
Group 2	0023949829	295,000.00	0.000 %	FL	87.00	360	249,810.16	11/30/2020	38,314.43	38,314.43
Group 2	0023950031	221,000.00	0.000 %	MD	90.00	360	178,611.94	11/30/2020	27,394.46	27,394.46
Group 2	0023950062	297,000.00	0.000 %	IN	90.00	360	238,808.47	11/30/2020	36,627.06	36,627.06

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

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Group 2	0023950074	268,000.00	0.000 %	PA	85.00	360	231,598.36	11/30/2020	35,521.21	35,521.21
Group 2	0023950172	495,000.00	0.000 %	CA	87.00	360	416,971.65	11/30/2020	63,952.69	63,952.69
Group 2	0023950643	380,000.00	0.000 %	VA	95.00	360	316,673.63	11/30/2020	48,569.56	48,569.56
Group 2	0023950941	117,000.00	0.000 %	NE	95.00	360	98,922.37	11/30/2020	15,172.14	15,172.14
Group 2	0023951521	270,000.00	0.000 %	NJ	90.00	360	227,740.12	11/30/2020	34,929.46	34,929.46
Group 2	0023952009	349,000.00	0.000 %	TX	90.00	360	290,886.55	11/30/2020	44,614.49	44,614.49
Group 2	0023952033	204,000.00	0.000 %	MN	95.00	360	171,227.98	11/30/2020	26,261.95	26,261.95
Group 2	0023952116	228,000.00	0.000 %	NV	95.00	360	193,443.70	11/30/2020	29,669.27	29,669.27
Group 2	0023952732	250,000.00	0.000 %	TX	87.00	360	203,851.42	11/30/2020	31,265.55	31,265.55
Group 2	0023953179	380,000.00	0.000 %	NY	91.00	360	320,240.34	11/30/2020	49,116.61	49,116.61
Group 2	0023953454	143,000.00	0.000 %	AZ	85.00	360	122,474.33	11/30/2020	18,784.40	18,784.40
Group 2	0023953853	222,000.00	0.000 %	MA	84.00	360	189,709.84	11/30/2020	29,096.60	29,096.60
Group 2	0023954458	270,000.00	0.000 %	FL	90.00	360	228,365.49	11/30/2020	35,025.37	35,025.37
Group 2	0023955564	262,000.00	0.000 %	TX	95.00	360	206,803.20	11/30/2020	31,718.28	31,718.28
Group 2	0023956086	90,000.00	0.000 %	MI	85.00	360	74,235.65	11/30/2020	11,385.83	11,385.83
Group 2	0023956614	123,000.00	0.000 %	TN	83.00	360	104,642.65	11/30/2020	16,049.48	16,049.48
Group 2	0023956775	129,000.00	0.000 %	PA	95.00	360	111,242.96	11/30/2020	17,061.80	17,061.80
Group 2	0023957649	278,000.00	0.000 %	TX	87.00	360	235,287.21	11/30/2020	36,086.99	36,086.99
Group 2	0023958673	170,000.00	0.000 %	SC	84.00	360	139,036.61	11/30/2020	21,324.63	21,324.63
Group 2	0023960031	216,000.00	0.000 %	MD	97.00	360	181,928.06	11/30/2020	27,903.07	27,903.07
Group 2	0023961033	257,000.00	0.000 %	NJ	90.00	360	208,916.48	11/30/2020	32,042.40	32,042.40
Group 2	0023961135	375,000.00	0.000 %	CA	84.00	360	318,919.50	11/30/2020	48,914.02	48,914.02
Group 2	0023961275	78,000.00	0.000 %	WI	95.00	360	64,358.71	11/30/2020	9,870.97	9,870.97
Group 2	0023961664	218,000.00	0.000 %	ID	97.00	360	182,854.33	11/30/2020	28,045.14	28,045.14
Group 2	0023961853	184,000.00	0.000 %	CO	90.00	360	154,955.86	11/30/2020	23,766.23	23,766.23
Group 2	0023962915	320,000.00	0.000 %	CA	90.00	360	268,719.55	11/30/2020	41,214.65	41,214.65
Group 2	0023963172	200,000.00	0.000 %	CA	89.00	360	179,889.31	11/30/2020	27,590.38	27,590.38
Group 2	0023963777	155,000.00	0.000 %	SC	84.00	360	130,154.41	11/30/2020	19,962.33	19,962.33
Group 2	0023964257	123,000.00	0.000 %	OK	95.00	360	103,723.53	11/30/2020	15,908.51	15,908.51
Group 2	0023964786	117,000.00	0.000 %	WI	95.00	360	94,543.75	11/30/2020	14,500.57	14,500.57
Group 2	0023965677	276,000.00	0.000 %	WA	95.00	360	233,301.98	11/30/2020	35,782.50	35,782.50
Group 2	0023965710	129,000.00	0.000 %	TX	90.00	360	108,739.45	11/30/2020	16,677.83	16,677.83
Group 2	0023966187	143,000.00	0.000 %	TX	95.00	360	121,728.10	11/30/2020	18,669.95	18,669.95

