

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 2015-C03



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 %	7,750,818,570.30	0.00	461,578,445.26	0.00	7,289,240,125.04	461,578,445.26	0.00
1M-1	30711XBA1	12/24/2020	1.65013 %	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	30711XBB9	12/24/2020	5.15013 %	242,891,148.46	1,146,677.57	712,386.88	0.00	242,178,761.58	1,859,064.45	0.00
1M-2H	NA	11/30/2020	0.00000 %	12,783,769.19	0.00	37,494.12	0.00	12,746,275.07	37,494.12	0.00
1B-H	NA	11/30/2020	0.00000 %	84,087,947.76	0.00	0.00	12,935,193.50	71,152,754.26	0.00	41,855,853.74
2A-H	NA	11/30/2020	0.00000 %	4,728,045,574.58	0.00	292,754,741.63	0.00	4,435,290,832.94	292,754,741.63	0.00
2M-1	30711XBC7	12/24/2020	1.65013 %	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	30711XBD5	12/24/2020	5.15013 %	104,120,691.63	491,548.84	12,362,039.74	0.00	91,758,651.89	12,853,588.58	0.00
2M-2H	NA	11/30/2020	0.00000 %	5,480,189.77	0.00	650,651.88	0.00	4,829,537.89	650,651.88	0.00
2B-H	NA	11/30/2020	0.00000 %	126,826,835.30	0.00	0.00	8,132,227.73	118,694,607.57	0.00	41,898,699.43
Totals				13,055,054,726.99	1,638,226.41	768,095,759.51	21,067,421.23	12,265,891,546.24	769,733,985.92	83,754,553.17

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	27,192,696,144.00	7,750,818,570.30	17,106,612.14	444,471,833.12	0.00	0.00	461,578,445.26	7,289,240,125.04	0.26805875	461,578,445.26
1M-1	254,975,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	13,420,442.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	644,149,000.00	242,891,148.46	712,386.88	0.00	0.00	0.00	712,386.88	242,178,761.58	0.37596699	712,386.88
1M-2H	33,902,644.00	12,783,769.19	37,494.12	0.00	0.00	0.00	37,494.12	12,746,275.07	0.37596699	37,494.12
1B-H	113,008,608.00	84,087,947.76	0.00	0.00	0.00	12,935,193.50	12,935,193.50	71,152,754.26	0.62962243	0.00
2A-H	19,221,011,441.00	4,728,045,574.58	9,920,502.57	282,834,239.06	0.00	0.00	292,754,741.63	4,435,290,832.94	0.23075221	292,754,741.63
2M-1	257,451,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	13,550,205.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	400,479,000.00	104,120,691.63	471,273.92	11,890,765.82	0.00	0.00	12,362,039.74	91,758,651.89	0.22912226	12,362,039.74
2M-2H	21,078,432.00	5,480,189.77	24,804.58	625,847.29	0.00	0.00	650,651.88	4,829,537.89	0.22912226	650,651.88
2B-H	160,593,307.00	126,826,835.30	0.00	0.00	0.00	8,132,227.73	8,132,227.73	118,694,607.57	0.73910059	0.00
Totals	48,326,315,223.00	13,055,054,726.99	28,273,074.21	739,822,685.29	0.00	21,067,421.23	789,163,180.74	12,265,891,546.24	0.25381392	768,095,759.51

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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	27,192,696,144.00	285.03310335	0.62908849	16.34526532	0.00000000	0.00000000	16.97435380	268.05874954	0.26805875	16.97435380
1M-1	254,975,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,420,442.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,149,000.00	377.07292639	1.10593493	0.00000000	0.00000000	0.00000000	1.10593493	375.96699146	0.37596699	1.10593493
1M-2H	33,902,644.00	377.07292652	1.10593498	0.00000000	0.00000000	0.00000000	1.10593498	375.96699154	0.37596699	1.10593498
1B-H	113,008,608.00	744.08444851	0.00000000	0.00000000	0.00000000	114.46201957	114.46201957	629.62242894	0.62962243	0.00000000
2A-H	19,221,011,441.00	245.98318299	0.51612802	14.71484682	0.00000000	0.00000000	15.23097484	230.75220815	0.23075221	15.23097484
2M-1	257,451,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,550,205.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	400,479,000.00	259.99039058	1.17677561	29.69135915	0.00000000	0.00000000	30.86813476	229.12225582	0.22912226	30.86813476
2M-2H	21,078,432.00	259.99039065	1.17677539	29.69135892	0.00000000	0.00000000	30.86813478	229.12225587	0.22912226	30.86813478
2B-H	160,593,307.00	789.73923428	0.00000000	0.00000000	0.00000000	50.63864667	50.63864667	739.10058761	0.73910059	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 %	7,750,818,570.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,289,240,125.04
1M-1	N/A	N/A	1.65013 %	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	5.15013 %	242,891,148.46	1,146,677.57	0.00	0.00	0.00	0.00	1,146,677.57	0.00	242,178,761.58
1M-2H	N/A	N/A	0.00000 %	12,783,769.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,746,275.07
1B-H	N/A	N/A	0.00000 %	84,087,947.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,152,754.26
2A-H	N/A	N/A	0.00000 %	4,728,045,574.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,435,290,832.94
2M-1	N/A	N/A	1.65013 %	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 %	104,120,691.63	491,548.84	0.00	0.00	0.00	0.00	491,548.84	0.00	91,758,651.89
2M-2H	N/A	N/A	0.00000 %	5,480,189.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,829,537.89
2B-H	N/A	N/A	0.00000 %	126,826,835.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	118,694,607.57
Totals					1,638,226.41	0.00	0.00	0.00	0.00	1,638,226.41	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	27,192,696,144.00	0.0000 %	285.03310335	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	268.05874954
1M-1	254,975,000.00	1.65013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,420,442.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,149,000.00	5.15013 %	377.07292639	1.78014337	0.00000000	0.00000000	0.00000000	0.00000000	1.78014337	0.00000000	375.96699146
1M-2H	33,902,644.00	0.0000 %	377.07292652	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	375.96699154
1B-H	113,008,608.00	0.0000 %	744.08444851	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	629.62242894
2A-H	19,221,011,441.00	0.0000 %	245.98318299	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	230.75220815
2M-1	257,451,000.00	1.65013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,550,205.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	400,479,000.00	5.15013 %	259.99039058	1.22740229	0.00000000	0.00000000	0.00000000	0.00000000	1.22740229	0.00000000	229.12225582
2M-2H	21,078,432.00	0.0000 %	259.99039065	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	229.12225587
2B-H	160,593,307.00	0.0000 %	789.73923428	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	739.10058761

(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	35,799,240.92
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(21,067,421.23)
Total Deposits	14,731,819.69
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,712,653.03
Total Withdrawals (Pool Distribution Amount)	14,731,819.69
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	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	475,263,519.76
Total Principal Reduction Cumulative	20,636,833,922.09
Scheduled Principal Current	17,856,493.14
Scheduled Principal Cumulative	1,860,695,922.07
Unscheduled Principal Current	444,471,833.12
Unscheduled Principal Cumulative	18,734,638,352.33
Senior Reduction Amount	461,578,445.26
Subordinate Reduction Amount	749,881.00
Calculated Recovery Principal Amount	51,736,387.42
Calculated Tranche Write-Down Amount	12,935,193.50
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	313,899,660.98
Total Principal Reduction Cumulative	15,423,589,754.66
Scheduled Principal Current	10,416,581.07
Scheduled Principal Cumulative	1,235,914,885.10
Unscheduled Principal Current	295,350,852.18
Unscheduled Principal Cumulative	14,145,776,170.13
Senior Reduction Amount	292,754,741.63
Subordinate Reduction Amount	13,012,691.62
Calculated Recovery Principal Amount	32,528,911.11
Calculated Tranche Write-Down Amount	8,132,227.73
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	132457
Period Beginning Loan Count	49469
Period Reference Pool Removal Loan Count	2269
Period Ending Loan Count	47200

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	28,884,393,000.00
UPB at Issuance	28,252,151,838.03
UPB Actual Current	7,615,317,915.94
Period PIF Loan Count Current	1959
PIF Loan Count Cumulative	83354
Period PIF Loan UPB Current	386,502,651.90
PIF Loan UPB Cumulative	17,778,274,031.68
Period Partial Prepayment Amount	7,394,797.96
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	1,613,163.89
D180 Credit Event Loan Count Current	310
D180 Credit Event Loan Count Cumulative	1792
D180 Credit Event Actual Balance Curr	64,675,967.48
D180 Credit Event Actual Balance Cum	348,926,866.23
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,754,590.17
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	11
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,721,266.16
Credit Event Amount Current	64,675,967.48
Credit Event Amount Cumulative	350,540,030.12
Total Active Modified Loan Count	259
Total Active Modified Loan UPB	41,983,174.04
Group 2	
At Issuance Loan Count	93492
Period Beginning Loan Count	29810
Period Reference Pool Removal Loan Count	1557
Period Ending Loan Count	28253
UPB at Origination	20,461,154,000.00
UPB at Issuance	20,074,163,385.29
UPB Actual Current	4,650,573,630.63

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1359
PIF Loan Count Cumulative	63679
Period PIF Loan UPB Current	260,347,926.91
PIF Loan UPB Cumulative	13,635,968,937.11
Period Partial Prepayment Amount	3,231,306.05
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	13
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,708,604.68
D180 Credit Event Loan Count Current	198
D180 Credit Event Loan Count Cumulative	1502
D180 Credit Event Actual Balance Curr	40,661,138.84
D180 Credit Event Actual Balance Cum	307,155,711.60
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	5,880,967.29
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	11
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,569,538.39
Credit Event Amount Current	40,661,138.84
Credit Event Amount Cumulative	309,864,316.28
Total Active Modified Loan Count	303
Total Active Modified Loan UPB	57,317,735.73
Structural Reporting	
Group 1	
Senior Percentage	95.800514%
Subordinate Percentage	4.199486%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 2%]	0.228924%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.240755%
Prior Cum Net Credit Event Percentage	1.011831%
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	95.237607%
Subordinate Percentage	4.762393%
10% Severity Tier Percentage [0 - 1%]	0.000000%
20% Severity Tier Percentage [1 - 3%]	0.202555%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	20.000000%
Cumulative Net Credit Event Percentage	1.543598%
Prior Cum Net Credit Event Percentage	1.341043%
Minimum Credit Enhancement Test Pass?	YES
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	3.750000 %	4.200000 %	4.280000 %
1M-1	0.00	0.00	2.800000 %	4.200000 %	4.280000 %
1M-1H	0.00	0.00	2.800000 %	4.200000 %	4.280000 %
1M-2	0.00	0.00	0.400000 %	1.040000 %	0.930000 %
1M-2H	0.00	0.00	0.400000 %	1.040000 %	0.930000 %
1B-H	12,935,193.50	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.760000 %	4.630000 %
2M-1	0.00	0.00	2.900000 %	4.760000 %	4.630000 %
2M-1H	0.00	0.00	2.900000 %	4.760000 %	4.630000 %
2M-2	0.00	0.00	0.800000 %	2.550000 %	2.550000 %
2M-2H	0.00	0.00	0.800000 %	2.550000 %	2.550000 %
2B-H	8,132,227.73	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	833	140,242,743.11	1.103999 %	1.143355 %
60 Days	355	61,144,006.52	0.470492 %	0.498488 %
90 Days	263	46,967,767.95	0.348561 %	0.382914 %
120 Days	246	46,980,918.08	0.326031 %	0.383021 %
150 Days	290	55,975,925.18	0.384345 %	0.456354 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1987	351,311,360.84	2.633427 %	2.864132 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	450	75,084,083.54	0.953390 %	0.985961 %
60 Days	179	30,961,344.70	0.379237 %	0.406567 %
90 Days	144	24,924,052.63	0.305085 %	0.327288 %
120 Days	155	28,621,046.09	0.328390 %	0.375835 %
150 Days	173	34,279,655.73	0.366525 %	0.450141 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1101	193,870,182.69	2.332627 %	2.545792 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	383	65,158,659.57	1.355608 %	1.401089 %
60 Days	176	30,182,661.82	0.622943 %	0.649009 %
90 Days	119	22,043,715.32	0.421194 %	0.474000 %
120 Days	91	18,359,871.99	0.322090 %	0.394787 %
150 Days	117	21,696,269.45	0.414115 %	0.466529 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	886	157,441,178.15	3.135950 %	3.385414 %

