

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-C04



Distribution Date: 28-Dec-2020
12-Dec-2020 11:40:13 AM

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 %	12,349,143,374.04	0.00	646,080,744.53	0.00	11,703,062,629.50	646,080,744.53	0.00
1M-1	30711XAN4	12/24/2020	2.10013 %	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	30711XAP9	12/24/2020	5.05013 %	278,325,505.42	1,288,448.32	913,160.61	0.00	277,412,344.81	2,201,608.93	0.00
1M-2H	NA	11/30/2020	0.00000 %	14,859,691.45	0.00	48,753.29	0.00	14,810,938.15	48,753.29	0.00
1B-H	NA	11/30/2020	0.00000 %	79,596,994.30	0.00	0.00	7,691,412.54	71,905,581.76	0.00	35,633,105.24
2AH	NA	11/30/2020	0.00000 %	5,250,988,854.07	0.00	294,812,864.44	0.00	4,956,175,989.63	294,812,864.44	0.00
2M-1	30711XAQ7	12/24/2020	2.25013 %	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	30711XAR5	12/24/2020	5.15013 %	97,082,894.87	458,323.74	474,961.05	0.00	96,607,933.83	933,284.79	0.00
2M-2H	NA	11/30/2020	0.00000 %	5,234,063.87	0.00	25,606.74	0.00	5,208,457.13	25,606.74	0.00
2B-H	NA	11/30/2020	0.00000 %	99,623,352.57	0.00	0.00	7,515,760.54	92,107,592.03	0.00	25,070,930.97
Totals				18,174,854,730.59	1,746,772.06	942,356,090.66	15,207,173.08	17,217,291,466.84	944,102,862.72	60,704,036.21

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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Credit-Linked Notes

Series 2014-C04



Distribution Date: 28-Dec-2020
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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	34,770,842,056.00	12,349,143,374.04	31,865,290.31	614,215,454.22	0.00	0.00	646,080,744.53	11,703,062,629.50	0.33657691	646,080,744.53
1M-1	340,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	17,962,289.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	578,500,000.00	278,325,505.42	913,160.61	0.00	0.00	0.00	913,160.61	277,412,344.81	0.47953733	913,160.61
1M-2H	30,885,892.00	14,859,691.45	48,753.29	0.00	0.00	0.00	48,753.29	14,810,938.15	0.47953733	48,753.29
1B-H	107,538,687.00	79,596,994.30	0.00	0.00	0.00	7,691,412.54	7,691,412.54	71,905,581.76	0.66864850	0.00
2AH	17,351,435,165.00	5,250,988,854.07	13,016,102.86	281,796,761.58	0.00	0.00	294,812,864.44	4,956,175,989.63	0.28563493	294,812,864.44
2M-1	205,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	11,329,581.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	325,000,000.00	97,082,894.87	474,961.05	0.00	0.00	0.00	474,961.05	96,607,933.83	0.29725518	474,961.05
2M-2H	17,521,838.00	5,234,063.87	25,606.74	0.00	0.00	0.00	25,606.74	5,208,457.13	0.29725518	25,606.74
2B-H	117,178,523.00	99,623,352.57	0.00	0.00	0.00	7,515,760.54	7,515,760.54	92,107,592.03	0.78604500	0.00
Totals	53,873,694,031.00	18,174,854,730.59	46,343,874.86	896,012,215.80	0.00	15,207,173.08	957,563,263.74	17,217,291,466.84	0.31958624	942,356,090.66

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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	34,770,842,056.00	355.15801873	0.91643712	17.66467011	0.00000000	0.00000000	18.58110722	336.57691150	0.33657691	18.58110722
1M-1	340,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	17,962,289.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	578,500,000.00	481.11582614	1.57849717	0.00000000	0.00000000	0.00000000	1.57849717	479.53732897	0.47953733	1.57849717
1M-2H	30,885,892.00	481.11582628	1.57849707	0.00000000	0.00000000	0.00000000	1.57849707	479.53732889	0.47953733	1.57849707
1B-H	107,538,687.00	740.17078431	0.00000000	0.00000000	0.00000000	71.52228425	71.52228425	668.64850005	0.66864850	0.00000000
2AH	17,351,435,165.00	302.62562169	0.75014561	16.24054488	0.00000000	0.00000000	16.99069049	285.63493120	0.28563493	16.99069049
2M-1	205,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,329,581.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	325,000,000.00	298.71659960	1.46141862	0.00000000	0.00000000	0.00000000	1.46141862	297.25518102	0.29725518	1.46141862
2M-2H	17,521,838.00	298.71659982	1.46141860	0.00000000	0.00000000	0.00000000	1.46141860	297.25518122	0.29725518	1.46141860
2B-H	117,178,523.00	850.18440256	0.00000000	0.00000000	0.00000000	64.13940326	64.13940326	786.04499930	0.78604500	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 %	12,349,143,374.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,703,062,629.50
1M-1	N/A	N/A	2.10013 %	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	5.05013 %	278,325,505.42	1,288,448.32	0.00	0.00	0.00	0.00	1,288,448.32	0.00	277,412,344.81
1M-2H	N/A	N/A	0.00000 %	14,859,691.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,810,938.15
1B-H	N/A	N/A	0.00000 %	79,596,994.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,905,581.76
2AH	N/A	N/A	0.00000 %	5,250,988,854.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,956,175,989.63
2M-1	N/A	N/A	2.25013 %	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	5.15013 %	97,082,894.87	458,323.74	0.00	0.00	0.00	0.00	458,323.74	0.00	96,607,933.83
2M-2H	N/A	N/A	0.00000 %	5,234,063.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,208,457.13
2B-H	N/A	N/A	0.00000 %	99,623,352.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,107,592.03
Totals					1,746,772.06	0.00	0.00	0.00	0.00	1,746,772.06	0.00	

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

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Series 2014-C04



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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
1A-H	34,770,842,056.00	0.0000 %	355.15801873	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	336.57691150
1M-1	340,500,000.00	2.10013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	17,962,289.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	578,500,000.00	5.05013 %	481.11582614	2.22722268	0.00000000	0.00000000	0.00000000	0.00000000	2.22722268	0.00000000	479.53732897
1M-2H	30,885,892.00	0.0000 %	481.11582628	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	479.53732889
1B-H	107,538,687.00	0.0000 %	740.17078431	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	668.64850005
2AH	17,351,435,165.00	0.0000 %	302.62562169	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.63493120
2M-1	205,000,000.00	2.25013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,329,581.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	325,000,000.00	5.15013 %	298.71659960	1.41022689	0.00000000	0.00000000	0.00000000	0.00000000	1.41022689	0.00000000	297.25518102
2M-2H	17,521,838.00	0.0000 %	298.71659982	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	297.25518122
2B-H	117,178,523.00	0.0000 %	850.18440256	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	786.04499930

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

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

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Credit-Linked Notes

Series 2014-C04



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	18,361,233.46
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(15,207,173.08)
Total Deposits	3,154,060.38
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,134,893.72
Total Withdrawals (Pool Distribution Amount)	3,154,060.38
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	654,734,070.98
Total Principal Reduction Cumulative	23,779,037,429.89
Scheduled Principal Current	32,827,204.22
Scheduled Principal Cumulative	3,280,188,965.39
Unscheduled Principal Current	614,215,454.22
Unscheduled Principal Cumulative	20,463,206,917.95
Senior Reduction Amount	646,080,744.53
Subordinate Reduction Amount	961,913.91
Calculated Recovery Principal Amount	69,194,000.18
Calculated Tranche Write-Down Amount	7,691,412.54
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	302,829,192.77
Total Principal Reduction Cumulative	12,877,365,134.49
Scheduled Principal Current	13,516,670.65
Scheduled Principal Cumulative	1,520,073,466.54
Unscheduled Principal Current	281,796,761.58
Unscheduled Principal Cumulative	11,332,220,736.94
Senior Reduction Amount	294,812,864.44
Subordinate Reduction Amount	500,567.79
Calculated Recovery Principal Amount	32,694,017.88
Calculated Tranche Write-Down Amount	7,515,760.54
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	154842
Period Beginning Loan Count	69061
Period Reference Pool Removal Loan Count	2748
Period Ending Loan Count	66313

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	36,857,745,000.00
UPB at Issuance	35,846,228,924.04
UPB Actual Current	12,067,191,494.15
Period PIF Loan Count Current	2396
PIF Loan Count Cumulative	86706
Period PIF Loan UPB Current	533,123,105.50
PIF Loan UPB Cumulative	19,125,307,246.38
Period Partial Prepayment Amount	13,976,477.02
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	9
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,073,724.41
D180 Credit Event Loan Count Current	352
D180 Credit Event Loan Count Cumulative	1727
D180 Credit Event Actual Balance Curr	76,914,128.31
D180 Credit Event Actual Balance Cum	355,257,336.90
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	87
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,935,216.66
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,033,059.82
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	7
Credit Event Amount Current	76,914,128.31
Credit Event Amount Cumulative	356,331,061.31
Total Active Modified Loan Count	207
Total Active Modified Loan UPB	34,054,216.24
Group 2	
At Issuance Loan Count	80662
Period Beginning Loan Count	30583
Period Reference Pool Removal Loan Count	1399
Period Ending Loan Count	29186
UPB at Origination	18,492,885,000.00
UPB at Issuance	18,027,465,106.88
UPB Actual Current	5,150,099,972.44

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1199
PIF Loan Count Cumulative	50338
Period PIF Loan UPB Current	246,813,418.58
PIF Loan UPB Cumulative	10,847,397,854.79
Period Partial Prepayment Amount	3,251,441.62
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	17
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,452,413.08
D180 Credit Event Loan Count Current	200
D180 Credit Event Loan Count Cumulative	1092
D180 Credit Event Actual Balance Curr	40,203,534.01
D180 Credit Event Actual Balance Cum	213,039,570.39
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	29
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	4,606,865.58
Reversed Credit Event Amount Current	263,260.35
Reversed Credit Event Amount Cumulative	907,578.16
Reversed Credit Event Loan Count Current	2
Reversed Credit Event Loan Count Cumulative	6
Credit Event Amount Current	40,203,534.01
Credit Event Amount Cumulative	215,491,983.47
Total Active Modified Loan Count	152
Total Active Modified Loan UPB	30,157,632.73
Structural Reporting	
Group 1	
Senior Percentage	97.069766%
Subordinate Percentage	2.930234%
10% Severity Tier Percentage [0 - 1%]	0.214567%
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	0.994055%
Prior Cum Net Credit Event Percentage	0.779488%
Minimum Credit Enhancement Test Pass?	NO

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	96.296664%
Subordinate Percentage	3.703336%
10% Severity Tier Percentage [0 - 1%]	0.026199%
20% Severity Tier Percentage [1 - 3%]	0.195354%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	18.817499%
Cumulative Net Credit Event Percentage	1.195354%
Prior Cum Net Credit Event Percentage	0.973801%
Minimum Credit Enhancement Test Pass?	NO
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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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 %	2.930000 %	3.020000 %
1M-1	0.00	0.00	2.000000 %	2.930000 %	3.020000 %
1M-1H	0.00	0.00	2.000000 %	2.930000 %	3.020000 %
1M-2	0.00	0.00	0.300000 %	0.630000 %	0.600000 %
1M-2H	0.00	0.00	0.300000 %	0.630000 %	0.600000 %
1B-H	7,691,412.54	0.00	0.000000 %	0.000000 %	0.000000 %
2AH	0.00	0.00	3.750000 %	3.700000 %	3.770000 %
2M-1	0.00	0.00	2.550000 %	3.700000 %	3.770000 %
2M-1H	0.00	0.00	2.550000 %	3.700000 %	3.770000 %
2M-2	0.00	0.00	0.650000 %	1.830000 %	1.790000 %
2M-2H	0.00	0.00	0.650000 %	1.830000 %	1.790000 %
2B-H	7,515,760.54	0.00	0.000000 %	0.000000 %	0.000000 %

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Credit-Linked Notes

Series 2014-C04



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

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	723	121,496,650.67	0.757076 %	0.705666 %
60 Days	282	50,231,352.86	0.295291 %	0.291749 %
90 Days	259	52,385,381.16	0.271207 %	0.304260 %
120 Days	209	40,665,691.56	0.218850 %	0.236191 %
150 Days	279	56,026,100.08	0.292150 %	0.325406 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1752	320,805,176.33	1.834574 %	1.863273 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	436	72,825,596.73	0.657488 %	0.603501 %
60 Days	170	30,475,676.85	0.256360 %	0.252550 %
90 Days	171	35,684,465.07	0.257868 %	0.295715 %
120 Days	132	24,411,970.43	0.199056 %	0.202300 %
150 Days	190	39,068,716.49	0.286520 %	0.323760 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1099	202,466,425.57	1.657292 %	1.677826 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	287	48,671,053.94	0.983348 %	0.945051 %
60 Days	112	19,755,676.01	0.383746 %	0.383598 %
90 Days	88	16,700,916.09	0.301514 %	0.324283 %
120 Days	77	16,253,721.13	0.263825 %	0.315600 %
150 Days	89	16,957,383.59	0.304941 %	0.329263 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	653	118,338,750.76	2.237374 %	2.297795 %

Connecticut Avenue Securities

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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	352	76,885,412.72	7,691,412.54	0.064 %	0	0.00	0.00	0.000 %	352	76,885,412.72	7,691,412.54	0.064 %
Group 2	200	40,209,778.42	7,565,299.54	0.147 %	2	270,755.23	(49,539.01)	(0.001 %)	202	40,480,533.65	7,515,760.54	0.146 %
Total	552	117,095,191.14	15,256,712.08	0.089 %	2	270,755.23	(49,539.01)	(0.000 %)	554	117,365,946.37	15,207,173.08	0.088 %