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

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Group 2	0023966631	104,000.00	0.000 %	WI	86.00	318	84,168.71	11/30/2020	12,909.31	12,909.31
Group 2	0023967299	392,000.00	0.000 %	PA	90.00	360	333,278.51	11/30/2020	51,116.33	51,116.33
Group 2	0023967881	334,000.00	0.000 %	SC	95.00	360	296,905.77	11/30/2020	45,537.69	45,537.69
Group 2	0023970322	214,000.00	0.000 %	WA	95.00	360	181,341.71	11/30/2020	27,813.14	27,813.14
Group 2	0023971540	39,000.00	0.000 %	AL	97.00	360	32,681.43	11/30/2020	5,012.49	5,012.49
Group 2	0023971935	352,000.00	0.000 %	TX	83.00	360	272,298.19	11/30/2020	41,763.52	41,763.52
Group 2	0023972252	154,000.00	0.000 %	OH	95.00	360	131,686.15	11/30/2020	20,197.26	20,197.26
Group 2	0023972354	302,000.00	0.000 %	MI	95.00	360	248,007.74	11/30/2020	38,037.99	38,037.99
Group 2	0024292027	204,000.00	0.000 %	GA	90.00	360	173,074.83	11/30/2020	26,545.21	26,545.21
Group 2	0024294068	212,000.00	0.000 %	OR	90.00	360	161,160.26	11/30/2020	24,717.83	24,717.83
Group 2	0024294173	145,000.00	0.000 %	TX	88.00	360	120,911.21	11/30/2020	18,544.66	18,544.66
Group 2	0024294696	249,000.00	0.000 %	NY	95.00	360	209,506.09	11/30/2020	32,132.83	32,132.83
Group 2	0024295039	78,000.00	0.000 %	PA	95.00	360	68,875.87	11/30/2020	10,563.78	10,563.78
Group 2	0024295271	164,000.00	0.000 %	NC	90.00	360	132,031.64	11/30/2020	20,250.25	20,250.25
Group 2	0024295309	175,000.00	0.000 %	VA	90.00	360	145,096.91	11/30/2020	22,254.12	22,254.12
Group 2	0024296202	351,000.00	0.000 %	GA	90.00	360	281,992.89	11/30/2020	43,250.43	43,250.43
Group 2	0024296302	238,000.00	0.000 %	KY	90.00	360	199,714.91	11/30/2020	30,631.11	30,631.11
Group 2	0024296664	383,000.00	0.000 %	GA	90.00	360	303,316.36	11/30/2020	46,520.90	46,520.90
Group 2	0024297364	140,000.00	0.000 %	CT	95.00	360	114,703.15	11/30/2020	18,325.17	18,325.17
Group 2	0024298111	417,000.00	0.000 %	RI	88.00	360	351,268.37	11/30/2020	53,875.51	53,875.51
Group 2	0024298279	212,000.00	0.000 %	NV	95.00	360	178,455.48	11/30/2020	27,370.47	27,370.47
Group 2	0024299263	158,000.00	0.000 %	PR	93.00	360	136,362.32	11/30/2020	20,914.46	20,914.46
Group 2	0024301242	90,000.00	0.000 %	NE	95.00	360	64,958.88	11/30/2020	9,963.02	9,963.02
Group 2	0024301502	306,000.00	0.000 %	AL	90.00	360	257,072.46	11/30/2020	39,428.28	39,428.28
Group 2	0024301650	311,000.00	0.000 %	TX	84.00	360	245,152.01	11/30/2020	37,599.99	37,599.99
Group 2	0024301735	268,000.00	0.000 %	TX	90.00	360	207,645.23	11/30/2020	31,847.42	31,847.42
Group 2	0024301791	365,000.00	0.000 %	TX	96.00	360	310,048.21	11/30/2020	47,553.40	47,553.40
Group 2	0024301837	191,000.00	0.000 %	VA	85.00	360	161,999.91	11/30/2020	24,846.61	24,846.61
Group 2	0024302639	392,000.00	0.000 %	LA	95.00	360	325,716.83	11/30/2020	49,956.56	49,956.56
Group 2	0024302923	351,000.00	0.000 %	MS	90.00	360	295,671.97	11/30/2020	45,348.45	45,348.45
Group 2	0024302937	145,000.00	0.000 %	MS	90.00	360	122,900.55	11/30/2020	18,849.77	18,849.77
Group 2	0024303494	116,000.00	0.000 %	OH	95.00	360	98,100.40	11/30/2020	15,046.07	15,046.07
Group 2	0024304508	211,000.00	0.000 %	NC	90.00	360	179,484.57	11/30/2020	27,528.30	27,528.30