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	310	64,671,580.92	12,935,193.50	0.170 %	0	0.00	0.00	0.000 %	310	64,671,580.92	12,935,193.50	0.170 %
Group 2	198	40,661,138.84	8,132,227.73	0.175 %	0	0.00	0.00	0.000 %	198	40,661,138.84	8,132,227.73	0.175 %
Total	508	105,332,719.76	21,067,421.23	0.172 %	0	0.00	0.00	0.000 %	508	105,332,719.76	21,067,421.23	0.172 %

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	0028548717	357,000.00	0.000 %	OK	75.00	360	299,509.39	11/30/2020	59,901.88	59,901.88
Group 1	0028549226	109,000.00	0.000 %	FL	75.00	360	97,377.53	11/30/2020	19,475.51	19,475.51
Group 1	0028549752	139,000.00	0.000 %	NJ	75.00	360	124,577.59	11/30/2020	24,915.52	24,915.52
Group 1	0028549771	137,000.00	0.000 %	MD	69.00	360	122,960.94	11/30/2020	24,592.19	24,592.19
Group 1	0028550207	626,000.00	0.000 %	CA	65.00	360	558,833.47	11/30/2020	111,766.69	111,766.69
Group 1	0028550552	368,000.00	0.000 %	MD	75.00	360	346,074.10	11/30/2020	69,214.82	69,214.82
Group 1	0028550775	212,000.00	0.000 %	CO	75.00	360	190,070.89	11/30/2020	38,014.18	38,014.18
Group 1	0028551404	403,000.00	0.000 %	VA	65.00	360	345,017.53	11/30/2020	69,003.51	69,003.51
Group 1	0028551667	180,000.00	0.000 %	WA	62.00	360	161,175.95	11/30/2020	32,235.19	32,235.19
Group 1	0028551701	258,000.00	0.000 %	MT	80.00	360	228,363.01	11/30/2020	45,672.60	45,672.60
Group 1	0028551705	300,000.00	0.000 %	TX	80.00	360	266,754.41	11/30/2020	53,350.88	53,350.88
Group 1	0028553363	214,000.00	0.000 %	FL	70.00	360	191,722.17	11/30/2020	38,344.43	38,344.43
Group 1	0028553597	73,000.00	0.000 %	AR	80.00	360	63,882.92	11/30/2020	12,776.58	12,776.58
Group 1	0028553664	312,000.00	0.000 %	IL	80.00	360	277,468.93	11/30/2020	55,493.79	55,493.79
Group 1	0028553692	42,000.00	0.000 %	PA	80.00	360	37,840.26	11/30/2020	7,568.05	7,568.05
Group 1	0028553720	42,000.00	0.000 %	PA	80.00	360	37,840.26	11/30/2020	7,568.05	7,568.05
Group 1	0028554081	182,000.00	0.000 %	MT	80.00	360	161,476.74	11/30/2020	32,295.35	32,295.35
Group 1	0028554183	400,000.00	0.000 %	GA	80.00	360	354,690.37	11/30/2020	70,938.07	70,938.07
Group 1	0028554197	268,000.00	0.000 %	FL	80.00	360	231,420.72	11/30/2020	46,284.14	46,284.14
Group 1	0028554614	139,000.00	0.000 %	NC	80.00	360	130,374.07	11/30/2020	26,074.81	26,074.81

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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	0028555010	132,000.00	0.000 %	AZ	80.00	360	116,118.82	11/30/2020	23,223.76	23,223.76
Group 1	0028555285	156,000.00	0.000 %	CA	80.00	360	136,247.24	11/30/2020	27,249.45	27,249.45
Group 1	0028555405	158,000.00	0.000 %	FL	80.00	360	141,688.40	11/30/2020	28,337.68	28,337.68
Group 1	0028555839	386,000.00	0.000 %	VA	66.00	360	342,834.64	11/30/2020	68,566.93	68,566.93
Group 1	0028556762	347,000.00	0.000 %	TX	79.00	360	305,151.53	11/30/2020	61,030.31	61,030.31
Group 1	0028557114	272,000.00	0.000 %	IN	80.00	360	232,402.62	11/30/2020	46,480.52	46,480.52
Group 1	0028557289	228,000.00	0.000 %	TX	80.00	360	203,235.09	11/30/2020	40,647.02	40,647.02
Group 1	0028557292	480,000.00	0.000 %	WA	80.00	360	419,451.50	11/30/2020	83,890.30	83,890.30
Group 1	0028557615	339,000.00	0.000 %	TX	80.00	360	302,178.89	11/30/2020	60,435.78	60,435.78
Group 1	0028558049	124,000.00	0.000 %	NC	80.00	360	110,016.72	11/30/2020	22,003.34	22,003.34
Group 1	0028558691	313,000.00	0.000 %	UT	80.00	360	279,060.42	11/30/2020	55,812.08	55,812.08
Group 1	0028558931	440,000.00	0.000 %	NJ	80.00	360	393,044.50	11/30/2020	78,608.90	78,608.90
Group 1	0028559220	132,000.00	0.000 %	WI	80.00	360	117,069.57	11/30/2020	23,413.91	23,413.91
Group 1	0028559518	137,000.00	0.000 %	NJ	75.00	360	122,182.54	11/30/2020	24,436.51	24,436.51
Group 1	0028560223	191,000.00	0.000 %	ID	72.00	360	170,515.89	11/30/2020	34,103.18	34,103.18
Group 1	0028561295	103,000.00	0.000 %	NV	77.00	360	92,292.64	11/30/2020	18,458.53	18,458.53
Group 1	0028561776	67,000.00	0.000 %	NM	75.00	360	60,617.80	11/30/2020	12,123.56	12,123.56
Group 1	0028561798	180,000.00	0.000 %	FL	80.00	360	153,336.99	11/30/2020	30,667.40	30,667.40
Group 1	0028561805	193,000.00	0.000 %	NV	80.00	360	172,577.28	11/30/2020	34,515.46	34,515.46
Group 1	0028561840	119,000.00	0.000 %	GA	75.00	360	105,969.65	11/30/2020	21,193.93	21,193.93
Group 1	0028561979	396,000.00	0.000 %	IL	80.00	360	352,499.93	11/30/2020	70,499.99	70,499.99
Group 1	0028562224	340,000.00	0.000 %	CA	75.00	360	303,654.88	11/30/2020	60,730.98	60,730.98
Group 1	0028563232	137,000.00	0.000 %	PR	80.00	360	122,764.36	11/30/2020	24,552.87	24,552.87
Group 1	0028563448	256,000.00	0.000 %	FL	80.00	360	218,879.35	11/30/2020	43,775.87	43,775.87
Group 1	0028563608	120,000.00	0.000 %	TX	80.00	360	108,153.53	11/30/2020	21,630.71	21,630.71
Group 1	0028564223	253,000.00	0.000 %	MI	65.00	360	226,555.90	11/30/2020	45,311.18	45,311.18
Group 1	0028564528	115,000.00	0.000 %	PA	72.00	360	102,716.50	11/30/2020	20,543.30	20,543.30
Group 1	0028564720	314,000.00	0.000 %	NC	80.00	360	280,698.31	11/30/2020	56,139.66	56,139.66
Group 1	0028564901	195,000.00	0.000 %	SC	80.00	360	172,936.92	11/30/2020	34,587.38	34,587.38
Group 1	0028566741	93,000.00	0.000 %	GA	80.00	360	77,032.07	11/30/2020	15,406.41	15,406.41
Group 1	0028567097	248,000.00	0.000 %	CA	80.00	360	213,065.68	11/30/2020	42,613.14	42,613.14
Group 1	0028567110	152,000.00	0.000 %	WA	80.00	360	135,221.95	11/30/2020	27,044.39	27,044.39
Group 1	0028567712	125,000.00	0.000 %	FL	69.00	360	111,883.11	11/30/2020	22,376.62	22,376.62

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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	0028567735	180,000.00	0.000 %	MA	80.00	360	160,467.69	11/30/2020	32,093.54	32,093.54
Group 1	0028568007	202,000.00	0.000 %	WA	75.00	360	181,592.97	11/30/2020	36,318.59	36,318.59
Group 1	0028568130	626,000.00	0.000 %	NY	64.00	360	559,891.49	11/30/2020	111,978.30	111,978.30
Group 1	0028568230	253,000.00	0.000 %	DE	80.00	360	225,758.16	11/30/2020	45,151.63	45,151.63
Group 1	0028568614	189,000.00	0.000 %	MI	69.00	360	161,151.80	11/30/2020	32,230.36	32,230.36
Group 1	0028570146	131,000.00	0.000 %	WA	69.00	360	39,801.84	11/30/2020	7,960.37	7,960.37
Group 1	0028571199	81,000.00	0.000 %	MN	75.00	360	69,055.20	11/30/2020	13,811.04	13,811.04
Group 1	0028571697	202,000.00	0.000 %	CA	76.00	360	180,783.60	11/30/2020	36,156.72	36,156.72
Group 1	0028571788	174,000.00	0.000 %	FL	80.00	360	94,490.01	11/30/2020	18,898.00	18,898.00
Group 1	0028571930	164,000.00	0.000 %	NE	80.00	360	148,011.66	11/30/2020	29,602.33	29,602.33
Group 1	0028573533	356,000.00	0.000 %	CA	80.00	360	317,113.83	11/30/2020	63,422.77	63,422.77
Group 1	0028573869	399,000.00	0.000 %	TX	80.00	360	354,223.49	11/30/2020	70,844.70	70,844.70
Group 1	0028574246	312,000.00	0.000 %	FL	80.00	360	280,755.61	11/30/2020	56,151.12	56,151.12
Group 1	0028574602	243,000.00	0.000 %	PA	80.00	360	217,618.65	11/30/2020	43,523.73	43,523.73
Group 1	0028576325	112,000.00	0.000 %	OR	80.00	360	101,120.49	11/30/2020	20,224.10	20,224.10
Group 1	0028576551	83,000.00	0.000 %	NC	75.00	360	74,659.15	11/30/2020	14,931.83	14,931.83
Group 1	0028576916	392,000.00	0.000 %	CA	80.00	360	371,625.27	11/30/2020	74,325.05	74,325.05
Group 1	0028576978	182,000.00	0.000 %	PA	80.00	360	164,173.29	11/30/2020	32,834.66	32,834.66
Group 1	0028577313	175,000.00	0.000 %	AL	73.00	360	152,681.89	11/30/2020	30,536.38	30,536.38
Group 1	0028577621	268,000.00	0.000 %	CA	80.00	360	241,380.12	11/30/2020	48,276.02	48,276.02
Group 1	0028577694	278,000.00	0.000 %	CA	74.00	360	251,238.34	11/30/2020	50,247.67	50,247.67
Group 1	0028578383	326,000.00	0.000 %	GA	72.00	360	276,539.95	11/30/2020	55,307.99	55,307.99
Group 1	0028579783	179,000.00	0.000 %	OK	61.00	360	159,705.79	11/30/2020	31,941.16	31,941.16
Group 1	0028579886	272,000.00	0.000 %	FL	69.00	360	243,388.88	11/30/2020	48,677.78	48,677.78
Group 1	0028579988	216,000.00	0.000 %	NY	63.00	360	192,790.60	11/30/2020	38,558.12	38,558.12
Group 1	0028580063	327,000.00	0.000 %	WA	69.00	360	290,226.87	11/30/2020	58,045.37	58,045.37
Group 1	0028580129	269,000.00	0.000 %	MO	72.00	360	241,120.89	11/30/2020	48,224.18	48,224.18
Group 1	0028580405	348,000.00	0.000 %	NY	80.00	360	312,763.99	11/30/2020	62,552.80	62,552.80
Group 1	0028581741	304,000.00	0.000 %	FL	80.00	360	277,624.31	11/30/2020	55,524.86	55,524.86
Group 1	0028582131	204,000.00	0.000 %	CT	79.00	360	185,161.19	11/30/2020	37,032.24	37,032.24
Group 1	0028583517	361,000.00	0.000 %	DC	70.00	360	307,048.70	11/30/2020	61,409.74	61,409.74
Group 1	0028585244	84,000.00	0.000 %	TX	75.00	360	75,808.33	11/30/2020	15,161.67	15,161.67
Group 1	0028585283	390,000.00	0.000 %	PA	80.00	360	349,238.58	11/30/2020	69,847.72	69,847.72