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	0025859938	77,000.00	0.000 %	TN	80.00	360	66,718.48	11/30/2020	6,671.85	6,671.85
Group 1	0025860456	48,000.00	0.000 %	MN	75.00	360	41,967.71	11/30/2020	4,196.77	4,196.77
Group 1	0025860757	398,000.00	0.000 %	IL	80.00	360	340,863.46	11/30/2020	34,086.35	34,086.35
Group 1	0025860775	199,000.00	0.000 %	IL	75.00	360	169,864.61	11/30/2020	16,986.46	16,986.46
Group 1	0025860776	176,000.00	0.000 %	IL	75.00	360	152,255.53	11/30/2020	15,225.55	15,225.55
Group 1	0025861031	265,000.00	0.000 %	TN	80.00	360	226,853.50	11/30/2020	22,685.35	22,685.35
Group 1	0025861236	228,000.00	0.000 %	CA	70.00	360	196,092.82	11/30/2020	19,609.28	19,609.28
Group 1	0025861599	183,000.00	0.000 %	TX	80.00	360	138,057.75	11/30/2020	13,805.77	13,805.77
Group 1	0025861744	239,000.00	0.000 %	TX	80.00	360	206,082.47	11/30/2020	20,608.25	20,608.25
Group 1	0025861760	206,000.00	0.000 %	NJ	69.00	360	174,651.37	11/30/2020	17,465.14	17,465.14
Group 1	0025862482	120,000.00	0.000 %	OH	80.00	360	104,141.30	11/30/2020	10,414.13	10,414.13
Group 1	0025862519	111,000.00	0.000 %	PA	69.00	360	96,318.21	11/30/2020	9,631.82	9,631.82
Group 1	0025862677	229,000.00	0.000 %	DC	64.00	360	195,356.24	11/30/2020	19,535.62	19,535.62
Group 1	0025862835	400,000.00	0.000 %	TX	75.00	360	343,791.03	11/30/2020	34,379.10	34,379.10
Group 1	0025863325	393,000.00	0.000 %	NJ	73.00	360	337,400.87	11/30/2020	33,740.09	33,740.09
Group 1	0025863526	494,000.00	0.000 %	MD	69.00	360	402,372.70	11/30/2020	40,237.27	40,237.27
Group 1	0025864647	88,000.00	0.000 %	IL	80.00	360	61,195.78	11/30/2020	6,119.58	6,119.58
Group 1	0025864716	374,000.00	0.000 %	CO	80.00	360	320,372.79	11/30/2020	32,037.28	32,037.28
Group 1	0025864745	228,000.00	0.000 %	NY	80.00	360	200,784.14	11/30/2020	21,000.33	21,000.33
Group 1	0025864859	222,000.00	0.000 %	WI	80.00	360	189,772.74	11/30/2020	18,977.27	18,977.27

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Connecticut Avenue Securities

Credit-Linked Notes

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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	0025864886	281,000.00	0.000 %	MA	80.00	360	240,036.72	11/30/2020	24,003.67	24,003.67
Group 1	0025865212	506,000.00	0.000 %	WA	68.00	360	434,544.86	11/30/2020	43,454.49	43,454.49
Group 1	0025865230	417,000.00	0.000 %	WA	73.00	360	357,412.28	11/30/2020	35,741.23	35,741.23
Group 1	0025867243	626,000.00	0.000 %	CO	63.00	360	541,854.17	11/30/2020	54,185.42	54,185.42
Group 1	0025867580	93,000.00	0.000 %	FL	75.00	360	77,454.16	11/30/2020	7,745.42	7,745.42
Group 1	0025868582	592,000.00	0.000 %	CA	80.00	360	507,331.25	11/30/2020	50,733.12	50,733.12
Group 1	0025868909	504,000.00	0.000 %	NY	70.00	360	429,353.22	11/30/2020	42,935.32	42,935.32
Group 1	0025869121	148,000.00	0.000 %	CT	75.00	360	117,325.57	11/30/2020	11,732.56	11,732.56
Group 1	0025870291	190,000.00	0.000 %	NY	76.00	360	163,199.07	11/30/2020	16,319.91	16,319.91
Group 1	0025870796	68,000.00	0.000 %	NJ	75.00	360	51,904.45	11/30/2020	5,190.44	5,190.44
Group 1	0025871036	70,000.00	0.000 %	TX	75.00	360	59,948.83	11/30/2020	5,994.88	5,994.88
Group 1	0025871204	41,000.00	0.000 %	GA	75.00	360	35,733.24	11/30/2020	3,573.32	3,573.32
Group 1	0025871506	44,000.00	0.000 %	FL	80.00	360	38,244.13	11/30/2020	3,824.41	3,824.41
Group 1	0025871581	69,000.00	0.000 %	MI	80.00	360	55,296.23	11/30/2020	5,529.62	5,529.62
Group 1	0025871971	84,000.00	0.000 %	NY	80.00	360	52,105.19	11/30/2020	5,210.52	5,210.52
Group 1	0025872235	75,000.00	0.000 %	TX	75.00	360	63,770.90	11/30/2020	6,377.09	6,377.09
Group 1	0025872584	28,000.00	0.000 %	MI	80.00	360	22,286.64	11/30/2020	2,228.66	2,228.66
Group 1	0025872827	123,000.00	0.000 %	TX	71.00	360	107,341.59	11/30/2020	10,734.16	10,734.16
Group 1	0025872898	116,000.00	0.000 %	TN	80.00	360	87,755.89	11/30/2020	8,775.59	8,775.59
Group 1	0025873046	184,000.00	0.000 %	TX	77.00	360	160,612.39	11/30/2020	16,061.24	16,061.24
Group 1	0025873089	400,000.00	0.000 %	PA	75.00	360	348,382.81	11/30/2020	34,838.28	34,838.28
Group 1	0025873427	236,000.00	0.000 %	PA	80.00	360	204,108.94	11/30/2020	20,410.89	20,410.89
Group 1	0025873965	140,000.00	0.000 %	TX	80.00	360	115,123.97	11/30/2020	11,512.40	11,512.40
Group 1	0025874454	248,000.00	0.000 %	CA	80.00	360	211,236.50	11/30/2020	21,123.65	21,123.65
Group 1	0025875933	57,000.00	0.000 %	OH	75.00	360	49,583.11	11/30/2020	4,958.31	4,958.31
Group 1	0025875947	319,000.00	0.000 %	CT	75.00	360	274,659.94	11/30/2020	27,465.99	27,465.99
Group 1	0025876927	264,000.00	0.000 %	MS	80.00	360	228,644.96	11/30/2020	22,864.50	22,864.50
Group 1	0025877271	101,000.00	0.000 %	TX	75.00	360	29,546.70	11/30/2020	2,954.67	2,954.67
Group 1	0025878040	340,000.00	0.000 %	TX	80.00	360	292,980.82	11/30/2020	29,298.08	29,298.08
Group 1	0025878704	388,000.00	0.000 %	NJ	80.00	360	333,270.01	11/30/2020	33,327.00	33,327.00
Group 1	0025878822	229,000.00	0.000 %	FL	66.00	360	195,660.72	11/30/2020	19,566.07	19,566.07
Group 1	0025878823	625,000.00	0.000 %	NY	79.00	360	536,851.93	11/30/2020	53,685.19	53,685.19
Group 1	0025878836	330,000.00	0.000 %	CA	65.00	360	273,360.10	11/30/2020	27,336.01	27,336.01

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Connecticut Avenue Securities

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Series 2014-C04



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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	0025879262	250,000.00	0.000 %	CO	63.00	360	205,834.61	11/30/2020	20,583.46	20,583.46
Group 1	0025879339	375,000.00	0.000 %	CA	80.00	360	308,762.09	11/30/2020	30,876.21	30,876.21
Group 1	0025880637	155,000.00	0.000 %	VA	69.00	360	50,819.06	11/30/2020	5,081.91	5,081.91
Group 1	0025881121	319,000.00	0.000 %	VA	63.00	360	256,491.61	11/30/2020	25,649.16	25,649.16
Group 1	0025882141	354,000.00	0.000 %	LA	80.00	360	303,071.34	11/30/2020	30,307.13	30,307.13
Group 1	0025882166	256,000.00	0.000 %	OR	80.00	360	206,449.67	11/30/2020	20,644.97	20,644.97
Group 1	0025882865	312,000.00	0.000 %	NY	70.00	360	252,251.69	11/30/2020	25,225.17	25,225.17
Group 1	0025883144	417,000.00	0.000 %	NJ	79.00	360	359,210.75	11/30/2020	35,921.07	35,921.07
Group 1	0025883506	228,000.00	0.000 %	LA	80.00	360	196,402.40	11/30/2020	19,640.24	19,640.24
Group 1	0025883698	178,000.00	0.000 %	NJ	79.00	360	152,556.50	11/30/2020	15,255.65	15,255.65
Group 1	0025883890	368,000.00	0.000 %	NY	80.00	360	315,966.27	11/30/2020	31,596.63	31,596.63
Group 1	0025884069	198,000.00	0.000 %	FL	80.00	360	164,423.11	11/30/2020	16,442.31	16,442.31
Group 1	0025884429	536,000.00	0.000 %	CA	71.00	360	460,679.66	11/30/2020	46,067.97	46,067.97
Group 1	0025884947	306,000.00	0.000 %	TX	80.00	360	262,234.95	11/30/2020	26,223.49	26,223.49
Group 1	0025885995	303,000.00	0.000 %	GA	80.00	360	243,734.02	11/30/2020	24,373.40	24,373.40
Group 1	0025886311	475,000.00	0.000 %	CA	72.00	360	406,809.85	11/30/2020	40,680.98	40,680.98
Group 1	0025886454	112,000.00	0.000 %	TX	80.00	360	95,980.67	11/30/2020	9,598.07	9,598.07
Group 1	0025886594	401,000.00	0.000 %	CA	72.00	360	344,694.34	11/30/2020	34,469.43	34,469.43
Group 1	0025886696	69,000.00	0.000 %	CO	75.00	360	59,636.69	11/30/2020	5,963.67	5,963.67
Group 1	0025886813	157,000.00	0.000 %	CA	61.00	360	136,748.49	11/30/2020	13,674.85	13,674.85
Group 1	0025886865	175,000.00	0.000 %	NJ	73.00	360	150,748.04	11/30/2020	15,074.80	15,074.80
Group 1	0025887530	360,000.00	0.000 %	CA	80.00	360	307,638.17	11/30/2020	30,763.82	30,763.82
Group 1	0025887588	194,000.00	0.000 %	MD	74.00	360	167,588.77	11/30/2020	16,758.88	16,758.88
Group 1	0025887983	363,000.00	0.000 %	AZ	80.00	360	313,296.78	11/30/2020	31,329.68	31,329.68
Group 1	0025888021	284,000.00	0.000 %	FL	80.00	360	231,629.16	11/30/2020	23,162.92	23,162.92
Group 1	0025888250	417,000.00	0.000 %	NY	64.00	360	351,043.35	11/30/2020	35,104.33	35,104.33
Group 1	0025888351	183,000.00	0.000 %	MN	80.00	360	155,644.50	11/30/2020	15,564.45	15,564.45
Group 1	0025888454	480,000.00	0.000 %	NY	80.00	360	418,333.49	11/30/2020	41,833.35	41,833.35
Group 1	0025888603	252,000.00	0.000 %	GA	75.00	360	216,399.41	11/30/2020	21,639.94	21,639.94
Group 1	0025888678	280,000.00	0.000 %	NC	80.00	360	233,971.61	11/30/2020	23,397.16	23,397.16
Group 1	0025889019	170,000.00	0.000 %	NY	80.00	360	145,252.45	11/30/2020	14,525.24	14,525.24
Group 1	0025889342	284,000.00	0.000 %	NJ	80.00	360	243,229.05	11/30/2020	24,322.90	24,322.90
Group 1	0025889351	168,000.00	0.000 %	TX	80.00	360	135,874.20	11/30/2020	13,587.42	13,587.42