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Group 2	0024305431	337,000.00	0.000 %	CA	95.00	360	287,015.15	11/30/2020	44,020.72	44,020.72
Group 2	0024305470	247,000.00	0.000 %	CO	86.00	360	202,691.20	11/30/2020	31,087.60	31,087.60
Group 2	0024305942	118,000.00	0.000 %	NM	84.00	360	86,000.00	11/30/2020	13,190.18	13,190.18
Group 2	0024306044	221,000.00	0.000 %	NV	90.00	360	148,455.49	11/30/2020	22,769.24	22,769.24
Group 2	0024306364	195,000.00	0.000 %	TX	95.00	360	153,908.22	11/30/2020	23,605.55	23,605.55
Group 2	0024306813	109,000.00	0.000 %	NJ	95.00	360	86,390.86	11/30/2020	13,250.13	13,250.13
Group 2	0024307446	356,000.00	0.000 %	MN	83.00	360	305,263.47	11/30/2020	46,819.54	46,819.54
Group 2	0024307867	272,000.00	0.000 %	NC	95.00	360	233,203.31	11/30/2020	35,767.37	35,767.37
Group 2	0024308632	237,000.00	0.000 %	SC	95.00	360	201,142.34	11/30/2020	30,850.05	30,850.05
Group 2	0024308647	240,000.00	0.000 %	MA	95.00	360	198,869.49	11/30/2020	30,501.45	30,501.45
Group 2	0024308694	317,000.00	0.000 %	MI	95.00	360	265,297.60	11/30/2020	40,689.81	40,689.81
Group 2	0024308871	309,000.00	0.000 %	NY	95.00	360	242,959.91	11/30/2020	37,263.78	37,263.78
Group 2	0024309966	237,000.00	0.000 %	MT	93.00	360	199,967.85	11/30/2020	30,669.91	30,669.91
Group 2	0024310564	181,000.00	0.000 %	AZ	90.00	360	152,643.96	11/30/2020	23,411.65	23,411.65
Group 2	0024310597	210,000.00	0.000 %	TX	95.00	360	183,273.65	11/30/2020	28,109.45	28,109.45
Group 2	0024311253	328,000.00	0.000 %	NC	95.00	360	274,979.22	11/30/2020	42,174.72	42,174.72
Group 2	0024311558	164,000.00	0.000 %	WI	90.00	360	130,471.28	11/30/2020	20,010.93	20,010.93
Group 2	0024312091	103,000.00	0.000 %	TX	92.00	360	85,982.68	11/30/2020	13,187.52	13,187.52
Group 2	0024312671	213,000.00	0.000 %	NY	85.00	360	182,773.96	11/30/2020	28,447.38	28,447.38
Group 2	0024313066	113,000.00	0.000 %	IL	90.00	360	94,641.90	11/30/2020	14,515.63	14,515.63
Group 2	0024313358	308,000.00	0.000 %	AL	95.00	360	262,858.28	11/30/2020	40,315.68	40,315.68
Group 2	0024314155	214,000.00	0.000 %	CT	95.00	360	180,710.83	11/30/2020	27,716.38	27,716.38
Group 2	0024314369	58,000.00	0.000 %	OH	90.00	360	48,407.27	11/30/2020	7,424.43	7,424.43
Group 2	0024314961	477,000.00	0.000 %	CA	90.00	360	406,241.65	11/30/2020	62,306.99	62,306.99
Group 2	0024315024	150,000.00	0.000 %	MN	89.00	360	126,837.70	11/30/2020	19,453.63	19,453.63
Group 2	0024316019	156,000.00	0.000 %	IN	95.00	360	128,968.22	11/30/2020	19,780.40	19,780.40
Group 2	0024316308	293,000.00	0.000 %	MA	84.00	360	248,211.87	11/30/2020	38,069.30	38,069.30
Group 2	0024316574	161,000.00	0.000 %	NM	95.00	360	133,222.59	11/30/2020	20,432.91	20,432.91
Group 2	0024316641	279,000.00	0.000 %	IL	90.00	360	235,596.95	11/30/2020	36,134.49	36,134.49
Group 2	0024316814	302,000.00	0.000 %	FL	90.00	360	257,367.67	11/30/2020	39,473.56	39,473.56
Group 2	0024317113	276,000.00	0.000 %	IL	95.00	360	233,890.29	11/30/2020	35,872.74	35,872.74
Group 2	0024317155	303,000.00	0.000 %	TX	95.00	360	261,416.36	11/30/2020	40,094.53	40,094.53
Group 2	0024318346	279,000.00	0.000 %	NY	95.00	360	236,586.56	11/30/2020	36,286.27	36,286.27