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Group 1	0028585387	129,000.00	0.000 %	TN	80.00	360	116,331.71	11/30/2020	23,266.34	23,266.34
Group 1	0028585547	290,000.00	0.000 %	CA	80.00	360	261,306.32	11/30/2020	52,261.26	52,261.26
Group 1	0028586140	108,000.00	0.000 %	FL	80.00	360	96,835.10	11/30/2020	19,367.02	19,367.02
Group 1	0028586570	174,000.00	0.000 %	GA	80.00	360	155,635.33	11/30/2020	31,127.07	31,127.07
Group 1	0028587270	64,000.00	0.000 %	KY	80.00	360	56,325.75	11/30/2020	11,265.15	11,265.15
Group 1	0028587320	188,000.00	0.000 %	TX	80.00	360	169,013.31	11/30/2020	33,802.66	33,802.66
Group 1	0028587388	360,000.00	0.000 %	OR	80.00	360	320,130.99	11/30/2020	64,026.20	64,026.20
Group 1	0028587476	230,000.00	0.000 %	TX	71.00	360	207,968.25	11/30/2020	41,593.65	41,593.65
Group 1	0028587521	449,000.00	0.000 %	NY	75.00	360	383,072.03	11/30/2020	76,614.41	76,614.41
Group 1	0028588433	417,000.00	0.000 %	NJ	77.00	360	373,409.32	11/30/2020	74,681.86	74,681.86
Group 1	0028588549	272,000.00	0.000 %	NJ	80.00	360	243,853.43	11/30/2020	48,770.69	48,770.69
Group 1	0028588621	417,000.00	0.000 %	MS	75.00	360	374,004.67	11/30/2020	74,800.93	74,800.93
Group 1	0028588748	132,000.00	0.000 %	OR	80.00	360	117,426.66	11/30/2020	23,485.33	23,485.33
Group 1	0028589373	97,000.00	0.000 %	FL	75.00	360	88,115.49	11/30/2020	17,623.10	17,623.10
Group 1	0028589735	103,000.00	0.000 %	PA	65.00	360	92,852.20	11/30/2020	18,570.44	18,570.44
Group 1	0028589946	159,000.00	0.000 %	TX	80.00	360	141,631.45	11/30/2020	28,326.29	28,326.29
Group 1	0028589983	75,000.00	0.000 %	TX	61.00	360	61,486.70	11/30/2020	12,297.34	12,297.34
Group 1	0028590399	65,000.00	0.000 %	FL	65.00	360	55,623.78	11/30/2020	11,124.76	11,124.76
Group 1	0028590400	78,000.00	0.000 %	UT	80.00	360	64,709.01	11/30/2020	12,941.80	12,941.80
Group 1	0028590802	136,000.00	0.000 %	MN	80.00	360	123,642.10	11/30/2020	24,728.42	24,728.42
Group 1	0028590836	136,000.00	0.000 %	AL	80.00	360	121,421.39	11/30/2020	24,284.28	24,284.28
Group 1	0028590957	164,000.00	0.000 %	MA	80.00	360	146,749.79	11/30/2020	29,349.96	29,349.96
Group 1	0028590994	153,000.00	0.000 %	CA	75.00	360	137,436.94	11/30/2020	27,487.39	27,487.39
Group 1	0028591365	134,000.00	0.000 %	SC	80.00	360	119,955.59	11/30/2020	23,991.12	23,991.12
Group 1	0028591435	145,000.00	0.000 %	CA	68.00	360	117,166.74	11/30/2020	23,433.35	23,433.35
Group 1	0028591647	287,000.00	0.000 %	WA	64.00	360	257,649.43	11/30/2020	51,529.89	51,529.89
Group 1	0028591701	172,000.00	0.000 %	IL	80.00	360	152,121.94	11/30/2020	30,424.39	30,424.39
Group 1	0028591905	53,000.00	0.000 %	PA	75.00	360	45,030.52	11/30/2020	9,006.10	9,006.10
Group 1	0028591980	105,000.00	0.000 %	AZ	75.00	360	90,169.55	11/30/2020	18,033.91	18,033.91
Group 1	0028592785	382,000.00	0.000 %	FL	80.00	360	345,065.18	11/30/2020	69,013.04	69,013.04
Group 1	0028593728	304,000.00	0.000 %	CA	77.00	360	274,299.98	11/30/2020	54,860.00	54,860.00
Group 1	0028594135	328,000.00	0.000 %	CA	80.00	360	295,421.53	11/30/2020	59,084.31	59,084.31
Group 1	0028594357	408,000.00	0.000 %	CA	80.00	360	359,152.31	11/30/2020	71,830.46	71,830.46

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

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Group 1	0028594755	184,000.00	0.000 %	OR	80.00	360	166,340.73	11/30/2020	33,268.15	33,268.15
Group 1	0028595408	610,000.00	0.000 %	HI	66.00	360	545,667.64	11/30/2020	109,133.53	109,133.53
Group 1	0028595823	150,000.00	0.000 %	LA	64.00	360	134,449.28	11/30/2020	26,889.86	26,889.86
Group 1	0028596356	83,000.00	0.000 %	TX	75.00	360	74,366.76	11/30/2020	14,873.35	14,873.35
Group 1	0028596463	96,000.00	0.000 %	TX	75.00	360	86,647.12	11/30/2020	17,329.42	17,329.42
Group 1	0028596535	98,000.00	0.000 %	AL	80.00	360	88,139.28	11/30/2020	17,627.86	17,627.86
Group 1	0028596903	96,000.00	0.000 %	NM	80.00	360	86,158.35	11/30/2020	17,231.67	17,231.67
Group 1	0028597027	105,000.00	0.000 %	FL	75.00	360	84,780.50	11/30/2020	16,956.10	16,956.10
Group 1	0028597063	104,000.00	0.000 %	VA	70.00	360	93,110.12	11/30/2020	18,622.02	18,622.02
Group 1	0028597209	404,000.00	0.000 %	CA	80.00	360	355,497.68	11/30/2020	71,099.54	71,099.54
Group 1	0028597404	135,000.00	0.000 %	NJ	75.00	360	113,326.79	11/30/2020	22,665.36	22,665.36
Group 1	0028598528	372,000.00	0.000 %	WA	80.00	360	330,952.24	11/30/2020	66,190.45	66,190.45
Group 1	0028598776	172,000.00	0.000 %	FL	80.00	360	154,031.21	11/30/2020	31,084.29	31,084.29
Group 1	0028599827	312,000.00	0.000 %	NY	80.00	360	279,999.96	11/30/2020	55,999.99	55,999.99
Group 1	0028600332	190,000.00	0.000 %	GA	74.00	360	167,243.46	11/30/2020	33,448.69	33,448.69
Group 1	0028600436	417,000.00	0.000 %	TX	67.00	360	377,363.31	11/30/2020	75,472.66	75,472.66
Group 1	0028600452	159,000.00	0.000 %	FL	75.00	360	141,249.76	11/30/2020	28,249.95	28,249.95
Group 1	0028600685	128,000.00	0.000 %	NJ	75.00	360	115,229.07	11/30/2020	23,045.81	23,045.81
Group 1	0028601820	192,000.00	0.000 %	TX	80.00	360	171,478.69	11/30/2020	34,295.74	34,295.74
Group 1	0028601847	276,000.00	0.000 %	IL	65.00	360	237,865.81	11/30/2020	47,573.16	47,573.16
Group 1	0028601928	89,000.00	0.000 %	NC	75.00	360	79,715.79	11/30/2020	15,943.16	15,943.16
Group 1	0028602006	312,000.00	0.000 %	AZ	80.00	360	281,413.92	11/30/2020	56,282.78	56,282.78
Group 1	0028602381	417,000.00	0.000 %	CA	63.00	360	373,848.21	11/30/2020	74,769.64	74,769.64
Group 1	0028603367	380,000.00	0.000 %	CA	80.00	360	339,523.35	11/30/2020	67,904.67	67,904.67
Group 1	0028603809	365,000.00	0.000 %	NJ	65.00	360	315,537.91	11/30/2020	63,107.58	63,107.58
Group 1	0028604471	417,000.00	0.000 %	NY	76.00	360	376,153.46	11/30/2020	75,230.69	75,230.69
Group 1	0028604824	120,000.00	0.000 %	FL	65.00	360	108,081.00	11/30/2020	21,616.20	21,616.20
Group 1	0028605840	87,000.00	0.000 %	PA	75.00	360	78,193.82	11/30/2020	15,638.76	15,638.76
Group 1	0028605990	272,000.00	0.000 %	TX	80.00	360	242,213.73	11/30/2020	48,442.75	48,442.75
Group 1	0028606200	101,000.00	0.000 %	FL	75.00	360	91,575.49	11/30/2020	18,315.10	18,315.10
Group 1	0028606233	180,000.00	0.000 %	MA	80.00	360	160,758.79	11/30/2020	32,151.76	32,151.76
Group 1	0028606747	272,000.00	0.000 %	TX	71.00	360	239,013.30	11/30/2020	47,802.66	47,802.66
Group 1	0028606815	134,000.00	0.000 %	TX	80.00	360	120,457.66	11/30/2020	24,091.53	24,091.53