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Group 1	0025889889	417,000.00	0.000 %	CA	73.00	360	356,871.23	11/30/2020	35,687.12	35,687.12
Group 1	0025889924	364,000.00	0.000 %	NJ	80.00	360	304,333.11	11/30/2020	30,433.31	30,433.31
Group 1	0025891365	250,000.00	0.000 %	LA	77.00	360	212,153.19	11/30/2020	21,215.32	21,215.32
Group 1	0025891588	404,000.00	0.000 %	CA	71.00	360	334,436.51	11/30/2020	33,443.65	33,443.65
Group 1	0025891613	164,000.00	0.000 %	MN	69.00	360	140,867.11	11/30/2020	14,086.71	14,086.71
Group 1	0025892097	339,000.00	0.000 %	CO	80.00	360	290,504.87	11/30/2020	29,050.49	29,050.49
Group 1	0025892224	533,000.00	0.000 %	CA	66.00	360	458,100.94	11/30/2020	45,810.09	45,810.09
Group 1	0025892424	417,000.00	0.000 %	FL	73.00	360	349,046.75	11/30/2020	34,904.67	34,904.67
Group 1	0025892949	417,000.00	0.000 %	NC	69.00	360	358,178.90	11/30/2020	35,817.89	35,817.89
Group 1	0025893105	344,000.00	0.000 %	CA	77.00	360	244,170.66	11/30/2020	24,417.07	24,417.07
Group 1	0025893362	323,000.00	0.000 %	NJ	80.00	360	274,458.01	11/30/2020	27,445.80	27,445.80
Group 1	0025893778	417,000.00	0.000 %	CA	62.00	360	353,998.82	11/30/2020	35,399.88	35,399.88
Group 1	0025894354	310,000.00	0.000 %	VA	80.00	360	263,567.15	11/30/2020	26,356.71	26,356.71
Group 1	0025894545	388,000.00	0.000 %	WA	80.00	360	335,177.54	11/30/2020	33,517.75	33,517.75
Group 1	0025895195	415,000.00	0.000 %	CA	67.00	360	358,719.98	11/30/2020	35,872.00	35,872.00
Group 1	0025895491	263,000.00	0.000 %	MS	72.00	360	217,826.48	11/30/2020	21,782.65	21,782.65
Group 1	0025895876	124,000.00	0.000 %	AZ	75.00	360	100,083.26	11/30/2020	10,008.33	10,008.33
Group 1	0025896728	120,000.00	0.000 %	CA	75.00	360	99,069.06	11/30/2020	9,906.91	9,906.91
Group 1	0025896918	128,000.00	0.000 %	MI	75.00	360	94,091.15	11/30/2020	9,409.11	9,409.11
Group 1	0025897342	154,000.00	0.000 %	IL	74.00	360	132,428.81	11/30/2020	13,242.88	13,242.88
Group 1	0025897556	157,000.00	0.000 %	FL	75.00	360	136,379.24	11/30/2020	13,637.92	13,637.92
Group 1	0025897588	444,000.00	0.000 %	CA	80.00	360	381,451.34	11/30/2020	38,145.13	38,145.13
Group 1	0025897673	351,000.00	0.000 %	TX	76.00	360	301,379.24	11/30/2020	30,137.92	30,137.92
Group 1	0025898387	188,000.00	0.000 %	FL	80.00	360	158,876.74	11/30/2020	15,887.67	15,887.67
Group 1	0025898614	360,000.00	0.000 %	IL	80.00	360	307,034.75	11/30/2020	30,703.47	30,703.47
Group 1	0025899006	597,000.00	0.000 %	VA	62.00	360	513,106.95	11/30/2020	51,310.69	51,310.69
Group 1	0025899105	410,000.00	0.000 %	CA	70.00	360	349,821.14	11/30/2020	34,982.11	34,982.11
Group 1	0025900347	417,000.00	0.000 %	CA	62.00	360	355,757.23	11/30/2020	35,575.72	35,575.72
Group 1	0025901222	218,000.00	0.000 %	TX	80.00	360	197,782.26	11/30/2020	19,778.23	19,778.23
Group 1	0025901399	184,000.00	0.000 %	VA	80.00	360	159,954.32	11/30/2020	15,995.43	15,995.43
Group 1	0025901627	88,000.00	0.000 %	AR	80.00	360	67,631.59	11/30/2020	6,763.16	6,763.16
Group 1	0025901798	188,000.00	0.000 %	IN	80.00	360	163,846.94	11/30/2020	16,384.69	16,384.69
Group 1	0025903533	405,000.00	0.000 %	NC	73.00	360	347,663.47	11/30/2020	34,766.35	34,766.35

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

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Group 1	0025903561	250,000.00	0.000 %	TX	80.00	360	215,600.15	11/30/2020	21,560.01	21,560.01
Group 1	0025904941	369,000.00	0.000 %	GA	67.00	360	313,635.81	11/30/2020	31,363.58	31,363.58
Group 1	0025905122	249,000.00	0.000 %	AZ	74.00	360	213,447.18	11/30/2020	21,344.72	21,344.72
Group 1	0025905947	351,000.00	0.000 %	CA	80.00	360	295,586.40	11/30/2020	29,558.64	29,558.64
Group 1	0025905954	183,000.00	0.000 %	TX	80.00	360	159,117.84	11/30/2020	15,911.78	15,911.78
Group 1	0025905962	383,000.00	0.000 %	WA	80.00	360	336,235.59	11/30/2020	33,623.56	33,623.56
Group 1	0025906672	276,000.00	0.000 %	AZ	80.00	360	237,315.43	11/30/2020	23,731.54	23,731.54
Group 1	0025907243	296,000.00	0.000 %	TX	74.00	360	258,659.25	11/30/2020	25,865.92	25,865.92
Group 1	0025907441	460,000.00	0.000 %	CA	77.00	360	389,425.45	11/30/2020	38,942.54	38,942.54
Group 1	0025908068	145,000.00	0.000 %	GA	75.00	360	122,964.54	11/30/2020	12,296.45	12,296.45
Group 1	0025908534	226,000.00	0.000 %	KY	76.00	360	194,472.43	11/30/2020	19,447.24	19,447.24
Group 1	0025908779	188,000.00	0.000 %	WA	80.00	360	166,038.17	11/30/2020	16,603.82	16,603.82
Group 1	0025909465	123,000.00	0.000 %	PR	75.00	360	107,198.09	11/30/2020	10,719.81	10,719.81
Group 1	0025909853	260,000.00	0.000 %	CO	80.00	360	221,544.52	11/30/2020	22,154.45	22,154.45
Group 1	0025909888	158,000.00	0.000 %	TX	72.00	360	133,265.02	11/30/2020	13,326.50	13,326.50
Group 1	0025910124	123,000.00	0.000 %	OH	75.00	360	106,862.64	11/30/2020	10,686.26	10,686.26
Group 1	0025910146	172,000.00	0.000 %	PA	64.00	360	153,956.65	11/30/2020	15,395.66	15,395.66
Group 1	0025910623	456,000.00	0.000 %	NY	76.00	360	387,706.33	11/30/2020	38,770.63	38,770.63
Group 1	0025910897	308,000.00	0.000 %	CA	75.00	360	278,055.00	11/30/2020	27,805.50	27,805.50
Group 1	0025911219	146,000.00	0.000 %	FL	80.00	360	125,756.96	11/30/2020	12,575.70	12,575.70
Group 1	0025911382	380,000.00	0.000 %	FL	80.00	360	310,146.74	11/30/2020	31,014.67	31,014.67
Group 1	0025911719	560,000.00	0.000 %	CA	80.00	360	476,058.24	11/30/2020	47,605.82	47,605.82
Group 1	0025912008	92,000.00	0.000 %	NJ	75.00	360	81,269.78	11/30/2020	8,126.98	8,126.98
Group 1	0025912485	371,000.00	0.000 %	TX	80.00	360	318,581.20	11/30/2020	31,858.12	31,858.12
Group 1	0025912739	220,000.00	0.000 %	CO	80.00	360	187,326.72	11/30/2020	18,732.67	18,732.67
Group 1	0025913625	102,000.00	0.000 %	FL	80.00	360	85,505.56	11/30/2020	8,550.56	8,550.56
Group 1	0025913676	229,000.00	0.000 %	NJ	75.00	360	199,188.94	11/30/2020	21,138.57	21,138.57
Group 1	0025914143	189,000.00	0.000 %	NH	80.00	360	163,934.55	11/30/2020	16,393.45	16,393.45
Group 1	0025914178	129,000.00	0.000 %	FL	70.00	360	74,650.36	11/30/2020	7,465.04	7,465.04
Group 1	0025914227	201,000.00	0.000 %	NJ	80.00	360	172,711.96	11/30/2020	17,271.20	17,271.20
Group 1	0025914267	374,000.00	0.000 %	CA	80.00	360	320,871.83	11/30/2020	32,087.18	32,087.18
Group 1	0025916682	569,000.00	0.000 %	NY	72.00	360	487,018.93	11/30/2020	48,701.89	48,701.89
Group 1	0025917290	152,000.00	0.000 %	TX	80.00	360	136,938.83	11/30/2020	13,693.88	13,693.88

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Group 1	0025917366	108,000.00	0.000 %	ND	80.00	360	84,128.78	11/30/2020	8,412.88	8,412.88
Group 1	0025917443	367,000.00	0.000 %	CA	73.00	360	320,099.36	11/30/2020	32,009.94	32,009.94
Group 1	0025917603	92,000.00	0.000 %	AL	80.00	360	79,427.81	11/30/2020	7,942.78	7,942.78
Group 1	0025917827	179,000.00	0.000 %	SC	80.00	360	146,546.37	11/30/2020	14,654.64	14,654.64
Group 1	0025918230	436,000.00	0.000 %	NJ	80.00	360	370,548.78	11/30/2020	37,054.88	37,054.88
Group 1	0025918363	137,000.00	0.000 %	FL	70.00	360	108,857.00	11/30/2020	10,885.70	10,885.70
Group 1	0025919198	236,000.00	0.000 %	FL	80.00	360	205,246.14	11/30/2020	20,524.61	20,524.61
Group 1	0025919477	408,000.00	0.000 %	CA	80.00	360	358,076.17	11/30/2020	35,807.62	35,807.62
Group 1	0025919760	255,000.00	0.000 %	CA	65.00	360	224,278.64	11/30/2020	22,427.86	22,427.86
Group 1	0025919880	262,000.00	0.000 %	TX	80.00	360	224,454.44	11/30/2020	22,445.44	22,445.44
Group 1	0025920372	417,000.00	0.000 %	CA	80.00	360	367,559.16	11/30/2020	36,755.92	36,755.92
Group 1	0025920694	158,000.00	0.000 %	FL	80.00	360	128,575.88	11/30/2020	12,857.59	12,857.59
Group 1	0025920732	412,000.00	0.000 %	CA	80.00	360	360,756.78	11/30/2020	36,075.68	36,075.68
Group 1	0025920936	209,000.00	0.000 %	NV	80.00	360	176,761.21	11/30/2020	17,676.12	17,676.12
Group 1	0025921177	476,000.00	0.000 %	NY	80.00	360	407,928.48	11/30/2020	40,792.85	40,792.85
Group 1	0025921212	414,000.00	0.000 %	NY	76.00	360	359,536.95	11/30/2020	35,953.69	35,953.69
Group 1	0025921252	198,000.00	0.000 %	NY	75.00	360	172,151.14	11/30/2020	17,215.11	17,215.11
Group 1	0025921328	394,000.00	0.000 %	NY	75.00	360	338,441.71	11/30/2020	33,844.17	33,844.17
Group 1	0025921344	398,000.00	0.000 %	NY	73.00	360	344,952.68	11/30/2020	34,495.27	34,495.27
Group 1	0025921480	341,000.00	0.000 %	NY	75.00	360	298,023.07	11/30/2020	29,802.31	29,802.31
Group 1	0025921496	335,000.00	0.000 %	NY	80.00	360	293,931.73	11/30/2020	29,393.17	29,393.17
Group 1	0025921829	553,000.00	0.000 %	CA	65.00	360	463,998.80	11/30/2020	46,399.88	46,399.88
Group 1	0025922434	243,000.00	0.000 %	CA	66.00	360	209,716.21	11/30/2020	20,971.62	20,971.62
Group 1	0025922550	218,000.00	0.000 %	GA	67.00	360	188,209.39	11/30/2020	18,820.94	18,820.94
Group 1	0025922642	212,000.00	0.000 %	VA	80.00	360	150,875.94	11/30/2020	15,087.59	15,087.59
Group 1	0025922699	325,000.00	0.000 %	GA	65.00	360	229,129.79	11/30/2020	22,912.98	22,912.98
Group 1	0025922717	176,000.00	0.000 %	AR	80.00	360	153,298.54	11/30/2020	15,329.85	15,329.85
Group 1	0025923289	380,000.00	0.000 %	NY	80.00	360	330,794.30	11/30/2020	33,079.43	33,079.43
Group 1	0025924178	237,000.00	0.000 %	CO	74.00	360	205,186.77	11/30/2020	20,518.68	20,518.68
Group 1	0025924925	240,000.00	0.000 %	CA	80.00	360	207,685.07	11/30/2020	20,768.51	20,768.51
Group 1	0025925713	100,000.00	0.000 %	NC	80.00	360	86,626.88	11/30/2020	8,662.69	8,662.69
Group 1	0025925785	110,000.00	0.000 %	WI	63.00	360	95,756.65	11/30/2020	9,575.66	9,575.66
Group 1	0025927322	114,000.00	0.000 %	OH	74.00	360	98,754.14	11/30/2020	9,875.41	9,875.41