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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)
Group 2	0024318521	575,000.00	0.000 %	AK	95.00	360	478,652.88	11/30/2020	73,413.00	73,413.00
Group 2	0024318796	114,000.00	0.000 %	FL	95.00	360	97,823.69	11/30/2020	15,003.63	15,003.63
Group 2	0024319707	76,000.00	0.000 %	PR	95.00	360	64,679.34	11/30/2020	9,920.14	9,920.14

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.

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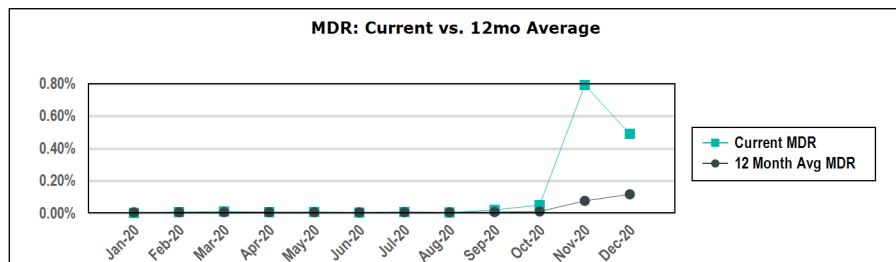
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Realized Loss Report - Collateral