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Group 1	0028606938	250,000.00	0.000 %	CA	70.00	360	223,754.41	11/30/2020	44,750.88	44,750.88
Group 1	0028607539	263,000.00	0.000 %	NY	75.00	360	227,307.59	11/30/2020	45,461.52	45,461.52
Group 1	0028607713	196,000.00	0.000 %	ND	80.00	360	174,131.64	11/30/2020	34,826.33	34,826.33
Group 1	0028607981	150,000.00	0.000 %	NV	77.00	360	133,609.13	11/30/2020	26,721.83	26,721.83
Group 1	0028608327	105,000.00	0.000 %	FL	70.00	360	90,879.89	11/30/2020	18,175.98	18,175.98
Group 1	0028608434	408,000.00	0.000 %	FL	79.00	360	365,060.83	11/30/2020	73,012.17	73,012.17
Group 1	0028609246	283,000.00	0.000 %	TX	80.00	360	252,062.36	11/30/2020	50,412.47	50,412.47
Group 1	0028609642	155,000.00	0.000 %	TN	71.00	360	139,223.85	11/30/2020	27,844.77	27,844.77
Group 1	0028609649	174,000.00	0.000 %	CT	75.00	360	156,748.09	11/30/2020	31,349.62	31,349.62
Group 1	0028610400	195,000.00	0.000 %	TX	78.00	360	174,093.55	11/30/2020	34,818.71	34,818.71
Group 1	0028610485	151,000.00	0.000 %	MN	80.00	360	135,215.40	11/30/2020	27,043.08	27,043.08
Group 1	0028610998	300,000.00	0.000 %	CA	74.00	360	269,960.72	11/30/2020	53,992.14	53,992.14
Group 1	0028611093	417,000.00	0.000 %	CA	80.00	360	374,556.50	11/30/2020	74,911.30	74,911.30
Group 1	0028612371	288,000.00	0.000 %	TX	80.00	360	258,123.69	11/30/2020	51,624.74	51,624.74
Group 1	0028613038	210,000.00	0.000 %	TX	70.00	360	188,683.28	11/30/2020	37,736.66	37,736.66
Group 1	0028613141	504,000.00	0.000 %	DC	80.00	360	431,004.50	11/30/2020	86,200.90	86,200.90
Group 1	0028614520	315,000.00	0.000 %	DC	75.00	360	282,322.51	11/30/2020	56,464.50	56,464.50
Group 1	0028615096	239,000.00	0.000 %	NY	80.00	360	214,853.68	11/30/2020	42,970.74	42,970.74
Group 1	0028615715	158,000.00	0.000 %	PA	70.00	360	142,071.93	11/30/2020	28,414.39	28,414.39
Group 1	0028616149	332,000.00	0.000 %	CA	68.00	360	296,319.43	11/30/2020	59,263.89	59,263.89
Group 1	0028616235	216,000.00	0.000 %	UT	75.00	360	192,828.89	11/30/2020	38,565.78	38,565.78
Group 1	0028616353	120,000.00	0.000 %	TX	75.00	360	105,261.73	11/30/2020	21,052.35	21,052.35
Group 1	0028616445	353,000.00	0.000 %	VA	78.00	360	318,422.17	11/30/2020	63,684.43	63,684.43
Group 1	0028616465	175,000.00	0.000 %	FL	69.00	360	157,187.96	11/30/2020	31,437.59	31,437.59
Group 1	0028616476	381,000.00	0.000 %	CA	70.00	360	331,413.87	11/30/2020	66,282.77	66,282.77
Group 1	0028616586	116,000.00	0.000 %	OH	80.00	360	105,068.73	11/30/2020	21,013.75	21,013.75
Group 1	0028617073	488,000.00	0.000 %	VA	80.00	360	426,965.33	11/30/2020	85,393.07	85,393.07
Group 1	0028617082	417,000.00	0.000 %	FL	69.00	360	377,676.06	11/30/2020	75,535.21	75,535.21
Group 1	0028617919	85,000.00	0.000 %	TX	75.00	360	76,448.18	11/30/2020	15,289.64	15,289.64
Group 1	0028618396	161,000.00	0.000 %	TX	75.00	360	144,243.89	11/30/2020	28,848.78	28,848.78
Group 1	0028618540	108,000.00	0.000 %	TX	80.00	360	96,291.96	11/30/2020	19,258.39	19,258.39
Group 1	0028618941	270,000.00	0.000 %	FL	72.00	360	241,239.39	11/30/2020	48,247.88	48,247.88
Group 1	0028619060	219,000.00	0.000 %	NC	71.00	360	195,406.93	11/30/2020	39,081.39	39,081.39

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Group 1	0028619489	339,000.00	0.000 %	TX	77.00	360	298,798.31	11/30/2020	59,759.66	59,759.66
Group 1	0028619527	623,000.00	0.000 %	MD	78.00	360	546,533.98	11/30/2020	109,306.80	109,306.80
Group 1	0028619627	310,000.00	0.000 %	TX	78.00	360	318,934.35	11/30/2020	63,786.87	63,786.87
Group 1	0028619852	60,000.00	0.000 %	MS	71.00	360	53,775.78	11/30/2020	10,755.16	10,755.16
Group 1	0028620193	504,000.00	0.000 %	CA	80.00	360	447,782.76	11/30/2020	89,556.55	89,556.55
Group 1	0028620276	160,000.00	0.000 %	TX	80.00	360	143,806.30	11/30/2020	28,761.26	28,761.26
Group 1	0028620372	191,000.00	0.000 %	ND	75.00	360	171,775.42	11/30/2020	34,355.08	34,355.08
Group 1	0028621924	405,000.00	0.000 %	NJ	75.00	360	357,834.21	11/30/2020	71,566.84	71,566.84
Group 1	0028622016	220,000.00	0.000 %	CA	76.00	360	195,753.18	11/30/2020	39,150.64	39,150.64
Group 1	0028622577	136,000.00	0.000 %	FL	80.00	360	123,432.62	11/30/2020	24,686.52	24,686.52
Group 1	0028623194	350,000.00	0.000 %	VA	79.00	360	311,428.38	11/30/2020	62,285.68	62,285.68
Group 1	0028624384	86,000.00	0.000 %	NM	75.00	360	78,222.02	11/30/2020	15,644.40	15,644.40
Group 1	0028624385	77,000.00	0.000 %	NM	75.00	360	69,256.67	11/30/2020	13,851.33	13,851.33
Group 1	0028626390	292,000.00	0.000 %	OK	80.00	360	261,375.31	11/30/2020	52,275.06	52,275.06
Group 1	0028627071	232,000.00	0.000 %	NJ	70.00	360	208,483.55	11/30/2020	41,696.71	41,696.71
Group 1	0028627806	161,000.00	0.000 %	WA	75.00	360	145,254.63	11/30/2020	29,050.93	29,050.93
Group 1	0028629503	89,000.00	0.000 %	OH	80.00	360	79,780.25	11/30/2020	15,956.05	15,956.05
Group 1	0028629595	128,000.00	0.000 %	NY	80.00	360	110,754.87	11/30/2020	22,150.97	22,150.97
Group 1	0028630454	405,000.00	0.000 %	AZ	64.00	360	361,834.04	11/30/2020	72,366.81	72,366.81
Group 1	0028630550	59,000.00	0.000 %	PA	80.00	360	52,972.81	11/30/2020	10,594.56	10,594.56
Group 1	0028630567	300,000.00	0.000 %	MN	80.00	360	254,949.63	11/30/2020	50,989.93	50,989.93
Group 1	0028632114	83,000.00	0.000 %	TX	75.00	360	74,844.90	11/30/2020	14,968.98	14,968.98
Group 1	0028632132	212,000.00	0.000 %	OR	80.00	360	171,534.51	11/30/2020	34,306.90	34,306.90
Group 1	0028634369	362,000.00	0.000 %	WA	79.00	360	323,195.86	11/30/2020	64,639.17	64,639.17
Group 1	0028634796	188,000.00	0.000 %	CA	74.00	360	161,209.73	11/30/2020	32,241.95	32,241.95
Group 1	0028635061	95,000.00	0.000 %	MO	80.00	360	84,148.51	11/30/2020	16,829.70	16,829.70
Group 1	0028635546	250,000.00	0.000 %	NC	80.00	360	222,593.97	11/30/2020	44,518.79	44,518.79
Group 1	0028635887	62,000.00	0.000 %	GA	80.00	360	56,335.18	11/30/2020	11,267.04	11,267.04
Group 1	0028636295	278,000.00	0.000 %	VA	80.00	360	231,233.46	11/30/2020	46,246.69	46,246.69
Group 1	0028637234	545,000.00	0.000 %	CA	70.00	360	488,638.09	11/30/2020	97,727.62	97,727.62
Group 1	0028638152	183,000.00	0.000 %	FL	70.00	360	162,308.42	11/30/2020	32,461.68	32,461.68
Group 1	0028640114	298,000.00	0.000 %	IL	80.00	360	266,008.94	11/30/2020	53,201.79	53,201.79
Group 1	0028641450	130,000.00	0.000 %	WI	74.00	360	116,266.33	11/30/2020	23,253.27	23,253.27

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Group 1	0028641650	177,000.00	0.000 %	NJ	74.00	360	158,213.13	11/30/2020	31,642.63	31,642.63
Group 1	0028642745	188,000.00	0.000 %	CA	75.00	360	160,582.42	11/30/2020	32,116.48	32,116.48
Group 1	0028643340	184,000.00	0.000 %	CA	80.00	360	164,014.89	11/30/2020	32,802.98	32,802.98
Group 1	0028643823	200,000.00	0.000 %	WI	77.00	360	168,548.99	11/30/2020	33,709.80	33,709.80
Group 1	0028644170	252,000.00	0.000 %	TX	76.00	360	226,014.55	11/30/2020	45,202.91	45,202.91
Group 1	0028645304	98,000.00	0.000 %	MN	75.00	360	88,837.51	11/30/2020	17,767.50	17,767.50
Group 1	0028645435	417,000.00	0.000 %	NM	73.00	360	376,987.85	11/30/2020	75,397.57	75,397.57
Group 1	0028645723	80,000.00	0.000 %	PR	62.00	360	79,165.95	11/30/2020	15,833.19	15,833.19
Group 1	0028646740	550,000.00	0.000 %	MD	63.00	360	493,085.25	11/30/2020	98,617.05	98,617.05
Group 1	0028646936	236,000.00	0.000 %	TX	80.00	360	212,943.33	11/30/2020	42,588.67	42,588.67
Group 1	0028647236	180,000.00	0.000 %	VT	80.00	360	157,365.01	11/30/2020	31,473.00	31,473.00
Group 1	0028647412	93,000.00	0.000 %	AZ	61.00	360	81,062.85	11/30/2020	16,212.57	16,212.57
Group 1	0028647600	222,000.00	0.000 %	GA	80.00	360	197,991.88	11/30/2020	39,598.38	39,598.38
Group 1	0028647743	147,000.00	0.000 %	OH	80.00	360	128,504.39	11/30/2020	25,700.88	25,700.88
Group 1	0028648042	150,000.00	0.000 %	MA	74.00	360	134,142.03	11/30/2020	26,828.41	26,828.41
Group 1	0028648256	315,000.00	0.000 %	CA	80.00	360	283,284.05	11/30/2020	56,656.81	56,656.81
Group 1	0028648799	188,000.00	0.000 %	IL	80.00	360	168,885.87	11/30/2020	33,777.17	33,777.17
Group 1	0028648929	203,000.00	0.000 %	NH	75.00	360	182,330.87	11/30/2020	36,466.17	36,466.17
Group 1	0028649487	280,000.00	0.000 %	PA	67.00	360	249,266.27	11/30/2020	49,853.25	49,853.25
Group 1	0028649549	249,000.00	0.000 %	CT	79.00	360	219,636.82	11/30/2020	43,927.36	43,927.36
Group 1	0028650445	139,000.00	0.000 %	LA	80.00	360	123,721.41	11/30/2020	24,744.28	24,744.28
Group 1	0028650536	284,000.00	0.000 %	CA	70.00	360	259,395.07	11/30/2020	52,478.28	52,478.28
Group 1	0028650877	416,000.00	0.000 %	CO	80.00	360	374,497.35	11/30/2020	74,899.47	74,899.47
Group 1	0028651057	184,000.00	0.000 %	MD	75.00	360	172,607.31	11/30/2020	34,521.46	34,521.46
Group 1	0028651107	75,000.00	0.000 %	NC	80.00	360	67,511.28	11/30/2020	13,502.26	13,502.26
Group 1	0028651120	126,000.00	0.000 %	NY	80.00	360	113,089.23	11/30/2020	22,617.85	22,617.85
Group 1	0028651362	225,000.00	0.000 %	AL	73.00	360	201,270.96	11/30/2020	40,254.19	40,254.19
Group 1	0028651501	152,000.00	0.000 %	MO	80.00	360	53,351.38	11/30/2020	10,670.28	10,670.28
Group 1	0028651897	218,000.00	0.000 %	CA	64.00	360	181,343.32	11/30/2020	36,268.66	36,268.66
Group 1	0028652318	122,000.00	0.000 %	AZ	80.00	360	111,089.31	11/30/2020	22,217.86	22,217.86
Group 1	0028652925	200,000.00	0.000 %	AZ	70.00	360	179,245.34	11/30/2020	35,849.07	35,849.07
Group 1	0028653871	236,000.00	0.000 %	MD	80.00	360	200,722.80	11/30/2020	40,144.56	40,144.56
Group 1	0028654966	154,000.00	0.000 %	UT	80.00	360	139,035.75	11/30/2020	27,807.15	27,807.15