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Group 1	0025927698	114,000.00	0.000 %	NJ	68.00	360	92,927.36	11/30/2020	9,292.74	9,292.74
Group 1	0025927784	117,000.00	0.000 %	NC	78.00	360	98,535.09	11/30/2020	9,853.51	9,853.51
Group 1	0025928299	240,000.00	0.000 %	AL	78.00	360	206,024.23	11/30/2020	20,602.42	20,602.42
Group 1	0025928371	84,000.00	0.000 %	OH	75.00	360	73,039.28	11/30/2020	7,303.93	7,303.93
Group 1	0025928592	302,000.00	0.000 %	CA	68.00	360	261,857.16	11/30/2020	26,185.72	26,185.72
Group 1	0025929155	366,000.00	0.000 %	NV	75.00	360	317,418.65	11/30/2020	31,741.86	31,741.86
Group 1	0025929191	401,000.00	0.000 %	TX	80.00	360	348,303.23	11/30/2020	34,830.32	34,830.32
Group 1	0025929284	188,000.00	0.000 %	MA	75.00	360	151,269.46	11/30/2020	15,126.95	15,126.95
Group 1	0025929529	304,000.00	0.000 %	NJ	75.00	360	260,980.86	11/30/2020	26,098.09	26,098.09
Group 1	0025929745	245,000.00	0.000 %	CA	70.00	360	212,365.45	11/30/2020	21,236.54	21,236.54
Group 1	0025929802	392,000.00	0.000 %	NJ	80.00	360	341,437.15	11/30/2020	34,143.71	34,143.71
Group 1	0025930719	148,000.00	0.000 %	NY	80.00	360	126,540.53	11/30/2020	12,654.05	12,654.05
Group 1	0025931105	296,000.00	0.000 %	VA	78.00	360	254,277.97	11/30/2020	25,427.80	25,427.80
Group 1	0025931243	262,000.00	0.000 %	AZ	79.00	360	225,134.89	11/30/2020	22,513.49	22,513.49
Group 1	0025931506	544,000.00	0.000 %	CA	80.00	360	434,519.91	11/30/2020	43,451.99	43,451.99
Group 1	0025931570	616,000.00	0.000 %	CA	80.00	360	534,263.79	11/30/2020	53,426.38	53,426.38
Group 1	0025931879	315,000.00	0.000 %	FL	75.00	360	268,981.81	11/30/2020	26,898.18	26,898.18
Group 1	0025933211	396,000.00	0.000 %	TX	80.00	360	339,168.48	11/30/2020	33,916.85	33,916.85
Group 1	0025933503	172,000.00	0.000 %	TX	80.00	360	132,603.09	11/30/2020	13,260.31	13,260.31
Group 1	0025933780	166,000.00	0.000 %	OK	80.00	360	136,494.50	11/30/2020	13,649.45	13,649.45
Group 1	0025933851	170,000.00	0.000 %	ND	80.00	360	146,423.49	11/30/2020	14,642.35	14,642.35
Group 1	0025934242	158,000.00	0.000 %	TX	80.00	360	137,594.89	11/30/2020	13,759.49	13,759.49
Group 1	0025934697	116,000.00	0.000 %	CT	80.00	360	99,628.39	11/30/2020	9,962.84	9,962.84
Group 1	0025935134	560,000.00	0.000 %	CA	80.00	360	482,392.90	11/30/2020	48,239.29	48,239.29
Group 1	0025935424	256,000.00	0.000 %	UT	80.00	360	222,833.85	11/30/2020	22,283.38	22,283.38
Group 1	0025935485	255,000.00	0.000 %	NY	80.00	360	221,205.01	11/30/2020	22,120.50	22,120.50
Group 1	0025935497	236,000.00	0.000 %	SC	75.00	360	204,657.37	11/30/2020	20,465.74	20,465.74
Group 1	0025935512	417,000.00	0.000 %	FL	61.00	360	361,024.42	11/30/2020	36,102.44	36,102.44
Group 1	0025936084	305,000.00	0.000 %	CA	70.00	360	247,367.47	11/30/2020	24,736.75	24,736.75
Group 1	0025936610	90,000.00	0.000 %	MA	75.00	360	78,458.81	11/30/2020	7,845.88	7,845.88
Group 1	0025936784	134,000.00	0.000 %	FL	80.00	360	111,032.24	11/30/2020	11,103.22	11,103.22
Group 1	0025936811	122,000.00	0.000 %	MN	80.00	360	91,638.25	11/30/2020	9,163.82	9,163.82
Group 1	0025936842	120,000.00	0.000 %	TX	80.00	360	104,213.01	11/30/2020	10,421.30	10,421.30

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Group 1	0025937558	112,000.00	0.000 %	RI	80.00	360	99,040.10	11/30/2020	9,904.01	9,904.01
Group 1	0025938539	88,000.00	0.000 %	CA	80.00	360	76,259.63	11/30/2020	7,625.96	7,625.96
Group 1	0025938848	492,000.00	0.000 %	NJ	80.00	360	423,619.84	11/30/2020	42,361.98	42,361.98
Group 1	0025939206	203,000.00	0.000 %	PA	80.00	360	175,134.78	11/30/2020	17,513.48	17,513.48
Group 1	0025939302	84,000.00	0.000 %	NY	80.00	360	72,003.63	11/30/2020	7,200.36	7,200.36
Group 1	0025939393	64,000.00	0.000 %	MD	75.00	360	54,375.42	11/30/2020	5,437.54	5,437.54
Group 1	0025940002	311,000.00	0.000 %	AK	75.00	360	267,346.17	11/30/2020	26,734.62	26,734.62
Group 1	0025940134	588,000.00	0.000 %	NY	80.00	360	505,229.93	11/30/2020	50,522.99	50,522.99
Group 1	0025940463	340,000.00	0.000 %	NJ	77.00	360	291,190.27	11/30/2020	29,119.03	29,119.03
Group 1	0025940468	486,000.00	0.000 %	NY	63.00	360	418,269.43	11/30/2020	41,826.94	41,826.94
Group 1	0025940665	267,000.00	0.000 %	NJ	73.00	360	219,932.84	11/30/2020	21,993.28	21,993.28
Group 1	0025940931	202,000.00	0.000 %	NM	80.00	360	174,246.64	11/30/2020	17,424.66	17,424.66
Group 1	0025940960	172,000.00	0.000 %	PA	80.00	360	145,925.77	11/30/2020	14,592.58	14,592.58
Group 1	0025941027	376,000.00	0.000 %	MN	80.00	360	322,962.97	11/30/2020	32,296.30	32,296.30
Group 1	0025941320	138,000.00	0.000 %	MN	80.00	360	118,189.05	11/30/2020	11,818.90	11,818.90
Group 1	0025941358	352,000.00	0.000 %	MN	80.00	360	302,347.25	11/30/2020	30,234.72	30,234.72
Group 1	0025941659	250,000.00	0.000 %	TX	68.00	360	213,411.10	11/30/2020	21,341.11	21,341.11
Group 1	0025941700	134,000.00	0.000 %	OR	70.00	360	112,360.52	11/30/2020	11,236.05	11,236.05
Group 1	0025941972	385,000.00	0.000 %	TX	80.00	360	321,516.99	11/30/2020	32,151.70	32,151.70
Group 1	0025942559	167,000.00	0.000 %	PA	70.00	360	148,686.06	11/30/2020	14,868.61	14,868.61
Group 1	0025942729	376,000.00	0.000 %	WA	71.00	360	323,892.94	11/30/2020	32,389.29	32,389.29
Group 1	0025942889	226,000.00	0.000 %	TX	80.00	360	181,806.70	11/30/2020	18,180.67	18,180.67
Group 1	0025943014	184,000.00	0.000 %	NM	80.00	360	159,003.12	11/30/2020	15,900.31	15,900.31
Group 1	0025943154	203,000.00	0.000 %	GA	79.00	360	176,713.75	11/30/2020	17,671.37	17,671.37
Group 1	0025943369	208,000.00	0.000 %	VT	69.00	360	179,575.83	11/30/2020	17,957.58	17,957.58
Group 1	0025943418	536,000.00	0.000 %	CA	80.00	360	466,084.38	11/30/2020	46,608.44	46,608.44
Group 1	0025943488	200,000.00	0.000 %	LA	73.00	360	170,510.76	11/30/2020	17,051.08	17,051.08
Group 1	0025943564	248,000.00	0.000 %	NJ	80.00	360	214,835.80	11/30/2020	21,483.58	21,483.58
Group 1	0025945067	268,000.00	0.000 %	OH	80.00	360	230,859.55	11/30/2020	23,085.95	23,085.95
Group 1	0025945417	300,000.00	0.000 %	CA	66.00	360	257,093.67	11/30/2020	25,709.37	25,709.37
Group 1	0025945828	246,000.00	0.000 %	OK	80.00	360	215,491.62	11/30/2020	21,549.16	21,549.16
Group 1	0025945929	360,000.00	0.000 %	FL	80.00	360	298,868.45	11/30/2020	29,886.84	29,886.84
Group 1	0025946480	218,000.00	0.000 %	OR	80.00	360	190,884.47	11/30/2020	19,088.45	19,088.45

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Group 1	0025946576	138,000.00	0.000 %	MD	80.00	360	121,343.72	11/30/2020	12,134.37	12,134.37
Group 1	0025946914	58,000.00	0.000 %	LA	74.00	360	50,683.05	11/30/2020	5,068.30	5,068.30
Group 1	0025947135	136,000.00	0.000 %	PA	80.00	360	119,589.90	11/30/2020	11,958.99	11,958.99
Group 1	0025947323	348,000.00	0.000 %	NY	75.00	360	307,646.33	11/30/2020	30,764.63	30,764.63
Group 1	0025947483	176,000.00	0.000 %	NJ	80.00	360	151,663.31	11/30/2020	15,166.33	15,166.33
Group 1	0025948082	100,000.00	0.000 %	OH	69.00	360	85,390.64	11/30/2020	8,539.06	8,539.06
Group 1	0025948250	319,000.00	0.000 %	CA	63.00	360	276,179.12	11/30/2020	27,617.91	27,617.91
Group 1	0025948314	572,000.00	0.000 %	NY	66.00	360	491,943.98	11/30/2020	49,194.40	49,194.40
Group 1	0025949075	242,000.00	0.000 %	CA	72.00	360	196,996.40	11/30/2020	19,699.64	19,699.64
Group 1	0025949206	304,000.00	0.000 %	NY	75.00	360	240,615.36	11/30/2020	24,061.54	24,061.54
Group 1	0025949543	262,000.00	0.000 %	CA	75.00	360	226,331.32	11/30/2020	22,633.13	22,633.13
Group 1	0025949859	359,000.00	0.000 %	CA	75.00	360	300,690.86	11/30/2020	30,069.09	30,069.09
Group 1	0025950556	128,000.00	0.000 %	TX	80.00	360	112,308.20	11/30/2020	11,230.82	11,230.82
Group 1	0025951659	90,000.00	0.000 %	CO	75.00	360	79,563.59	11/30/2020	7,956.36	7,956.36
Group 1	0025952481	290,000.00	0.000 %	NC	77.00	360	255,259.02	11/30/2020	25,525.90	25,525.90
Group 1	0025952519	350,000.00	0.000 %	NY	70.00	360	304,590.56	11/30/2020	30,459.06	30,459.06
Group 1	0025952907	144,000.00	0.000 %	PA	80.00	360	126,917.88	11/30/2020	12,691.79	12,691.79
Group 1	0025952933	140,000.00	0.000 %	CA	67.00	360	117,666.06	11/30/2020	11,766.61	11,766.61
Group 1	0025953273	284,000.00	0.000 %	OR	79.00	360	245,600.20	11/30/2020	24,560.02	24,560.02
Group 1	0025953293	248,000.00	0.000 %	CA	67.00	360	214,709.87	11/30/2020	22,200.95	22,200.95
Group 1	0025955811	85,000.00	0.000 %	IL	62.00	360	74,998.69	11/30/2020	7,499.87	7,499.87
Group 1	0025956488	417,000.00	0.000 %	TX	74.00	360	363,974.34	11/30/2020	36,397.43	36,397.43
Group 1	0025956652	235,000.00	0.000 %	NY	73.00	360	201,536.94	11/30/2020	20,153.69	20,153.69
Group 1	0025957026	303,000.00	0.000 %	CA	67.00	360	260,970.23	11/30/2020	26,097.02	26,097.02
Group 1	0025957205	398,000.00	0.000 %	OR	75.00	360	343,093.40	11/30/2020	34,309.34	34,309.34
Group 1	0025957931	176,000.00	0.000 %	MA	80.00	360	152,157.68	11/30/2020	15,215.77	15,215.77
Group 1	0025959420	320,000.00	0.000 %	CA	80.00	360	276,834.43	11/30/2020	27,683.44	27,683.44
Group 1	0025959525	148,000.00	0.000 %	IA	80.00	360	124,726.88	11/30/2020	12,472.69	12,472.69
Group 1	0025960255	318,000.00	0.000 %	CA	70.00	360	270,133.92	11/30/2020	27,013.39	27,013.39
Group 1	0025960257	283,000.00	0.000 %	CA	66.00	360	244,717.71	11/30/2020	24,471.77	24,471.77
Group 1	0025960483	48,000.00	0.000 %	OR	80.00	360	42,537.82	11/30/2020	4,253.78	4,253.78
Group 1	0025960967	100,000.00	0.000 %	PR	75.00	360	88,831.57	11/30/2020	8,883.16	8,883.16
Group 1	0025961251	60,000.00	0.000 %	TN	77.00	360	45,916.15	11/30/2020	4,591.61	4,591.61