Summary

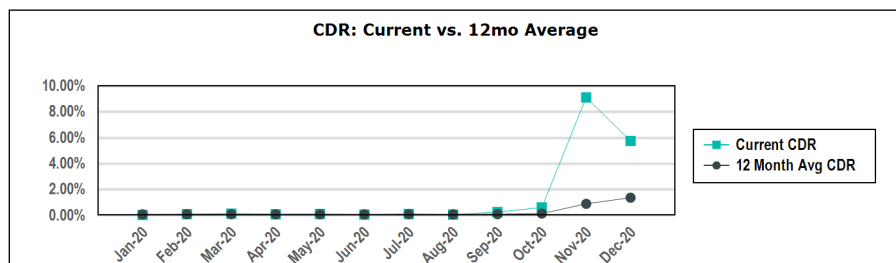
MDR

Current Month	0.493 %
3 Month Average	0.446 %
12 Month Average	0.118 %



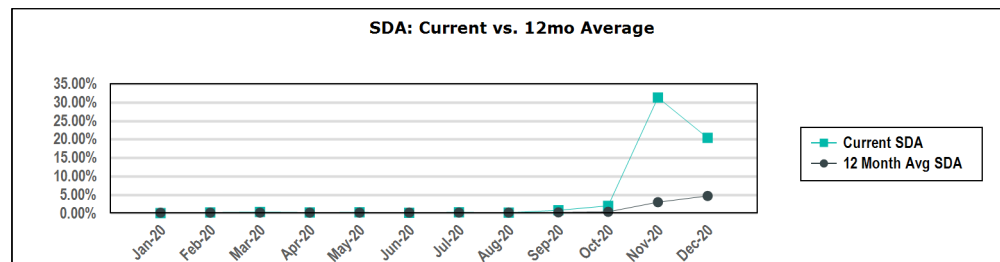
CDR

Current Month	5.756 %
3 Month Average	5.166 %
12 Month Average	1.372 %



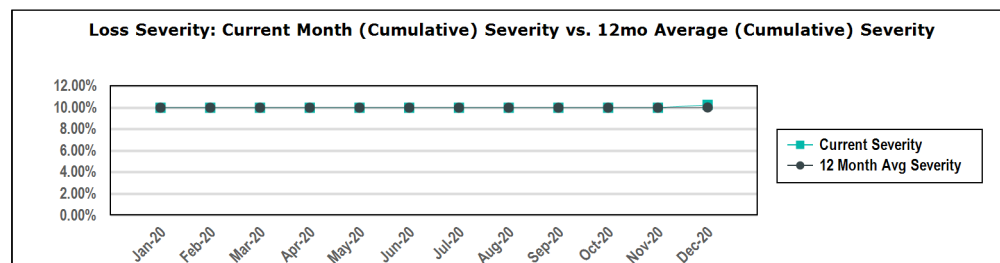
SDA

Current Month	20.448 %
3 Month Average	17.955 %
12 Month Average	4.727 %



Loss Severity

Current Month (Cumulative)	10.259 %
3 Month Average (Cumulative)	10.086 %
12 Month Average (Cumulative)	10.022 %



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.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month 4.375 %
3 Month Average 3.987 %
12 Month Average 2.091 %

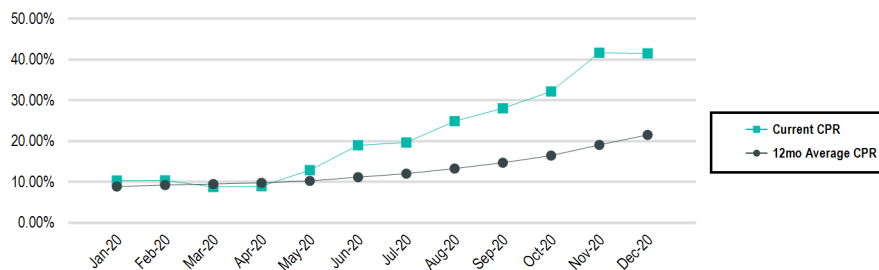
CPR

Current Month 41.543 %
3 Month Average 38.484 %
12 Month Average 21.553 %

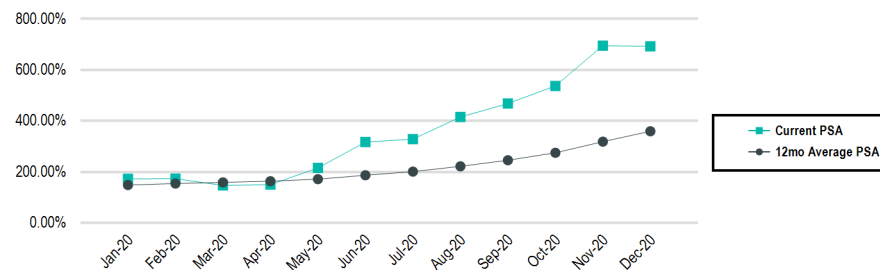
PSA

Current Month 692.389 %
3 Month Average 641.404 %
12 Month Average 359.212 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.422 %
3 Month Average 4.003 %
12 Month Average 2.084 %