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Group 1	0028655421	209,000.00	0.000 %	SD	75.00	360	185,635.72	11/30/2020	37,127.14	37,127.14
Group 1	0028655549	330,000.00	0.000 %	FL	75.00	360	298,065.92	11/30/2020	59,613.18	59,613.18
Group 1	0028656505	216,000.00	0.000 %	FL	80.00	360	190,939.12	11/30/2020	38,187.82	38,187.82
Group 1	0028656718	320,000.00	0.000 %	WI	80.00	360	286,168.45	11/30/2020	57,233.69	57,233.69
Group 1	0028657101	417,000.00	0.000 %	TX	76.00	360	372,914.95	11/30/2020	74,582.99	74,582.99
Group 1	0028658198	386,000.00	0.000 %	CO	71.00	360	345,719.02	11/30/2020	69,143.80	69,143.80
Group 1	0028658229	252,000.00	0.000 %	VT	80.00	360	225,358.60	11/30/2020	45,071.72	45,071.72
Group 1	0028659582	96,000.00	0.000 %	TX	75.00	360	86,346.37	11/30/2020	17,269.27	17,269.27
Group 1	0028659811	298,000.00	0.000 %	NJ	70.00	360	267,219.60	11/30/2020	53,443.92	53,443.92
Group 1	0028660775	340,000.00	0.000 %	CA	80.00	360	303,373.21	11/30/2020	60,674.64	60,674.64
Group 1	0028661078	296,000.00	0.000 %	WA	80.00	360	266,442.47	11/30/2020	53,288.49	53,288.49
Group 1	0028661426	240,000.00	0.000 %	CA	64.00	360	215,495.17	11/30/2020	43,099.03	43,099.03
Group 1	0028662229	142,000.00	0.000 %	PA	80.00	360	127,426.89	11/30/2020	25,485.38	25,485.38
Group 1	0028662261	213,000.00	0.000 %	NV	69.00	360	181,146.06	11/30/2020	36,229.21	36,229.21
Group 1	0028662448	119,000.00	0.000 %	TX	75.00	360	106,543.71	11/30/2020	21,308.74	21,308.74
Group 1	0028662772	299,000.00	0.000 %	NY	80.00	360	266,628.99	11/30/2020	53,325.80	53,325.80
Group 1	0028663067	228,000.00	0.000 %	NM	80.00	360	204,347.90	11/30/2020	40,869.58	40,869.58
Group 1	0028663207	128,000.00	0.000 %	AZ	80.00	360	115,908.17	11/30/2020	23,181.63	23,181.63
Group 1	0028663208	152,000.00	0.000 %	AZ	80.00	360	137,640.99	11/30/2020	27,528.20	27,528.20
Group 1	0028663566	533,000.00	0.000 %	NY	64.00	360	480,346.36	11/30/2020	96,069.27	96,069.27
Group 1	0028664490	298,000.00	0.000 %	CA	70.00	360	268,917.05	11/30/2020	53,783.41	53,783.41
Group 1	0028665013	277,000.00	0.000 %	CA	80.00	360	240,699.62	11/30/2020	48,139.92	48,139.92
Group 1	0028665545	222,000.00	0.000 %	OH	80.00	360	165,373.99	11/30/2020	33,074.80	33,074.80
Group 1	0028665746	414,000.00	0.000 %	NM	80.00	360	360,068.26	11/30/2020	72,013.65	72,013.65
Group 1	0028666508	298,000.00	0.000 %	NH	80.00	360	269,170.47	11/30/2020	53,834.09	53,834.09
Group 1	0028666806	96,000.00	0.000 %	PR	80.00	360	86,776.47	11/30/2020	17,355.29	17,355.29
Group 1	0028667538	313,000.00	0.000 %	TN	75.00	360	281,858.00	11/30/2020	56,371.60	56,371.60
Group 1	0028667588	218,000.00	0.000 %	MO	80.00	360	196,516.10	11/30/2020	39,303.22	39,303.22
Group 1	0028667613	134,000.00	0.000 %	NE	65.00	360	116,276.86	11/30/2020	23,255.37	23,255.37
Group 1	0028667939	109,000.00	0.000 %	TX	75.00	360	97,890.56	11/30/2020	19,578.11	19,578.11
Group 1	0028669020	204,000.00	0.000 %	CA	80.00	360	184,017.58	11/30/2020	36,803.52	36,803.52
Group 1	0028670380	176,000.00	0.000 %	NV	80.00	360	159,373.89	11/30/2020	31,874.78	31,874.78
Group 1	0028671831	417,000.00	0.000 %	MA	64.00	360	367,249.93	11/30/2020	73,449.99	73,449.99

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Group 1	0028673128	233,000.00	0.000 %	FL	80.00	360	207,587.90	11/30/2020	41,517.58	41,517.58
Group 1	0028673585	417,000.00	0.000 %	CA	69.00	360	363,984.37	11/30/2020	72,796.87	72,796.87
Group 1	0028673671	170,000.00	0.000 %	NV	75.00	360	152,618.10	11/30/2020	30,523.62	30,523.62
Group 1	0028673782	391,000.00	0.000 %	CA	80.00	360	350,718.40	11/30/2020	70,143.68	70,143.68
Group 1	0028674775	96,000.00	0.000 %	PR	80.00	360	85,738.92	11/30/2020	17,147.78	17,147.78
Group 1	0028675554	243,000.00	0.000 %	CO	75.00	360	218,665.74	11/30/2020	43,733.15	43,733.15
Group 1	0028675584	398,000.00	0.000 %	TX	80.00	360	347,125.53	11/30/2020	69,425.11	69,425.11
Group 1	0028675618	417,000.00	0.000 %	MD	80.00	360	375,765.01	11/30/2020	75,153.00	75,153.00
Group 1	0028675751	124,000.00	0.000 %	OK	80.00	360	110,777.63	11/30/2020	22,155.53	22,155.53
Group 1	0028676541	266,000.00	0.000 %	CA	70.00	360	237,412.54	11/30/2020	47,482.51	47,482.51
Group 1	0028676549	280,000.00	0.000 %	VA	80.00	360	251,572.62	11/30/2020	50,314.52	50,314.52
Group 1	0028676912	343,000.00	0.000 %	CA	75.00	360	295,508.89	11/30/2020	59,101.78	59,101.78
Group 1	0028677302	315,000.00	0.000 %	IL	75.00	360	272,467.73	11/30/2020	54,493.55	54,493.55
Group 1	0028677661	155,000.00	0.000 %	NC	79.00	360	136,784.64	11/30/2020	27,356.93	27,356.93
Group 1	0028677824	417,000.00	0.000 %	TN	66.00	360	367,904.36	11/30/2020	73,580.87	73,580.87
Group 1	0028677956	43,000.00	0.000 %	FL	80.00	360	39,099.75	11/30/2020	7,819.95	7,819.95
Group 1	0028678629	116,000.00	0.000 %	FL	80.00	360	81,036.72	11/30/2020	16,207.34	16,207.34
Group 1	0028679204	75,000.00	0.000 %	PR	78.00	360	66,337.25	11/30/2020	13,267.45	13,267.45
Group 1	0028680519	417,000.00	0.000 %	LA	75.00	360	373,848.21	11/30/2020	74,769.64	74,769.64
Group 1	0028680704	259,000.00	0.000 %	CA	73.00	360	229,461.27	11/30/2020	45,892.25	45,892.25
Group 1	0028681221	440,000.00	0.000 %	NY	72.00	360	396,780.02	11/30/2020	79,356.00	79,356.00
Group 1	0028681828	417,000.00	0.000 %	SC	76.00	360	341,732.01	11/30/2020	68,346.40	68,346.40
Group 1	0028682109	176,000.00	0.000 %	CA	80.00	360	156,998.49	11/30/2020	31,399.70	31,399.70
Group 1	0028682150	118,000.00	0.000 %	AZ	80.00	360	106,301.12	11/30/2020	21,260.22	21,260.22
Group 1	0028682233	795,000.00	0.000 %	SC	70.00	360	713,633.27	11/30/2020	142,726.65	142,726.65
Group 1	0028682588	125,000.00	0.000 %	NJ	74.00	360	112,726.74	11/30/2020	22,545.35	22,545.35
Group 2	0028453465	353,000.00	0.000 %	UT	95.00	360	326,079.13	11/30/2020	65,215.83	65,215.83
Group 2	0028454282	185,000.00	0.000 %	TX	95.00	360	165,384.79	11/30/2020	33,076.96	33,076.96
Group 2	0028454901	133,000.00	0.000 %	TX	95.00	360	119,612.91	11/30/2020	23,922.58	23,922.58
Group 2	0028455401	204,000.00	0.000 %	TX	95.00	360	186,793.90	11/30/2020	37,358.78	37,358.78
Group 2	0028456032	180,000.00	0.000 %	NJ	95.00	360	161,732.57	11/30/2020	32,346.51	32,346.51
Group 2	0028456428	44,000.00	0.000 %	TX	95.00	360	33,611.81	11/30/2020	6,722.36	6,722.36
Group 2	0028456503	67,000.00	0.000 %	DE	95.00	360	59,317.92	11/30/2020	11,863.58	11,863.58