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

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Group 1	0025961518	505,000.00	0.000 %	NY	78.00	360	439,603.49	11/30/2020	43,960.35	43,960.35
Group 1	0025962049	216,000.00	0.000 %	NV	79.00	360	188,594.55	11/30/2020	18,859.45	18,859.45
Group 1	0025964270	244,000.00	0.000 %	CA	75.00	360	210,582.64	11/30/2020	21,058.26	21,058.26
Group 1	0025964303	261,000.00	0.000 %	CA	75.00	360	227,334.45	11/30/2020	22,733.44	22,733.44
Group 1	0025965937	392,000.00	0.000 %	PA	80.00	360	337,675.48	11/30/2020	33,767.55	33,767.55
Group 1	0025966344	165,000.00	0.000 %	CA	80.00	360	143,237.91	11/30/2020	14,323.79	14,323.79
Group 1	0025967215	218,000.00	0.000 %	OK	80.00	360	187,373.15	11/30/2020	18,737.31	18,737.31
Group 1	0025968313	270,000.00	0.000 %	VA	68.00	360	229,979.81	11/30/2020	22,997.98	22,997.98
Group 1	0025969108	348,000.00	0.000 %	WA	80.00	360	301,900.60	11/30/2020	30,190.06	30,190.06
Group 1	0025969245	82,000.00	0.000 %	CO	80.00	360	67,531.22	11/30/2020	6,753.12	6,753.12
Group 1	0025969973	316,000.00	0.000 %	CA	79.00	360	273,949.61	11/30/2020	27,394.96	27,394.96
Group 1	0025971570	255,000.00	0.000 %	MN	75.00	360	216,747.69	11/30/2020	21,674.77	21,674.77
Group 1	0025972195	206,000.00	0.000 %	CT	75.00	360	176,229.61	11/30/2020	17,622.96	17,622.96
Group 1	0025972880	280,000.00	0.000 %	WA	80.00	360	238,916.11	11/30/2020	23,891.61	23,891.61
Group 1	0025973815	406,000.00	0.000 %	SD	63.00	360	350,902.35	11/30/2020	35,090.23	35,090.23
Group 1	0025974212	128,000.00	0.000 %	PA	80.00	360	109,436.97	11/30/2020	10,943.70	10,943.70
Group 1	0025974428	356,000.00	0.000 %	CA	80.00	360	309,821.00	11/30/2020	30,982.10	30,982.10
Group 1	0025974785	265,000.00	0.000 %	CA	65.00	360	210,556.62	11/30/2020	21,055.66	21,055.66
Group 1	0025974875	152,000.00	0.000 %	MI	80.00	360	122,768.53	11/30/2020	12,276.85	12,276.85
Group 1	0025975850	300,000.00	0.000 %	MA	65.00	360	251,432.33	11/30/2020	25,143.23	25,143.23
Group 1	0025976326	417,000.00	0.000 %	OK	78.00	360	357,964.14	11/30/2020	35,796.41	35,796.41
Group 1	0025976873	193,000.00	0.000 %	MA	75.00	360	171,338.17	11/30/2020	17,133.82	17,133.82
Group 1	0025977208	120,000.00	0.000 %	FL	80.00	360	99,439.96	11/30/2020	9,944.00	9,944.00
Group 1	0025977786	260,000.00	0.000 %	HI	80.00	360	225,098.90	11/30/2020	22,509.89	22,509.89
Group 1	0025978334	142,000.00	0.000 %	IL	73.00	360	121,308.40	11/30/2020	12,130.84	12,130.84
Group 1	0025978374	126,000.00	0.000 %	PA	80.00	360	109,398.79	11/30/2020	10,939.88	10,939.88
Group 1	0025978398	150,000.00	0.000 %	AL	75.00	360	130,872.71	11/30/2020	13,087.27	13,087.27
Group 1	0025979525	155,000.00	0.000 %	UT	73.00	360	135,909.13	11/30/2020	13,590.91	13,590.91
Group 1	0025979729	215,000.00	0.000 %	KY	67.00	360	182,393.40	11/30/2020	18,239.34	18,239.34
Group 1	0025980051	53,000.00	0.000 %	OH	80.00	360	45,988.94	11/30/2020	4,598.89	4,598.89
Group 1	0025980252	71,000.00	0.000 %	MN	75.00	360	46,573.47	11/30/2020	4,657.35	4,657.35
Group 1	0025981120	108,000.00	0.000 %	IL	78.00	360	90,417.64	11/30/2020	9,041.76	9,041.76
Group 1	0025981404	354,000.00	0.000 %	CO	80.00	360	308,451.81	11/30/2020	30,845.18	30,845.18

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Group 1	0025981762	225,000.00	0.000 %	NY	68.00	360	192,582.45	11/30/2020	19,258.24	19,258.24
Group 1	0025982565	168,000.00	0.000 %	AK	80.00	360	139,210.83	11/30/2020	13,921.08	13,921.08
Group 1	0025983794	325,000.00	0.000 %	TN	80.00	360	278,567.15	11/30/2020	27,856.71	27,856.71
Group 1	0025986881	109,000.00	0.000 %	CA	75.00	360	95,661.60	11/30/2020	9,566.16	9,566.16
Group 1	0025986886	343,000.00	0.000 %	NY	62.00	360	286,681.41	11/30/2020	28,668.14	28,668.14
Group 1	0025986967	319,000.00	0.000 %	CT	76.00	360	273,623.95	11/30/2020	27,362.39	27,362.39
Group 1	0025989449	297,000.00	0.000 %	WA	78.00	360	259,176.31	11/30/2020	25,917.63	25,917.63
Group 1	0025989951	169,000.00	0.000 %	NV	80.00	360	149,405.72	11/30/2020	14,940.57	14,940.57
Group 1	0025989957	172,000.00	0.000 %	OR	75.00	360	150,495.03	11/30/2020	15,049.50	15,049.50
Group 1	0025990117	309,000.00	0.000 %	CA	80.00	360	272,992.84	11/30/2020	27,299.28	27,299.28
Group 1	0025990515	115,000.00	0.000 %	CA	80.00	360	101,539.12	11/30/2020	10,153.91	10,153.91
Group 1	0025990642	144,000.00	0.000 %	IL	80.00	360	125,892.64	11/30/2020	12,589.26	12,589.26
Group 1	0025990981	416,000.00	0.000 %	CA	80.00	360	363,101.50	11/30/2020	36,310.15	36,310.15
Group 1	0025992565	366,000.00	0.000 %	CT	79.00	360	313,455.81	11/30/2020	31,345.58	31,345.58
Group 1	0025992866	91,000.00	0.000 %	IL	80.00	360	80,871.62	11/30/2020	8,087.16	8,087.16
Group 1	0025994966	308,000.00	0.000 %	PA	80.00	360	263,835.06	11/30/2020	26,383.51	26,383.51
Group 1	0025997274	192,000.00	0.000 %	MD	80.00	360	145,162.22	11/30/2020	14,516.22	14,516.22
Group 1	0025998778	130,000.00	0.000 %	AL	61.00	360	115,872.86	11/30/2020	11,587.29	11,587.29
Group 1	0025999590	150,000.00	0.000 %	CA	75.00	360	130,031.31	11/30/2020	13,003.13	13,003.13
Group 1	0025999878	107,000.00	0.000 %	CA	75.00	360	94,994.80	11/30/2020	9,499.48	9,499.48
Group 1	0026001841	277,000.00	0.000 %	TX	79.00	360	236,524.57	11/30/2020	23,652.46	23,652.46
Group 1	0026003452	175,000.00	0.000 %	CA	70.00	360	152,781.15	11/30/2020	15,278.11	15,278.11
Group 1	0026003803	389,000.00	0.000 %	GA	80.00	360	336,444.93	11/30/2020	33,644.49	33,644.49
Group 1	0026004116	296,000.00	0.000 %	CA	75.00	360	258,037.50	11/30/2020	25,803.75	25,803.75
Group 1	0026004911	210,000.00	0.000 %	SC	67.00	360	182,312.39	11/30/2020	18,231.24	18,231.24
Group 1	0026005805	260,000.00	0.000 %	NY	80.00	360	221,333.02	11/30/2020	22,133.30	22,133.30
Group 1	0026007835	68,000.00	0.000 %	WI	80.00	360	50,696.33	11/30/2020	5,069.63	5,069.63
Group 1	0026009876	245,000.00	0.000 %	PR	69.00	360	229,434.52	11/30/2020	22,943.45	22,943.45
Group 1	0026010447	92,000.00	0.000 %	AZ	75.00	360	81,087.05	11/30/2020	8,108.70	8,108.70
Group 1	0026011466	105,000.00	0.000 %	AZ	80.00	360	93,119.04	11/30/2020	9,311.90	9,311.90
Group 1	0026012226	263,000.00	0.000 %	MI	75.00	360	227,101.84	11/30/2020	22,710.18	22,710.18
Group 1	0026012578	127,000.00	0.000 %	IL	80.00	360	112,390.90	11/30/2020	11,239.09	11,239.09
Group 1	0026012886	300,000.00	0.000 %	CA	75.00	360	264,418.06	11/30/2020	26,441.81	26,441.81

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Group 1	0026013451	136,000.00	0.000 %	OR	76.00	360	75,214.35	11/30/2020	7,521.43	7,521.43
Group 1	0026013822	100,000.00	0.000 %	PR	67.00	360	87,859.58	11/30/2020	8,785.96	8,785.96
Group 2	0026014828	317,000.00	0.000 %	TX	95.00	360	268,933.97	11/30/2020	50,606.65	50,606.65
Group 2	0026014831	311,000.00	0.000 %	TX	90.00	360	255,628.24	11/30/2020	48,102.84	48,102.84
Group 2	0026015536	395,000.00	0.000 %	IN	89.00	360	340,259.14	11/30/2020	64,028.26	64,028.26
Group 2	0026015576	358,000.00	0.000 %	MI	95.00	360	307,222.74	11/30/2020	57,811.64	57,811.64
Group 2	0026016165	371,000.00	0.000 %	MA	95.00	360	323,537.53	11/30/2020	60,881.67	60,881.67
Group 2	0026017758	209,000.00	0.000 %	MD	95.00	360	176,613.60	11/30/2020	33,234.26	33,234.26
Group 2	0026017823	348,000.00	0.000 %	NY	90.00	360	299,525.96	11/30/2020	56,363.29	56,363.29
Group 2	0026017896	252,000.00	0.000 %	TX	90.00	360	217,825.12	11/30/2020	40,989.24	40,989.24
Group 2	0026017975	342,000.00	0.000 %	VA	95.00	360	295,358.27	11/30/2020	55,579.04	55,579.04
Group 2	0026018163	143,000.00	0.000 %	TX	95.00	360	122,494.41	11/30/2020	23,050.38	23,050.38
Group 2	0026018656	170,000.00	0.000 %	CT	95.00	360	145,636.97	11/30/2020	27,405.24	27,405.24
Group 2	0026019110	458,000.00	0.000 %	NY	89.00	360	391,415.03	11/30/2020	73,654.52	73,654.52
Group 2	0026019178	391,000.00	0.000 %	IL	95.00	360	334,557.68	11/30/2020	62,955.39	62,955.39
Group 2	0026019263	102,000.00	0.000 %	LA	90.00	360	89,344.90	11/30/2020	16,812.48	16,812.48
Group 2	0026020043	229,000.00	0.000 %	SC	92.00	360	197,649.21	11/30/2020	37,192.64	37,192.64
Group 2	0026020775	173,000.00	0.000 %	AZ	94.00	360	148,725.59	11/30/2020	27,986.44	27,986.44
Group 2	0026021235	207,000.00	0.000 %	FL	95.00	360	177,887.44	11/30/2020	33,473.97	33,473.97
Group 2	0026021728	411,000.00	0.000 %	AZ	97.00	360	355,282.94	11/30/2020	66,855.36	66,855.36
Group 2	0026022102	78,000.00	0.000 %	MI	95.00	360	66,405.18	11/30/2020	12,495.79	12,495.79
Group 2	0026022627	158,000.00	0.000 %	FL	90.00	360	121,657.96	11/30/2020	22,892.99	22,892.99
Group 2	0026023182	242,000.00	0.000 %	IL	95.00	360	208,079.47	11/30/2020	39,155.35	39,155.35
Group 2	0026023255	263,000.00	0.000 %	NC	95.00	360	225,372.63	11/30/2020	42,409.49	42,409.49
Group 2	0026023595	200,000.00	0.000 %	OR	85.00	360	169,166.88	11/30/2020	31,832.98	31,832.98
Group 2	0026023663	220,000.00	0.000 %	TX	95.00	360	187,756.87	11/30/2020	35,331.15	35,331.15
Group 2	0026023730	337,000.00	0.000 %	VA	95.00	360	286,038.55	11/30/2020	53,825.30	53,825.30
Group 2	0026023853	284,000.00	0.000 %	IL	90.00	360	242,191.03	11/30/2020	45,574.29	45,574.29
Group 2	0026024205	324,000.00	0.000 %	GA	90.00	360	274,226.41	11/30/2020	51,602.55	51,602.55
Group 2	0026024430	270,000.00	0.000 %	VA	90.00	360	216,267.37	11/30/2020	40,696.11	40,696.11
Group 2	0026024521	233,000.00	0.000 %	VA	95.00	360	198,873.10	11/30/2020	37,422.94	37,422.94
Group 2	0026025323	301,000.00	0.000 %	CO	90.00	360	260,462.03	11/30/2020	49,012.44	49,012.44
Group 2	0026025521	214,000.00	0.000 %	VA	95.00	360	186,343.93	11/30/2020	35,065.27	35,065.27