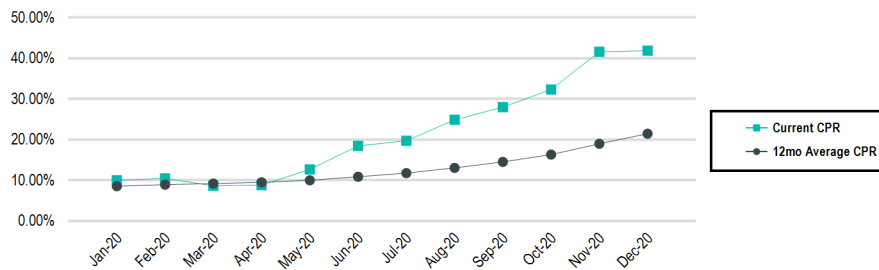
CPR

Current Month 41.883 %
3 Month Average 38.610 %
12 Month Average 21.467 %

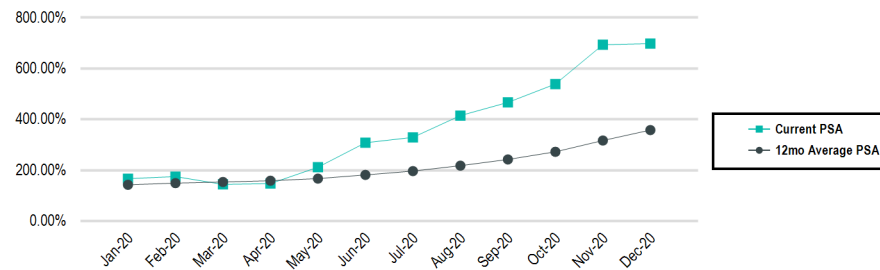
PSA

Current Month 698.042 %
3 Month Average 643.503 %
12 Month Average 357.790 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

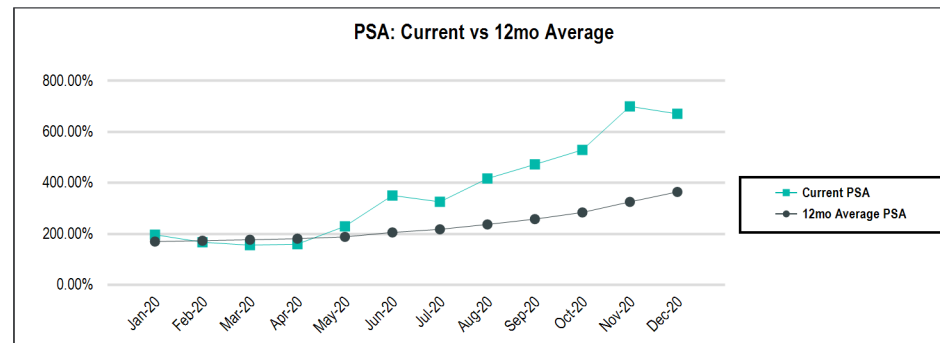
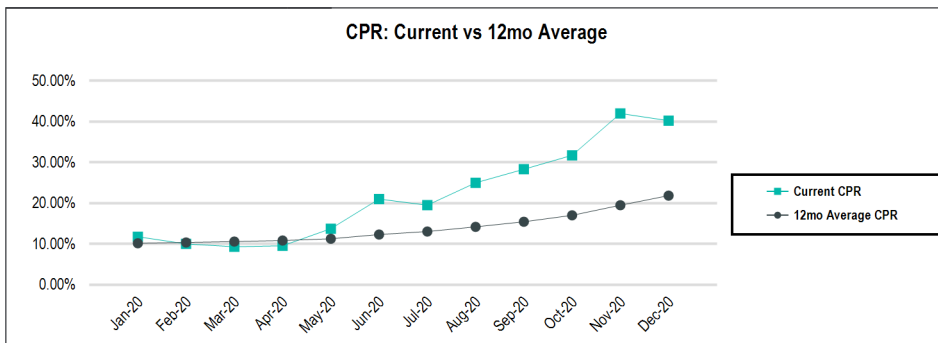
Current Month	4.200 %
3 Month Average	3.924 %
12 Month Average	2.118 %

CPR

Current Month	40.241 %
3 Month Average	38.000 %
12 Month Average	21.869 %

PSA

Current Month	670.676 %
3 Month Average	633.337 %
12 Month Average	364.478 %



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-C02



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 May 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 March 31, 2014.

Closing Date

means May 28, 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-C02), 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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C02



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.