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Group 2	0028456559	163,000.00	0.000 %	IN	90.00	360	144,142.83	11/30/2020	28,828.57	28,828.57
Group 2	0028456573	159,000.00	0.000 %	MI	95.00	360	141,782.85	11/30/2020	28,356.57	28,356.57
Group 2	0028457020	130,000.00	0.000 %	FL	95.00	360	116,658.36	11/30/2020	23,331.67	23,331.67
Group 2	0028457056	62,000.00	0.000 %	IL	85.00	360	55,001.17	11/30/2020	11,000.23	11,000.23
Group 2	0028457241	143,000.00	0.000 %	TX	88.00	360	125,081.71	11/30/2020	25,016.34	25,016.34
Group 2	0028458664	327,000.00	0.000 %	TX	95.00	360	273,653.41	11/30/2020	54,730.68	54,730.68
Group 2	0028460083	386,000.00	0.000 %	MI	90.00	360	345,562.24	11/30/2020	69,112.45	69,112.45
Group 2	0028460235	167,000.00	0.000 %	WV	90.00	360	149,067.52	11/30/2020	29,813.50	29,813.50
Group 2	0028461169	262,000.00	0.000 %	TX	94.00	360	223,495.94	11/30/2020	44,699.19	44,699.19
Group 2	0028462509	107,000.00	0.000 %	NE	95.00	360	95,689.89	11/30/2020	19,137.98	19,137.98
Group 2	0028464110	181,000.00	0.000 %	LA	95.00	360	162,723.11	11/30/2020	32,544.62	32,544.62
Group 2	0028464162	161,000.00	0.000 %	TX	95.00	360	134,164.66	11/30/2020	26,832.93	26,832.93
Group 2	0028465899	185,000.00	0.000 %	NY	90.00	360	165,093.50	11/30/2020	33,018.70	33,018.70
Group 2	0028465960	256,000.00	0.000 %	TX	95.00	360	227,689.81	11/30/2020	45,537.96	45,537.96
Group 2	0028466378	209,000.00	0.000 %	TX	95.00	360	187,169.95	11/30/2020	37,433.99	37,433.99
Group 2	0028466380	417,000.00	0.000 %	TX	93.00	360	371,923.84	11/30/2020	74,384.77	74,384.77
Group 2	0028466930	338,000.00	0.000 %	CA	90.00	360	300,663.76	11/30/2020	60,132.75	60,132.75
Group 2	0028467454	159,000.00	0.000 %	IL	90.00	360	144,078.32	11/30/2020	28,815.66	28,815.66
Group 2	0028467467	203,000.00	0.000 %	FL	95.00	360	181,216.11	11/30/2020	36,243.22	36,243.22
Group 2	0028468129	243,000.00	0.000 %	IA	90.00	360	206,692.39	11/30/2020	41,338.48	41,338.48
Group 2	0028468301	171,000.00	0.000 %	NY	90.00	360	152,831.35	11/30/2020	30,566.27	30,566.27
Group 2	0028469105	120,000.00	0.000 %	PA	95.00	360	107,193.70	11/30/2020	21,438.74	21,438.74
Group 2	0028469295	124,000.00	0.000 %	LA	95.00	360	105,665.47	11/30/2020	21,133.09	21,133.09
Group 2	0028469351	140,000.00	0.000 %	TX	90.00	360	124,868.19	11/30/2020	24,973.64	24,973.64
Group 2	0028469842	63,000.00	0.000 %	IL	95.00	360	54,014.90	11/30/2020	10,802.98	10,802.98
Group 2	0028469971	184,000.00	0.000 %	CA	95.00	360	165,534.92	11/30/2020	33,106.98	33,106.98
Group 2	0028470063	187,000.00	0.000 %	MD	95.00	360	167,416.78	11/30/2020	33,483.36	33,483.36
Group 2	0028470978	316,000.00	0.000 %	UT	95.00	360	276,397.49	11/30/2020	55,279.50	55,279.50
Group 2	0028471290	371,000.00	0.000 %	TX	95.00	360	319,626.53	11/30/2020	63,925.31	63,925.31
Group 2	0028471924	508,000.00	0.000 %	NJ	90.00	360	452,511.52	11/30/2020	90,502.30	90,502.30
Group 2	0028472102	157,000.00	0.000 %	MO	95.00	360	117,063.18	11/30/2020	23,412.64	23,412.64
Group 2	0028472289	408,000.00	0.000 %	FL	85.00	360	366,012.69	11/30/2020	73,202.54	73,202.54
Group 2	0028473572	308,000.00	0.000 %	FL	95.00	360	276,990.64	11/30/2020	55,398.13	55,398.13

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Group 2	0028474436	402,000.00	0.000 %	VA	95.00	360	361,391.84	11/30/2020	72,278.37	72,278.37
Group 2	0028474757	240,000.00	0.000 %	NV	95.00	360	215,566.84	11/30/2020	43,113.37	43,113.37
Group 2	0028474992	113,000.00	0.000 %	PR	85.00	360	101,694.77	11/30/2020	20,338.95	20,338.95
Group 2	0028476743	391,000.00	0.000 %	GA	95.00	360	343,851.45	11/30/2020	68,770.29	68,770.29
Group 2	0028477476	314,000.00	0.000 %	TX	95.00	360	270,209.78	11/30/2020	54,041.96	54,041.96
Group 2	0028477832	299,000.00	0.000 %	TX	95.00	360	265,862.05	11/30/2020	53,172.41	53,172.41
Group 2	0028478362	159,000.00	0.000 %	IL	95.00	360	141,973.90	11/30/2020	28,394.78	28,394.78
Group 2	0028479303	328,000.00	0.000 %	WA	95.00	360	292,523.63	11/30/2020	58,504.73	58,504.73
Group 2	0028480692	125,000.00	0.000 %	MI	95.00	360	116,505.40	11/30/2020	23,301.08	23,301.08
Group 2	0028481153	161,000.00	0.000 %	WY	90.00	360	144,153.73	11/30/2020	28,830.75	28,830.75
Group 2	0028481243	151,000.00	0.000 %	TX	95.00	360	135,459.36	11/30/2020	27,091.87	27,091.87
Group 2	0028481383	219,000.00	0.000 %	FL	95.00	360	220,287.90	11/30/2020	44,057.58	44,057.58
Group 2	0028481995	78,000.00	0.000 %	IL	95.00	360	68,652.84	11/30/2020	13,730.57	13,730.57
Group 2	0028482230	333,000.00	0.000 %	MN	95.00	360	296,511.91	11/30/2020	59,302.38	59,302.38
Group 2	0028482778	304,000.00	0.000 %	GA	95.00	360	266,179.42	11/30/2020	53,235.88	53,235.88
Group 2	0028483645	247,000.00	0.000 %	GA	95.00	360	205,319.03	11/30/2020	41,063.81	41,063.81
Group 2	0028483745	175,000.00	0.000 %	OH	90.00	360	157,306.93	11/30/2020	31,461.39	31,461.39
Group 2	0028483909	293,000.00	0.000 %	VA	90.00	360	258,451.01	11/30/2020	51,690.20	51,690.20
Group 2	0028483957	206,000.00	0.000 %	TX	95.00	360	183,128.91	11/30/2020	36,625.78	36,625.78
Group 2	0028484180	202,000.00	0.000 %	TX	90.00	360	180,919.17	11/30/2020	36,183.83	36,183.83
Group 2	0028484197	308,000.00	0.000 %	TX	95.00	360	282,708.82	11/30/2020	56,541.76	56,541.76
Group 2	0028484767	321,000.00	0.000 %	NY	95.00	360	287,788.94	11/30/2020	57,557.79	57,557.79
Group 2	0028485345	494,000.00	0.000 %	MD	90.00	360	443,213.17	11/30/2020	88,642.63	88,642.63
Group 2	0028485387	238,000.00	0.000 %	FL	90.00	360	199,021.00	11/30/2020	39,804.20	39,804.20
Group 2	0028485639	245,000.00	0.000 %	IL	95.00	360	219,736.45	11/30/2020	43,947.29	43,947.29
Group 2	0028485846	285,000.00	0.000 %	OK	95.00	360	243,270.09	11/30/2020	48,654.02	48,654.02
Group 2	0028485889	105,000.00	0.000 %	VA	95.00	360	93,705.82	11/30/2020	18,741.16	18,741.16
Group 2	0028485924	102,000.00	0.000 %	NJ	90.00	360	90,736.82	11/30/2020	18,147.36	18,147.36
Group 2	0028486393	299,000.00	0.000 %	TX	95.00	360	253,632.30	11/30/2020	50,726.46	50,726.46
Group 2	0028486612	213,000.00	0.000 %	TX	93.00	360	139,392.11	11/30/2020	27,878.42	27,878.42
Group 2	0028487563	105,000.00	0.000 %	GA	95.00	360	84,272.08	11/30/2020	16,854.42	16,854.42
Group 2	0028487751	225,000.00	0.000 %	WV	90.00	360	203,017.77	11/30/2020	40,603.55	40,603.55
Group 2	0028487769	380,000.00	0.000 %	TX	95.00	360	341,996.10	11/30/2020	68,399.22	68,399.22

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Group 2	0028487931	362,000.00	0.000 %	IL	85.00	360	326,034.79	11/30/2020	65,206.96	65,206.96
Group 2	0028488639	216,000.00	0.000 %	TX	95.00	360	192,034.46	11/30/2020	38,406.89	38,406.89
Group 2	0028488696	254,000.00	0.000 %	MD	85.00	360	228,251.37	11/30/2020	45,650.27	45,650.27
Group 2	0028489441	209,000.00	0.000 %	IL	95.00	360	185,981.25	11/30/2020	37,196.25	37,196.25
Group 2	0028489635	131,000.00	0.000 %	VA	95.00	360	118,180.47	11/30/2020	23,636.09	23,636.09
Group 2	0028490179	178,000.00	0.000 %	PA	90.00	360	143,075.02	11/30/2020	28,615.00	28,615.00
Group 2	0028490400	179,000.00	0.000 %	NV	85.00	360	158,534.33	11/30/2020	31,706.87	31,706.87
Group 2	0028490582	248,000.00	0.000 %	GA	90.00	360	215,022.11	11/30/2020	43,004.42	43,004.42
Group 2	0028491272	318,000.00	0.000 %	GA	95.00	360	285,193.64	11/30/2020	57,038.73	57,038.73
Group 2	0028491612	206,000.00	0.000 %	NY	94.00	360	185,695.62	11/30/2020	37,139.12	37,139.12
Group 2	0028491924	171,000.00	0.000 %	TX	95.00	360	153,176.82	11/30/2020	30,635.36	30,635.36
Group 2	0028492065	132,000.00	0.000 %	AL	87.00	360	118,045.11	11/30/2020	23,609.02	23,609.02
Group 2	0028492625	77,000.00	0.000 %	TX	90.00	360	69,639.73	11/30/2020	13,927.95	13,927.95
Group 2	0028492713	417,000.00	0.000 %	MN	92.00	360	375,467.13	11/30/2020	75,093.43	75,093.43
Group 2	0028492762	235,000.00	0.000 %	MN	88.00	360	221,446.50	11/30/2020	44,289.30	44,289.30
Group 2	0028493535	70,000.00	0.000 %	AZ	95.00	360	62,868.18	11/30/2020	12,573.64	12,573.64
Group 2	0028493837	242,000.00	0.000 %	TX	95.00	360	209,976.84	11/30/2020	41,995.37	41,995.37
Group 2	0028493966	74,000.00	0.000 %	AL	90.00	360	67,253.39	11/30/2020	13,450.68	13,450.68
Group 2	0028494203	157,000.00	0.000 %	FL	95.00	360	138,173.63	11/30/2020	27,634.73	27,634.73
Group 2	0028494437	241,000.00	0.000 %	PA	95.00	360	217,105.78	11/30/2020	43,421.16	43,421.16
Group 2	0028494838	347,000.00	0.000 %	CA	95.00	360	310,880.33	11/30/2020	62,176.07	62,176.07
Group 2	0028495419	238,000.00	0.000 %	CA	95.00	360	213,784.72	11/30/2020	42,756.94	42,756.94
Group 2	0028495624	327,000.00	0.000 %	PA	85.00	360	282,476.90	11/30/2020	56,495.38	56,495.38
Group 2	0028496035	127,000.00	0.000 %	TN	95.00	360	114,066.08	11/30/2020	22,813.22	22,813.22
Group 2	0028496078	122,000.00	0.000 %	TX	85.00	360	109,793.35	11/30/2020	21,958.67	21,958.67
Group 2	0028496189	113,000.00	0.000 %	IL	95.00	360	100,021.34	11/30/2020	20,004.27	20,004.27
Group 2	0028496579	337,000.00	0.000 %	VA	90.00	360	300,338.75	11/30/2020	60,067.75	60,067.75
Group 2	0028496991	233,000.00	0.000 %	TX	90.00	360	199,771.75	11/30/2020	39,954.35	39,954.35
Group 2	0028497063	202,000.00	0.000 %	TX	95.00	360	180,149.38	11/30/2020	36,029.88	36,029.88
Group 2	0028497549	395,000.00	0.000 %	TX	95.00	360	349,430.04	11/30/2020	69,886.01	69,886.01
Group 2	0028497676	228,000.00	0.000 %	TX	95.00	360	204,347.90	11/30/2020	40,869.58	40,869.58
Group 2	0028498816	121,000.00	0.000 %	NC	95.00	360	108,831.80	11/30/2020	21,766.36	21,766.36
Group 2	0028498856	270,000.00	0.000 %	NY	90.00	360	238,797.35	11/30/2020	47,759.47	47,759.47