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Group 2	0026025526	261,000.00	0.000 %	OR	95.00	360	224,130.07	11/30/2020	42,175.67	42,175.67
Group 2	0026025537	213,000.00	0.000 %	FL	86.00	360	178,202.44	11/30/2020	33,533.24	33,533.24
Group 2	0026025825	233,000.00	0.000 %	CA	95.00	360	196,505.98	11/30/2020	36,977.51	36,977.51
Group 2	0026026344	138,000.00	0.000 %	OH	95.00	360	76,983.34	11/30/2020	14,486.34	14,486.34
Group 2	0026026521	127,000.00	0.000 %	MN	95.00	360	108,770.77	11/30/2020	20,467.94	20,467.94
Group 2	0026026891	271,000.00	0.000 %	KY	95.00	360	232,001.11	11/30/2020	43,656.81	43,656.81
Group 2	0026027062	304,000.00	0.000 %	CA	95.00	360	263,200.10	11/30/2020	48,699.84	48,699.84
Group 2	0026027226	154,000.00	0.000 %	CO	97.00	360	132,679.09	11/30/2020	24,966.89	24,966.89
Group 2	0026027318	166,000.00	0.000 %	IL	84.00	360	137,084.01	11/30/2020	25,795.78	25,795.78
Group 2	0026027576	163,000.00	0.000 %	TX	97.00	360	130,675.29	11/30/2020	24,589.82	24,589.82
Group 2	0026027846	278,000.00	0.000 %	CT	93.00	360	235,846.92	11/30/2020	44,380.49	44,380.49
Group 2	0026028406	285,000.00	0.000 %	VA	95.00	360	245,960.31	11/30/2020	46,283.58	46,283.58
Group 2	0026028443	323,000.00	0.000 %	FL	95.00	360	224,086.25	11/30/2020	42,167.43	42,167.43
Group 2	0026028920	259,000.00	0.000 %	NJ	90.00	360	227,182.16	11/30/2020	42,750.00	42,750.00
Group 2	0026028959	275,000.00	0.000 %	NJ	89.00	360	234,668.69	11/30/2020	44,158.78	44,158.78
Group 2	0026029472	287,000.00	0.000 %	NC	90.00	360	244,552.30	11/30/2020	46,125.67	46,125.67
Group 2	0026029739	315,000.00	0.000 %	MN	90.00	360	269,779.05	11/30/2020	50,765.67	50,765.67
Group 2	0026030828	204,000.00	0.000 %	NC	90.00	360	174,563.84	11/30/2020	32,848.55	32,848.55
Group 2	0026031045	261,000.00	0.000 %	MD	90.00	360	224,035.98	11/30/2020	42,157.97	42,157.97
Group 2	0026031136	214,000.00	0.000 %	CO	84.00	360	182,082.48	11/30/2020	34,263.37	34,263.37
Group 2	0026031381	176,000.00	0.000 %	TX	95.00	360	138,702.90	11/30/2020	26,100.42	26,100.42
Group 2	0026031401	181,000.00	0.000 %	AZ	95.00	360	144,755.33	11/30/2020	27,239.33	27,239.33
Group 2	0026031611	239,000.00	0.000 %	NJ	95.00	360	207,510.42	11/30/2020	39,048.27	39,048.27
Group 2	0026031715	417,000.00	0.000 %	NC	89.00	360	359,210.75	11/30/2020	67,594.48	67,594.48
Group 2	0026031739	214,000.00	0.000 %	MD	95.00	360	184,340.25	11/30/2020	34,688.22	34,688.22
Group 2	0026032157	190,000.00	0.000 %	FL	92.00	360	164,165.53	11/30/2020	30,891.85	30,891.85
Group 2	0026032236	327,000.00	0.000 %	FL	97.00	360	284,125.43	11/30/2020	53,465.30	53,465.30
Group 2	0026032428	195,000.00	0.000 %	OR	95.00	360	159,651.58	11/30/2020	30,042.43	30,042.43
Group 2	0026033108	111,000.00	0.000 %	CA	93.00	360	96,085.17	11/30/2020	18,080.83	18,080.83
Group 2	0026033331	143,000.00	0.000 %	TX	95.00	360	123,482.66	11/30/2020	23,236.35	23,236.35
Group 2	0026033333	130,000.00	0.000 %	NM	83.00	360	106,880.37	11/30/2020	20,112.21	20,112.21
Group 2	0026033420	147,000.00	0.000 %	FL	95.00	360	126,557.79	11/30/2020	23,815.01	23,815.01
Group 2	0026033633	116,000.00	0.000 %	KS	94.00	360	91,352.23	11/30/2020	17,190.20	17,190.20

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

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Group 2	0026033675	136,000.00	0.000 %	GA	85.00	360	117,706.02	11/30/2020	22,149.33	22,149.33
Group 2	0026034475	175,000.00	0.000 %	MS	88.00	360	149,588.76	11/30/2020	28,148.86	28,148.86
Group 2	0026036383	254,000.00	0.000 %	TX	95.00	360	218,498.49	11/30/2020	41,115.95	41,115.95
Group 2	0026036506	95,000.00	0.000 %	FL	90.00	360	81,762.13	11/30/2020	15,385.59	15,385.59
Group 2	0026037289	291,000.00	0.000 %	KY	95.00	360	250,323.41	11/30/2020	47,104.61	47,104.61
Group 2	0026037445	274,000.00	0.000 %	TX	97.00	360	234,752.43	11/30/2020	44,174.54	44,174.54
Group 2	0026037616	105,000.00	0.000 %	TX	95.00	360	91,518.48	11/30/2020	17,221.49	17,221.49
Group 2	0026037721	213,000.00	0.000 %	FL	97.00	360	184,822.15	11/30/2020	34,778.91	34,778.91
Group 2	0026037955	417,000.00	0.000 %	VA	87.00	360	363,181.37	11/30/2020	68,341.65	68,341.65
Group 2	0026039355	242,000.00	0.000 %	TX	90.00	360	210,223.86	11/30/2020	39,558.87	39,558.87
Group 2	0026039592	171,000.00	0.000 %	SC	95.00	360	147,699.81	11/30/2020	27,793.41	27,793.41
Group 2	0026039655	417,000.00	0.000 %	NY	92.00	360	335,842.67	11/30/2020	63,197.19	63,197.19
Group 2	0026040568	308,000.00	0.000 %	UT	95.00	360	266,811.51	11/30/2020	50,207.25	50,207.25
Group 2	0026041080	408,000.00	0.000 %	CO	95.00	360	331,425.29	11/30/2020	62,365.95	62,365.95
Group 2	0026041443	180,000.00	0.000 %	MN	95.00	360	154,319.50	11/30/2020	29,039.07	29,039.07
Group 2	0026041697	157,000.00	0.000 %	NM	90.00	360	135,523.41	11/30/2020	25,502.12	25,502.12
Group 2	0026042166	309,000.00	0.000 %	NY	93.00	360	267,389.99	11/30/2020	50,316.11	50,316.11
Group 2	0026042371	347,000.00	0.000 %	AK	90.00	360	297,384.40	11/30/2020	55,960.31	55,960.31
Group 2	0026042417	293,000.00	0.000 %	GA	95.00	360	184,743.54	11/30/2020	34,764.11	34,764.11
Group 2	0026042514	320,000.00	0.000 %	NJ	97.00	360	272,692.66	11/30/2020	51,313.94	51,313.94
Group 2	0026042970	297,000.00	0.000 %	MN	97.00	360	219,425.55	11/30/2020	41,290.40	41,290.40
Group 2	0026043163	309,000.00	0.000 %	GA	97.00	360	265,214.76	11/30/2020	49,906.78	49,906.78
Group 2	0026043175	75,000.00	0.000 %	NC	95.00	360	65,353.00	11/30/2020	12,297.80	12,297.80
Group 2	0026043678	65,000.00	0.000 %	FL	95.00	360	56,124.29	11/30/2020	10,561.19	10,561.19
Group 2	0026044249	285,000.00	0.000 %	TX	95.00	360	250,398.32	11/30/2020	47,118.70	47,118.70
Group 2	0026044661	244,000.00	0.000 %	IL	85.00	360	208,405.09	11/30/2020	39,216.63	39,216.63
Group 2	0026045071	122,000.00	0.000 %	NJ	90.00	360	103,868.90	11/30/2020	19,545.53	19,545.53
Group 2	0026045734	244,000.00	0.000 %	MD	95.00	360	212,535.60	11/30/2020	39,993.88	39,993.88
Group 2	0026046066	394,000.00	0.000 %	CA	95.00	360	340,576.60	11/30/2020	64,088.00	64,088.00
Group 2	0026046259	236,000.00	0.000 %	TX	95.00	360	204,524.65	11/30/2020	38,486.42	38,486.42
Group 2	0026046405	176,000.00	0.000 %	GA	95.00	360	143,950.73	11/30/2020	27,087.93	27,087.93
Group 2	0026046858	101,000.00	0.000 %	TX	93.00	360	82,192.52	11/30/2020	15,466.58	15,466.58
Group 2	0026047106	140,000.00	0.000 %	AK	90.00	360	121,107.78	11/30/2020	22,789.46	22,789.46

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

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Group 2	0026047294	123,000.00	0.000 %	IN	90.00	360	106,514.09	11/30/2020	20,043.29	20,043.29
Group 2	0026047836	171,000.00	0.000 %	TX	95.00	360	149,033.03	11/30/2020	28,044.29	28,044.29
Group 2	0026048633	329,000.00	0.000 %	NC	97.00	360	285,275.97	11/30/2020	53,681.80	53,681.80
Group 2	0026048826	242,000.00	0.000 %	OH	95.00	360	210,551.55	11/30/2020	39,620.54	39,620.54
Group 2	0026049531	299,000.00	0.000 %	WA	95.00	360	247,643.17	11/30/2020	46,600.25	46,600.25
Group 2	0026049574	143,000.00	0.000 %	CA	95.00	360	119,472.66	11/30/2020	22,481.77	22,481.77
Group 2	0026049659	235,000.00	0.000 %	NJ	95.00	360	200,964.28	11/30/2020	37,816.45	37,816.45
Group 2	0026050080	417,000.00	0.000 %	SC	84.00	360	356,029.77	11/30/2020	66,995.90	66,995.90
Group 2	0026050470	278,000.00	0.000 %	CA	90.00	360	238,786.54	11/30/2020	44,933.65	44,933.65
Group 2	0026050532	276,000.00	0.000 %	CT	95.00	360	232,413.64	11/30/2020	43,734.43	43,734.43
Group 2	0026051028	151,000.00	0.000 %	MN	85.00	360	122,569.55	11/30/2020	23,064.52	23,064.52
Group 2	0026051659	242,000.00	0.000 %	DE	84.00	360	208,923.82	11/30/2020	39,314.24	39,314.24
Group 2	0026052406	213,000.00	0.000 %	TN	93.00	360	183,481.32	11/30/2020	34,526.60	34,526.60
Group 2	0026052444	266,000.00	0.000 %	CA	95.00	360	229,624.59	11/30/2020	43,209.60	43,209.60
Group 2	0026052553	320,000.00	0.000 %	TX	95.00	360	273,120.06	11/30/2020	51,394.36	51,394.36
Group 2	0026052569	272,000.00	0.000 %	TX	91.00	360	234,487.82	11/30/2020	44,124.74	44,124.74
Group 2	0026052831	143,000.00	0.000 %	MD	95.00	360	122,868.64	11/30/2020	23,120.81	23,120.81
Group 2	0026053048	115,000.00	0.000 %	CA	95.00	360	94,586.65	11/30/2020	17,798.84	17,798.84
Group 2	0026053081	149,000.00	0.000 %	PA	90.00	360	130,367.63	11/30/2020	24,531.93	24,531.93
Group 2	0026053325	82,000.00	0.000 %	IL	85.00	360	70,362.90	11/30/2020	13,240.54	13,240.54
Group 2	0026053572	104,000.00	0.000 %	AZ	90.00	360	84,323.75	11/30/2020	15,867.62	15,867.62
Group 2	0026053666	148,000.00	0.000 %	NY	85.00	360	127,696.80	11/30/2020	24,029.34	24,029.34
Group 2	0026053853	207,000.00	0.000 %	SD	95.00	360	179,794.34	11/30/2020	33,832.80	33,832.80
Group 2	0026054158	81,000.00	0.000 %	MI	95.00	360	70,481.98	11/30/2020	13,262.95	13,262.95
Group 2	0026054458	213,000.00	0.000 %	IN	87.00	360	183,458.13	11/30/2020	34,522.23	34,522.23
Group 2	0026054787	130,000.00	0.000 %	FL	90.00	360	95,638.07	11/30/2020	17,996.69	17,996.69
Group 2	0026055010	261,000.00	0.000 %	NM	84.00	360	213,182.37	11/30/2020	40,115.59	40,115.59
Group 2	0026055041	342,000.00	0.000 %	FL	90.00	360	267,420.77	11/30/2020	50,321.90	50,321.90
Group 2	0026055140	289,000.00	0.000 %	CA	85.00	360	206,593.62	11/30/2020	38,875.75	38,875.75
Group 2	0026055366	610,000.00	0.000 %	MD	90.00	360	520,319.78	11/30/2020	97,911.17	97,911.17
Group 2	0026055523	364,000.00	0.000 %	FL	95.00	360	318,576.82	11/30/2020	59,948.19	59,948.19
Group 2	0026055904	349,000.00	0.000 %	VA	97.00	360	305,595.99	11/30/2020	57,622.19	57,622.19
Group 2	0026056761	356,000.00	0.000 %	FL	95.00	360	306,879.48	11/30/2020	57,747.04	57,747.04

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

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Group 2	0026057796	278,000.00	0.000 %	FL	90.00	360	242,875.31	11/30/2020	45,703.06	45,703.06
Group 2	0026057909	220,000.00	0.000 %	MT	93.00	360	192,464.44	11/30/2020	36,216.99	36,216.99
Group 2	0026058712	112,000.00	0.000 %	TX	93.00	360	90,117.02	11/30/2020	16,957.77	16,957.77
Group 2	0026058857	607,000.00	0.000 %	NY	85.00	360	495,583.22	11/30/2020	93,256.37	93,256.37
Group 2	0026059225	335,000.00	0.000 %	TN	97.00	360	291,232.34	11/30/2020	54,802.64	54,802.64
Group 2	0026059591	257,000.00	0.000 %	TX	97.00	360	221,423.96	11/30/2020	41,666.45	41,666.45
Group 2	0026060294	141,000.00	0.000 %	TX	90.00	360	122,939.25	11/30/2020	23,134.09	23,134.09
Group 2	0026060946	120,000.00	0.000 %	ME	95.00	360	105,026.09	11/30/2020	19,763.28	19,763.28
Group 2	0026062138	304,000.00	0.000 %	NJ	90.00	360	264,530.85	11/30/2020	49,778.09	49,778.09
Group 2	0026062594	193,000.00	0.000 %	MD	95.00	360	171,206.62	11/30/2020	32,216.80	32,216.80
Group 2	0026064199	157,000.00	0.000 %	PR	97.00	360	138,350.29	11/30/2020	26,034.06	26,034.06
Group 2	0026064283	367,000.00	0.000 %	MA	90.00	360	320,681.26	11/30/2020	60,344.19	60,344.19
Group 2	0026064866	353,000.00	0.000 %	OK	93.00	360	303,983.05	11/30/2020	57,202.01	57,202.01
Group 2	0026065005	218,000.00	0.000 %	PR	91.00	360	191,996.99	11/30/2020	36,129.03	36,129.03
Group 2	0026065283	181,000.00	0.000 %	AL	95.00	360	157,526.49	11/30/2020	29,642.55	29,642.55
Group 2	0026065958	269,000.00	0.000 %	TN	95.00	360	237,506.84	11/30/2020	44,692.85	44,692.85
Group 2	0026066355	180,000.00	0.000 %	OH	95.00	360	154,983.84	11/30/2020	29,164.08	29,164.08
Group 2	0026066524	302,000.00	0.000 %	OH	95.00	360	263,461.22	11/30/2020	49,576.81	49,576.81
Group 2	0026066853	369,000.00	0.000 %	NM	90.00	360	283,425.67	11/30/2020	53,333.62	53,333.62
Group 2	0026067139	340,000.00	0.000 %	MI	95.00	360	194,972.18	11/30/2020	36,688.89	36,688.89
Group 2	0026067964	184,000.00	0.000 %	TX	95.00	360	160,085.37	11/30/2020	30,124.06	30,124.06
Group 2	0026068725	213,000.00	0.000 %	CT	97.00	360	182,882.11	11/30/2020	34,413.84	34,413.84
Group 2	0026068997	56,000.00	0.000 %	OH	95.00	360	48,553.79	11/30/2020	9,136.61	9,136.61
Group 2	0026069331	115,000.00	0.000 %	OR	95.00	360	98,587.65	11/30/2020	18,551.73	18,551.73
Group 2	0026069660	246,000.00	0.000 %	CO	88.00	360	211,092.53	11/30/2020	39,722.33	39,722.33
Group 2	0026069679	184,000.00	0.000 %	IL	97.00	360	160,631.45	11/30/2020	30,226.82	30,226.82
Group 2	0026069802	335,000.00	0.000 %	VA	97.00	360	289,897.10	11/30/2020	54,551.38	54,551.38
Group 2	0026071330	204,000.00	0.000 %	GA	95.00	360	175,944.58	11/30/2020	33,108.37	33,108.37
Group 2	0026073169	267,000.00	0.000 %	WA	95.00	360	232,293.64	11/30/2020	43,711.85	43,711.85
Group 2	0026073373	142,000.00	0.000 %	MD	95.00	360	119,417.37	11/30/2020	22,471.36	22,471.36
Group 2	0026073698	292,000.00	0.000 %	TX	95.00	360	250,588.09	11/30/2020	47,154.41	47,154.41
Group 2	0026074246	392,000.00	0.000 %	WA	95.00	360	340,818.04	11/30/2020	64,133.43	64,133.43
Group 2	0026074338	105,000.00	0.000 %	CO	95.00	360	95,416.70	11/30/2020	17,384.11	17,384.11

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Group 2	0026074844	183,000.00	0.000 %	AZ	95.00	360	157,940.50	11/30/2020	29,720.45	29,720.45
Group 2	0026075013	119,000.00	0.000 %	NJ	85.00	360	103,328.42	11/30/2020	19,443.82	19,443.82
Group 2	0026076269	297,000.00	0.000 %	CT	95.00	360	251,107.68	11/30/2020	47,252.19	47,252.19
Group 2	0026076324	298,000.00	0.000 %	MO	94.00	360	257,115.96	11/30/2020	48,382.79	48,382.79
Group 2	0026076432	214,000.00	0.000 %	NY	94.00	360	184,427.95	11/30/2020	34,704.73	34,704.73
Group 2	0026076885	397,000.00	0.000 %	IN	90.00	360	339,130.63	11/30/2020	63,815.90	63,815.90
Group 2	0026077446	350,000.00	0.000 %	OK	97.00	360	305,064.14	11/30/2020	57,405.44	57,405.44
Group 2	0026078170	317,000.00	0.000 %	VA	97.00	360	276,358.19	11/30/2020	52,003.70	52,003.70
Group 2	0026079156	311,000.00	0.000 %	NY	95.00	360	263,484.25	11/30/2020	49,581.15	49,581.15
Group 2	0026080184	121,000.00	0.000 %	OH	90.00	360	105,940.72	11/30/2020	19,935.39	19,935.39
Group 2	0026080426	98,000.00	0.000 %	NM	97.00	360	85,508.37	11/30/2020	16,090.54	16,090.54
Group 2	0026080937	231,000.00	0.000 %	TN	95.00	360	201,454.04	11/30/2020	37,908.61	37,908.61
Group 2	0026082439	282,000.00	0.000 %	UT	95.00	360	241,598.57	11/30/2020	45,462.81	45,462.81
Group 2	0026082974	271,000.00	0.000 %	PA	95.00	360	233,628.06	11/30/2020	43,962.96	43,962.96
Group 2	0026083383	361,000.00	0.000 %	MD	95.00	360	316,956.77	11/30/2020	59,643.34	59,643.34
Group 2	0026083658	75,000.00	0.000 %	SC	90.00	360	64,319.51	11/30/2020	12,103.32	12,103.32
Group 2	0026083672	223,000.00	0.000 %	TX	95.00	360	195,375.22	11/30/2020	36,764.73	36,764.73
Group 2	0026083966	150,000.00	0.000 %	WI	95.00	360	130,623.57	11/30/2020	24,580.09	24,580.09
Group 2	0026085215	308,000.00	0.000 %	TX	95.00	360	256,518.40	11/30/2020	48,270.35	48,270.35
Group 2	0026086463	147,000.00	0.000 %	PA	95.00	360	128,984.04	11/30/2020	24,271.57	24,271.57
Group 2	0026086753	140,000.00	0.000 %	OK	88.00	360	122,801.19	11/30/2020	23,108.11	23,108.11
Group 2	0026087651	203,000.00	0.000 %	MD	95.00	360	179,517.86	11/30/2020	33,780.77	33,780.77
Group 2	0026087922	291,000.00	0.000 %	CA	90.00	360	255,935.95	11/30/2020	48,160.74	48,160.74
Group 2	0026088782	162,000.00	4.875 %	FL	97.00	360	147,216.98	Active	(26,940.86)	(12,623.94)
Group 2	0026088934	172,000.00	0.000 %	CA	95.00	360	152,011.41	11/30/2020	28,604.75	28,604.75
Group 2	0026089796	136,000.00	4.750 %	CA	90.00	360	123,538.25	Active	(22,598.15)	(10,589.03)
Group 2	0026090313	110,000.00	0.000 %	SC	97.00	360	93,589.21	11/30/2020	17,611.15	17,611.15
Group 2	0026090628	130,000.00	0.000 %	MO	90.00	360	115,271.54	11/30/2020	21,691.22	21,691.22
Group 2	0026090846	210,000.00	0.000 %	NC	87.00	360	177,754.08	11/30/2020	33,448.87	33,448.87
Group 2	0026090988	108,000.00	0.000 %	PA	90.00	360	94,504.74	11/30/2020	17,783.43	17,783.43
Group 2	0026090998	345,000.00	0.000 %	MA	93.00	360	304,090.30	11/30/2020	57,222.19	57,222.19
Group 2	0026091810	208,000.00	0.000 %	CA	90.00	360	185,854.61	11/30/2020	34,973.19	34,973.19
Group 2	0026093118	194,000.00	0.000 %	WV	85.00	360	170,384.51	11/30/2020	32,062.10	32,062.10

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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)
Group 2	0026093197	185,000.00	0.000 %	OK	95.00	360	163,146.07	11/30/2020	30,700.01	30,700.01
Group 2	0026094530	190,000.00	0.000 %	LA	95.00	360	165,835.74	11/30/2020	31,206.14	31,206.14
Group 2	0026095219	200,000.00	0.000 %	FL	95.00	360	175,837.98	11/30/2020	33,088.31	33,088.31
Group 2	0026095521	136,000.00	0.000 %	OH	85.00	360	118,866.46	11/30/2020	22,367.69	22,367.69
Group 2	0026095882	290,000.00	0.000 %	TX	95.00	360	251,240.24	11/30/2020	47,277.13	47,277.13
Group 2	0026096032	98,000.00	0.000 %	KS	95.00	360	86,298.20	11/30/2020	16,239.16	16,239.16

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.

Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



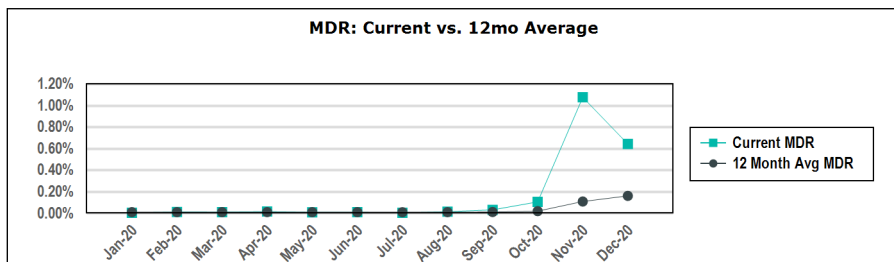
Distribution Date: 28-Dec-2020
12-Dec-2020 11:40:15 AM

Realized Loss Report - Collateral

Summary

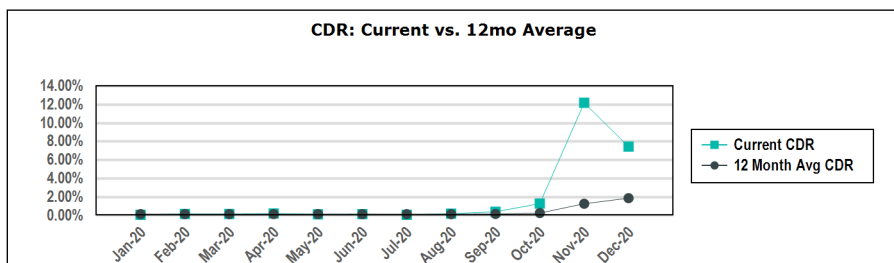
MDR

Current Month 0.644 %
3 Month Average 0.610 %
12 Month Average 0.163 %



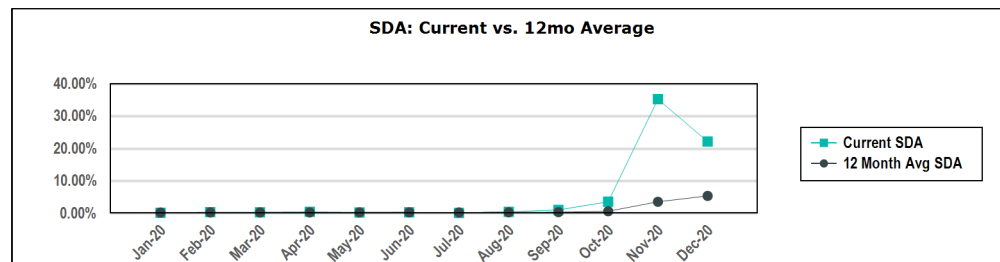
CDR

Current Month 7.463 %
3 Month Average 6.979 %
12 Month Average 1.870 %



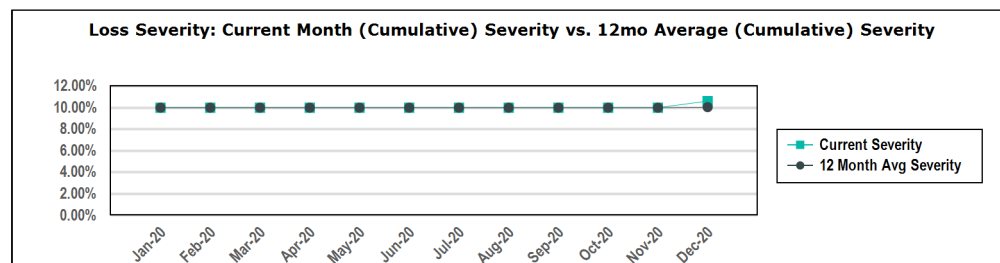
SDA

Current Month 22.234 %
3 Month Average 20.390 %
12 Month Average 5.417 %



Loss Severity

Current Month (Cumulative) 10.612 %
3 Month Average (Cumulative) 10.204 %
12 Month Average (Cumulative) 10.051 %



Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



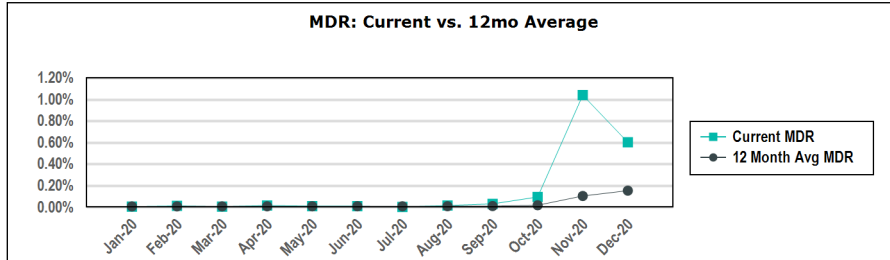
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12-Dec-2020 11:40:15 AM