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C03



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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	0028500834	288,000.00	0.000 %	FL	90.00	360	256,461.91	11/30/2020	51,292.38	51,292.38
Group 2	0028500837	229,000.00	0.000 %	MT	95.00	360	204,768.61	11/30/2020	40,953.72	40,953.72
Group 2	0028501556	311,000.00	0.000 %	TX	95.00	360	279,457.42	11/30/2020	55,891.48	55,891.48
Group 2	0028501675	297,000.00	0.000 %	TX	90.00	360	265,601.44	11/30/2020	53,120.29	53,120.29
Group 2	0028502539	264,000.00	0.000 %	CO	92.00	360	235,746.28	11/30/2020	47,149.26	47,149.26
Group 2	0028503255	203,000.00	0.000 %	FL	95.00	360	179,541.02	11/30/2020	35,908.20	35,908.20
Group 2	0028503361	304,000.00	0.000 %	MD	95.00	360	274,150.93	11/30/2020	54,830.19	54,830.19
Group 2	0028503399	73,000.00	0.000 %	FL	85.00	360	65,826.43	11/30/2020	13,165.29	13,165.29
Group 2	0028504145	245,000.00	0.000 %	CA	90.00	360	206,368.18	11/30/2020	41,273.64	41,273.64
Group 2	0028504607	185,000.00	0.000 %	CA	90.00	360	164,906.47	11/30/2020	32,981.29	32,981.29
Group 2	0028504822	416,000.00	0.000 %	MD	95.00	360	371,045.40	11/30/2020	74,209.08	74,209.08
Group 2	0028505976	196,000.00	0.000 %	TX	95.00	360	175,720.93	11/30/2020	35,144.19	35,144.19
Group 2	0028506038	190,000.00	0.000 %	FL	95.00	360	170,362.19	11/30/2020	34,072.44	34,072.44
Group 2	0028506395	261,000.00	0.000 %	CA	90.00	360	231,756.32	11/30/2020	46,351.26	46,351.26
Group 2	0028507018	166,000.00	0.000 %	MI	95.00	360	149,034.42	11/30/2020	29,806.88	29,806.88
Group 2	0028509787	381,000.00	0.000 %	NM	90.00	360	340,407.84	11/30/2020	68,081.57	68,081.57
Group 2	0028510032	144,000.00	0.000 %	TX	89.00	360	128,852.97	11/30/2020	25,770.59	25,770.59
Group 2	0028510148	220,000.00	0.000 %	NH	83.00	360	197,065.18	11/30/2020	39,413.04	39,413.04
Group 2	0028510921	350,000.00	0.000 %	WA	88.00	360	310,306.96	11/30/2020	62,061.39	62,061.39
Group 2	0028511258	136,000.00	0.000 %	NC	85.00	360	122,852.14	11/30/2020	24,570.43	24,570.43
Group 2	0028511311	194,000.00	0.000 %	OR	90.00	360	174,530.76	11/30/2020	34,906.15	34,906.15
Group 2	0028511432	207,000.00	0.000 %	MI	90.00	360	185,226.35	11/30/2020	37,045.27	37,045.27
Group 2	0028511657	491,000.00	0.000 %	NY	90.00	360	438,045.37	11/30/2020	87,609.07	87,609.07
Group 2	0028512522	117,000.00	0.000 %	LA	90.00	360	104,478.86	11/30/2020	20,895.77	20,895.77
Group 2	0028513228	122,000.00	0.000 %	TX	95.00	360	108,072.09	11/30/2020	21,614.42	21,614.42
Group 2	0028513636	256,000.00	0.000 %	NJ	95.00	360	229,942.65	11/30/2020	45,988.53	45,988.53
Group 2	0028513726	271,000.00	0.000 %	NJ	90.00	360	242,331.44	11/30/2020	48,466.29	48,466.29
Group 2	0028514327	379,000.00	0.000 %	NJ	92.00	360	337,930.82	11/30/2020	67,586.16	67,586.16
Group 2	0028515050	228,000.00	0.000 %	TX	90.00	360	202,278.29	11/30/2020	40,455.66	40,455.66
Group 2	0028515097	328,000.00	0.000 %	AK	95.00	360	287,782.85	11/30/2020	57,556.57	57,556.57
Group 2	0028515231	208,000.00	0.000 %	CO	95.00	360	186,237.72	11/30/2020	37,247.54	37,247.54
Group 2	0028516298	271,000.00	0.000 %	WI	95.00	360	243,647.95	11/30/2020	48,729.59	48,729.59
Group 2	0028517104	324,000.00	0.000 %	CA	90.00	360	289,466.68	11/30/2020	57,893.34	57,893.34

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Connecticut Avenue Securities

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Series 2015-C03



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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	0028518163	417,000.00	0.000 %	WA	93.00	360	369,001.27	11/30/2020	73,800.25	73,800.25
Group 2	0028518741	100,000.00	0.000 %	CT	95.00	360	88,950.97	11/30/2020	17,790.19	17,790.19
Group 2	0028518857	240,000.00	0.000 %	CA	95.00	360	214,577.10	11/30/2020	42,915.42	42,915.42
Group 2	0028519187	304,000.00	0.000 %	LA	95.00	360	271,158.94	11/30/2020	54,231.79	54,231.79
Group 2	0028520160	263,000.00	0.000 %	KY	95.00	360	235,919.09	11/30/2020	47,183.82	47,183.82
Group 2	0028520500	140,000.00	0.000 %	IL	90.00	360	125,337.40	11/30/2020	25,067.48	25,067.48
Group 2	0028521990	388,000.00	0.000 %	TX	95.00	360	336,666.45	11/30/2020	67,333.29	67,333.29
Group 2	0028523717	120,000.00	0.000 %	GA	95.00	360	107,888.62	11/30/2020	21,577.72	21,577.72
Group 2	0028524292	177,000.00	0.000 %	NJ	95.00	360	159,251.10	11/30/2020	31,850.22	31,850.22
Group 2	0028525847	131,000.00	0.000 %	PA	95.00	360	116,312.09	11/30/2020	23,262.42	23,262.42
Group 2	0028525923	282,000.00	0.000 %	TX	92.00	360	252,053.37	11/30/2020	50,410.67	50,410.67
Group 2	0028527304	293,000.00	0.000 %	NY	85.00	360	264,600.21	11/30/2020	52,920.04	52,920.04
Group 2	0028527648	333,000.00	0.000 %	PA	95.00	360	298,056.58	11/30/2020	59,611.32	59,611.32
Group 2	0028528186	153,000.00	0.000 %	WY	90.00	360	136,176.57	11/30/2020	27,235.31	27,235.31
Group 2	0028528208	291,000.00	0.000 %	TX	95.00	360	254,059.95	11/30/2020	50,811.99	50,811.99
Group 2	0028528456	337,000.00	0.000 %	WA	95.00	360	289,696.45	11/30/2020	57,939.29	57,939.29
Group 2	0028530500	164,000.00	0.000 %	CA	90.00	360	146,597.92	11/30/2020	29,319.58	29,319.58
Group 2	0028530541	209,000.00	0.000 %	CA	95.00	360	186,905.04	11/30/2020	37,381.01	37,381.01
Group 2	0028530827	133,000.00	0.000 %	TX	95.00	360	110,882.86	11/30/2020	22,176.57	22,176.57
Group 2	0028531195	180,000.00	0.000 %	MS	95.00	360	157,834.05	11/30/2020	31,566.81	31,566.81
Group 2	0028531198	218,000.00	0.000 %	TN	95.00	360	196,996.34	11/30/2020	39,399.27	39,399.27
Group 2	0028531363	215,000.00	0.000 %	VA	83.00	360	193,735.48	11/30/2020	38,747.10	38,747.10
Group 2	0028531434	256,000.00	0.000 %	LA	95.00	360	229,363.67	11/30/2020	45,872.73	45,872.73
Group 2	0028531734	236,000.00	0.000 %	TX	95.00	360	207,802.46	11/30/2020	41,560.49	41,560.49
Group 2	0028532222	209,000.00	0.000 %	NJ	95.00	360	188,184.05	11/30/2020	37,636.81	37,636.81
Group 2	0028532764	373,000.00	0.000 %	MA	90.00	360	332,309.32	11/30/2020	66,461.86	66,461.86
Group 2	0028532892	268,000.00	0.000 %	GA	90.00	360	236,877.06	11/30/2020	47,375.41	47,375.41
Group 2	0028533073	238,000.00	0.000 %	CO	95.00	360	213,748.39	11/30/2020	42,749.68	42,749.68
Group 2	0028533986	366,000.00	0.000 %	GA	95.00	360	327,881.82	11/30/2020	65,576.36	65,576.36
Group 2	0028534136	104,000.00	0.000 %	OK	84.00	360	92,949.60	11/30/2020	18,589.92	18,589.92
Group 2	0028534905	108,000.00	0.000 %	MS	95.00	360	96,290.98	11/30/2020	19,258.20	19,258.20
Group 2	0028535694	366,000.00	0.000 %	NY	85.00	360	330,475.65	11/30/2020	66,095.13	66,095.13
Group 2	0028536569	174,000.00	0.000 %	MN	95.00	360	153,427.30	11/30/2020	30,685.46	30,685.46

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Connecticut Avenue Securities

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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	0028536840	417,000.00	0.000 %	CA	93.00	360	363,901.89	11/30/2020	72,780.38	72,780.38
Group 2	0028536936	135,000.00	0.000 %	NC	90.00	360	121,276.28	11/30/2020	24,255.26	24,255.26
Group 2	0028536948	306,000.00	0.000 %	TX	90.00	360	274,354.90	11/30/2020	54,870.98	54,870.98
Group 2	0028537315	152,000.00	0.000 %	FL	95.00	360	137,111.43	11/30/2020	27,422.29	27,422.29
Group 2	0028537347	285,000.00	0.000 %	CO	95.00	360	254,276.07	11/30/2020	50,855.21	50,855.21
Group 2	0028539570	332,000.00	0.000 %	WA	95.00	360	292,766.74	11/30/2020	58,553.35	58,553.35
Group 2	0028540000	214,000.00	0.000 %	MI	95.00	360	186,935.29	11/30/2020	37,387.06	37,387.06
Group 2	0028540364	148,000.00	0.000 %	TX	95.00	360	133,366.41	11/30/2020	26,673.28	26,673.28
Group 2	0028540455	308,000.00	0.000 %	UT	90.00	360	294,182.50	11/30/2020	58,836.50	58,836.50
Group 2	0028541348	404,000.00	0.000 %	HI	90.00	360	363,653.07	11/30/2020	72,730.61	72,730.61
Group 2	0028542610	159,000.00	0.000 %	TX	90.00	360	142,844.94	11/30/2020	28,568.99	28,568.99
Group 2	0028543149	212,000.00	0.000 %	FL	95.00	360	174,133.68	11/30/2020	34,826.74	34,826.74
Group 2	0028543298	121,000.00	0.000 %	MI	85.00	360	108,160.32	11/30/2020	21,632.06	21,632.06
Group 2	0028543604	166,000.00	0.000 %	TX	95.00	360	149,120.76	11/30/2020	29,824.15	29,824.15
Group 2	0028543940	299,000.00	0.000 %	PA	95.00	360	269,982.71	11/30/2020	53,996.54	53,996.54
Group 2	0028544918	102,000.00	0.000 %	OH	85.00	360	90,874.34	11/30/2020	18,174.87	18,174.87
Group 2	0028544948	214,000.00	0.000 %	CA	95.00	360	193,558.32	11/30/2020	38,711.66	38,711.66
Group 2	0028545456	109,000.00	0.000 %	PA	95.00	360	98,104.40	11/30/2020	19,620.88	19,620.88
Group 2	0028546789	351,000.00	0.000 %	ND	95.00	360	314,154.60	11/30/2020	62,830.92	62,830.92
Group 2	0028547105	84,000.00	0.000 %	IA	90.00	360	75,035.44	11/30/2020	15,007.09	15,007.09
Group 2	0028547263	167,000.00	0.000 %	OH	84.00	360	150,515.89	11/30/2020	30,103.18	30,103.18
Group 2	0028547669	394,000.00	0.000 %	KY	85.00	360	353,178.57	11/30/2020	70,635.71	70,635.71
Group 2	0028547713	409,000.00	0.000 %	TX	95.00	360	367,612.97	11/30/2020	73,522.59	73,522.59
Group 2	0028547791	199,000.00	0.000 %	UT	95.00	360	179,794.22	11/30/2020	35,958.84	35,958.84
Group 2	0028547937	144,000.00	0.000 %	CA	90.00	360	129,013.40	11/30/2020	25,802.68	25,802.68
Group 2	0028548325	203,000.00	0.000 %	NC	95.00	360	178,557.72	11/30/2020	35,711.54	35,711.54