Realized Loss Report - Collateral

Group 1

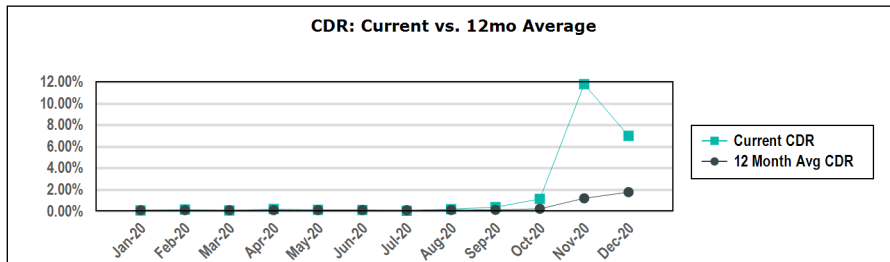
MDR

Current Month 0.604 %
3 Month Average 0.581 %
12 Month Average 0.156 %



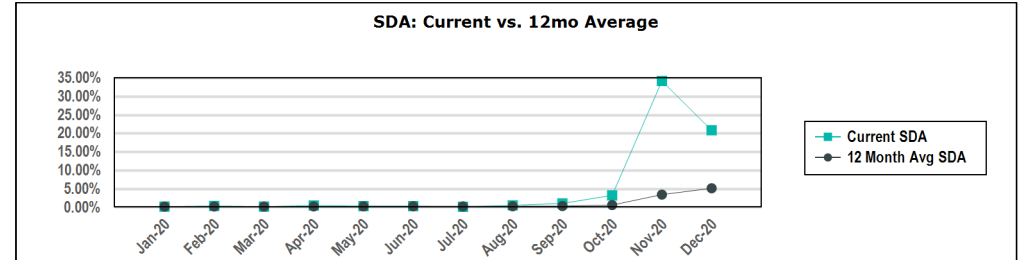
CDR

Current Month 7.016 %
3 Month Average 6.661 %
12 Month Average 1.792 %



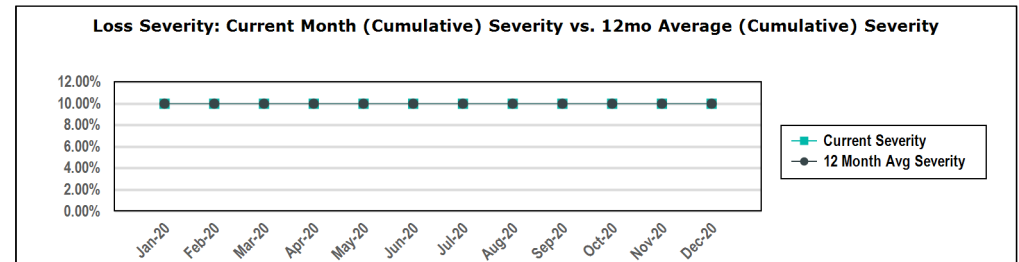
SDA

Current Month 20.903 %
3 Month Average 19.461 %
12 Month Average 5.188 %



Loss Severity

Current Month (Cumulative) 10.001 %
3 Month Average (Cumulative) 10.001 %
12 Month Average (Cumulative) 10.000 %



Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



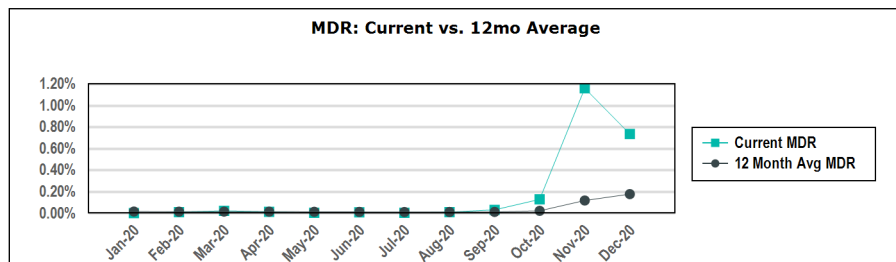
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Group 2

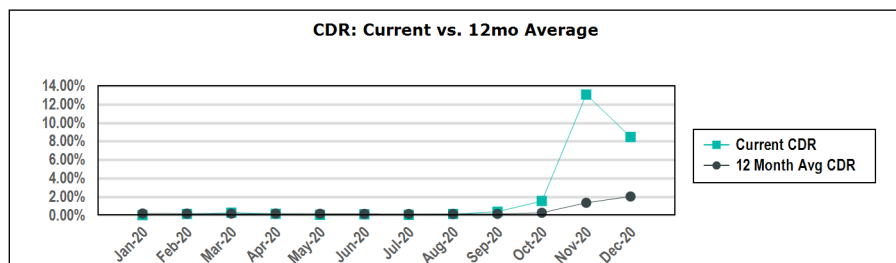
MDR

Current Month 0.737 %
3 Month Average 0.677 %
12 Month Average 0.179 %



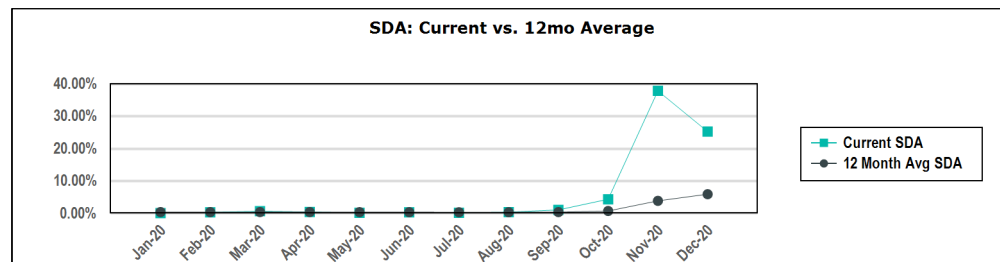
CDR

Current Month 8.499 %
3 Month Average 7.714 %
12 Month Average 2.051 %



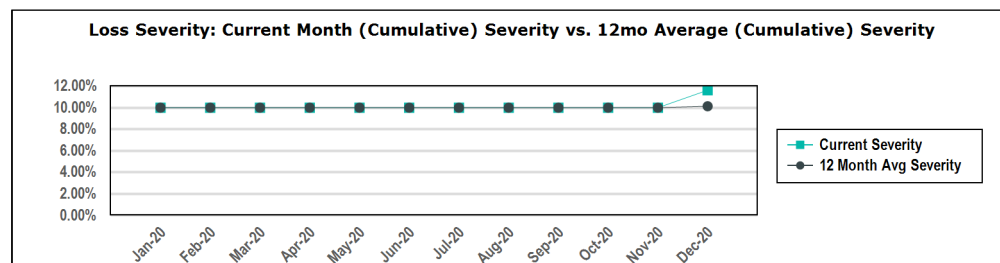
SDA

Current Month 25.314 %
3 Month Average 22.537 %
12 Month Average 5.945 %



Loss Severity

Current Month (Cumulative) 11.620 %
3 Month Average (Cumulative) 10.540 %
12 Month Average (Cumulative) 10.135 %



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

Credit-Linked Notes

Series 2014-C04



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Prepayment Rates

Summary

SMM

Current Month 5.026 %
3 Month Average 4.515 %
12 Month Average 2.534 %

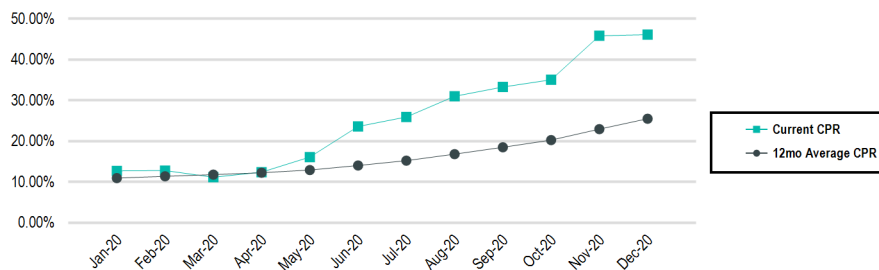
CPR

Current Month 46.144 %
3 Month Average 42.355 %
12 Month Average 25.520 %

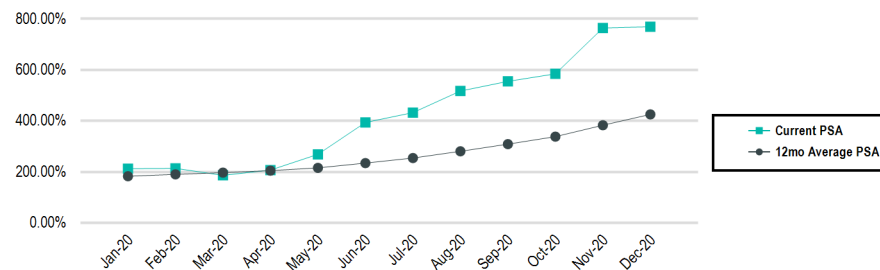
PSA

Current Month 769.070 %
3 Month Average 705.923 %
12 Month Average 425.338 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.901 %
3 Month Average 4.398 %
12 Month Average 2.427 %

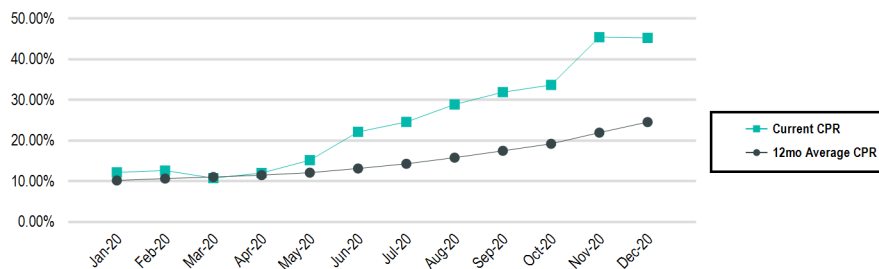
CPR

Current Month 45.285 %
3 Month Average 41.481 %
12 Month Average 24.580 %

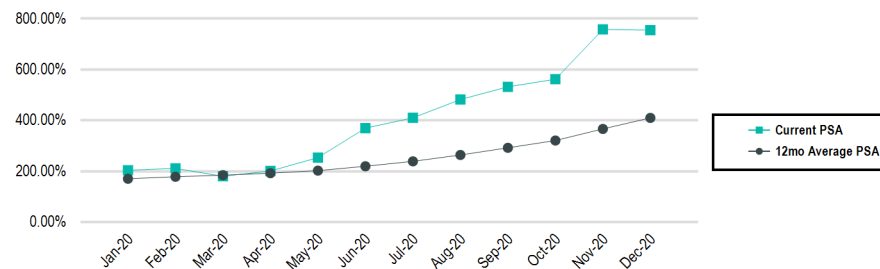
PSA

Current Month 754.752 %
3 Month Average 691.344 %
12 Month Average 409.661 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Distribution Date: 28-Dec-2020
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Prepayment Rates

Group 2

SMM

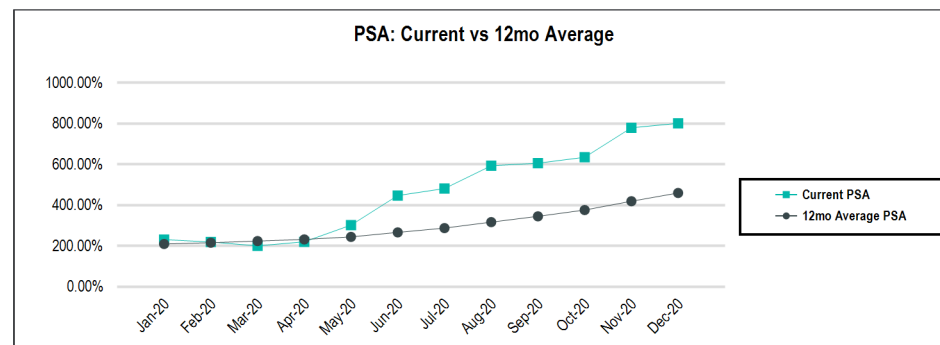
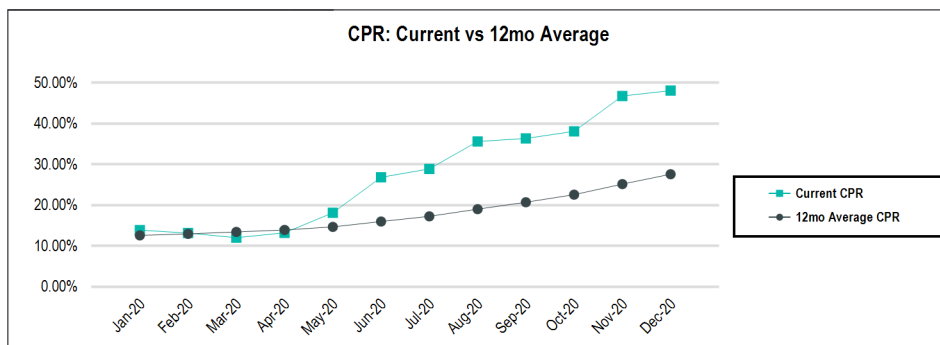
Current Month 5.319 %
3 Month Average 4.787 %
12 Month Average 2.779 %

CPR

Current Month 48.100 %
3 Month Average 44.335 %
12 Month Average 27.611 %

PSA

Current Month 801.673 %
3 Month Average 738.923 %
12 Month Average 460.176 %



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-C04



Supplemental Reporting

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-C04), 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.

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.

Maturity Date:

means the Payment Date in November 2024.

Cut-off Date

means the close of business on September 30, 2014.

Closing Date

means November 25, 2014

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.

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.