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 2015-C03



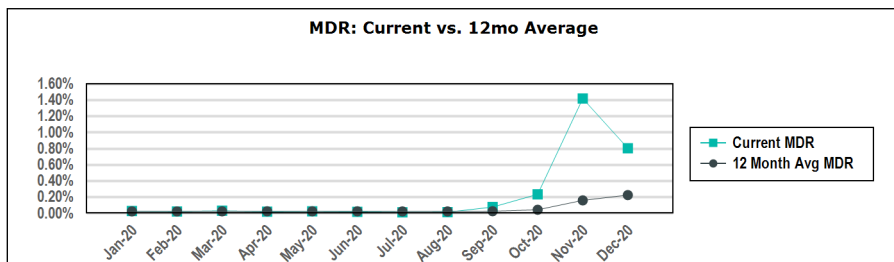
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

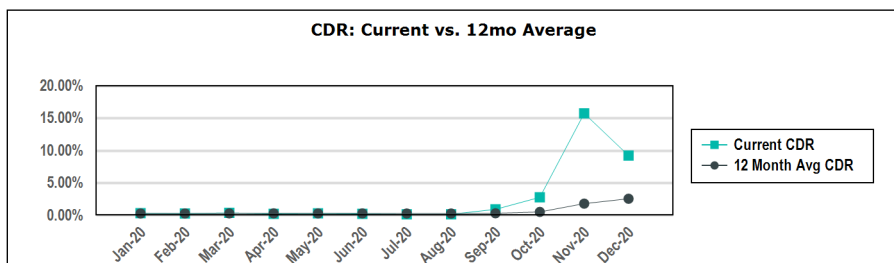
MDR

Current Month 0.807 %
3 Month Average 0.822 %
12 Month Average 0.227 %



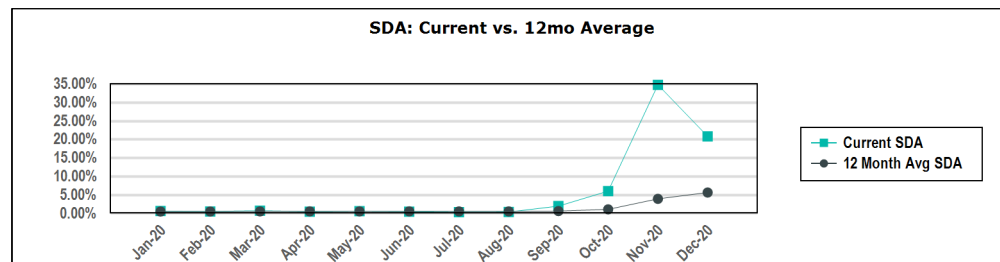
CDR

Current Month 9.264 %
3 Month Average 9.284 %
12 Month Average 2.582 %



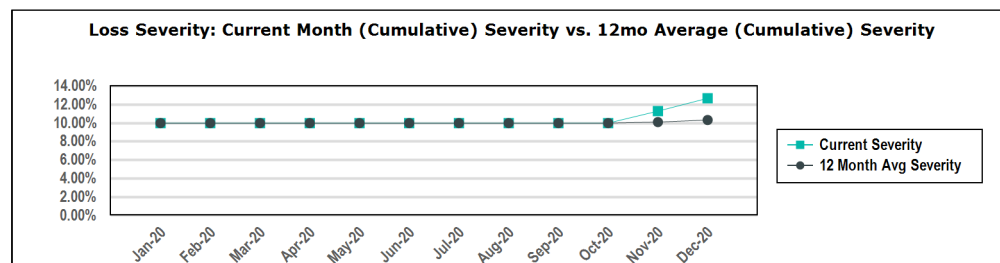
SDA

Current Month 20.865 %
3 Month Average 20.575 %
12 Month Average 5.661 %



Loss Severity

Current Month (Cumulative) 12.683 %
3 Month Average (Cumulative) 11.326 %
12 Month Average (Cumulative) 10.331 %



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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Series 2015-C03

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Prepayment Rates

Summary

SMM

Current Month	5.841 %
3 Month Average	5.425 %
12 Month Average	3.457 %

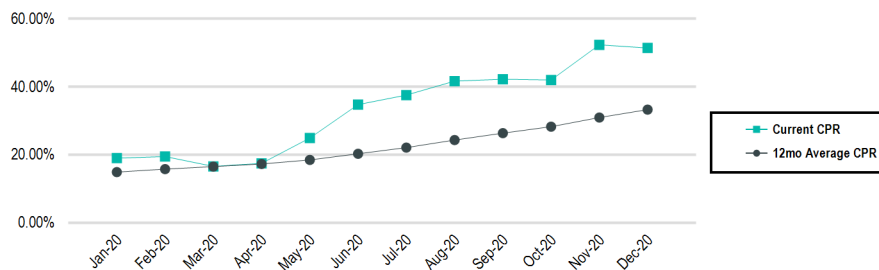
CPR

Current Month	51.433 %
3 Month Average	48.608 %
12 Month Average	33.310 %

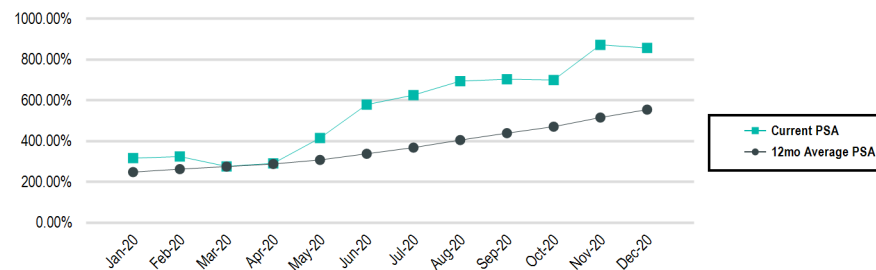
PSA

Current Month	857.212 %
3 Month Average	810.132 %
12 Month Average	555.164 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	5.666 %
3 Month Average	5.226 %
12 Month Average	3.280 %

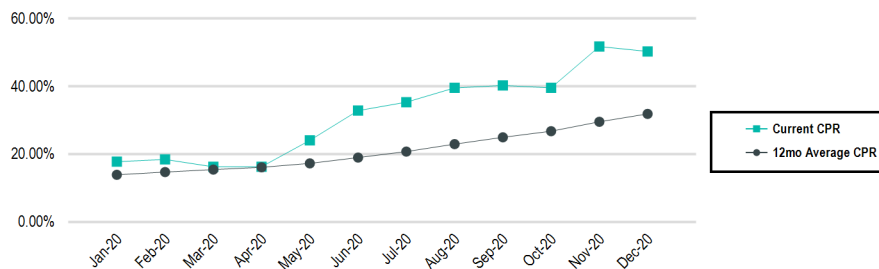
CPR

Current Month	50.339 %
3 Month Average	47.240 %
12 Month Average	31.900 %

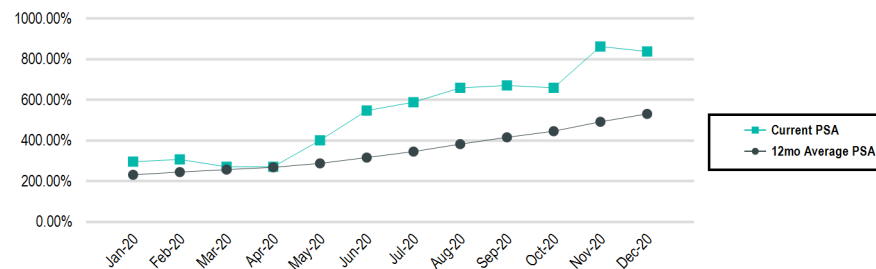
PSA

Current Month	838.985 %
3 Month Average	787.332 %
12 Month Average	531.669 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C03



Distribution Date: 28-Dec-2020
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Prepayment Rates

Group 2

SMM

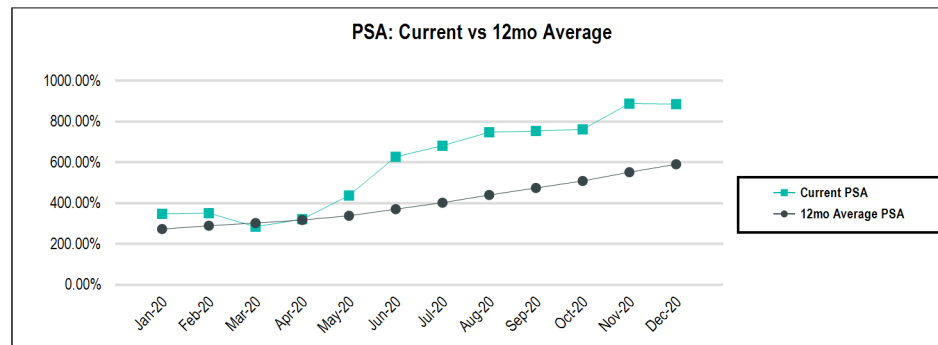
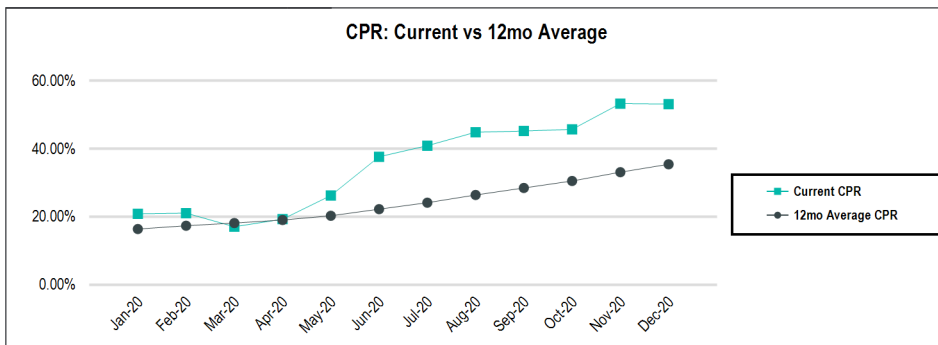
Current Month	6.126 %
3 Month Average	5.748 %
12 Month Average	3.738 %

CPR

Current Month	53.168 %
3 Month Average	50.739 %
12 Month Average	35.471 %

PSA

Current Month	886.126 %
3 Month Average	845.646 %
12 Month Average	591.175 %



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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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 2015-C03), 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.

Closing Date

means July 22, 2015.

Cut-off Date

means the close of business on May 31, 2015.

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 July 2025.

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.

Payment Date

means the 25th day of each calendar month (or, if not a Business Day, the following Business Day), commencing in August 2015.

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C03



Supplemental Reporting

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.