

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-C01



Distribution Date: 25-Nov-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	10/30/2020	0.00000 %	8,352,708,482.58	0.00	446,163,608.77	0.00	7,906,544,873.80	446,163,608.77	0.00
1M-1	30711XAS3	11/24/2020	1.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAT1	11/24/2020	4.44925 %	181,608,858.15	673,352.68	628,342.99	0.00	180,980,515.16	1,301,695.67	0.00
1M-2H	NA	10/30/2020	0.00000 %	9,681,792.50	0.00	33,497.74	0.00	9,648,294.76	33,497.74	0.00
1B-H	NA	10/30/2020	0.00000 %	110,538,432.06	0.00	0.00	12,265,183.61	98,273,248.45	0.00	27,281,451.55
2A-H	NA	10/30/2020	0.00000 %	4,141,993,825.31	0.00	247,411,474.63	0.00	3,894,582,350.68	247,411,474.63	0.00
2M-1	30711XAU8	11/24/2020	1.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAV6	11/24/2020	4.69925 %	41,517,744.62	162,585.22	318,685.79	0.00	41,199,058.82	481,271.01	0.00
2M-2H	NA	10/30/2020	0.00000 %	2,201,441.76	0.00	16,898.03	0.00	2,184,543.73	16,898.03	0.00
2B-H	NA	10/30/2020	0.00000 %	117,291,388.31	0.00	0.00	7,391,087.10	109,900,301.21	0.00	21,727,713.79
Totals				12,957,541,965.29	835,937.90	694,572,507.95	19,656,270.71	12,243,313,186.61	695,408,445.85	49,009,165.34

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 2015-C01



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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	30,290,071,190.00	8,352,708,482.58	18,315,540.00	427,848,068.77	0.00	0.00	446,163,608.77	7,906,544,873.80	0.26102761	446,163,608.77
1M-1	402,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	21,247,109.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	521,500,000.00	181,608,858.15	628,342.99	0.00	0.00	0.00	628,342.99	180,980,515.16	0.34703838	628,342.99
1M-2H	27,801,809.00	9,681,792.50	33,497.74	0.00	0.00	0.00	33,497.74	9,648,294.76	0.34703838	33,497.74
1B-H	125,554,700.00	110,538,432.06	0.00	0.00	0.00	12,265,183.61	12,265,183.61	98,273,248.45	0.78271262	0.00
2A-H	18,098,852,025.00	4,141,993,825.31	8,632,887.24	238,778,587.39	0.00	0.00	247,411,474.63	3,894,582,350.68	0.21518394	247,411,474.63
2M-1	169,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,138,020.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	375,000,000.00	41,517,744.62	318,685.79	0.00	0.00	0.00	318,685.79	41,199,058.82	0.10986416	318,685.79
2M-2H	19,884,044.00	2,201,441.76	16,898.03	0.00	0.00	0.00	16,898.03	2,184,543.73	0.10986416	16,898.03
2B-H	131,628,015.00	117,291,388.31	0.00	0.00	0.00	7,391,087.10	7,391,087.10	109,900,301.21	0.83493093	0.00
Totals	50,192,676,912.00	12,957,541,965.29	27,945,851.79	666,626,656.16	0.00	19,656,270.71	714,228,778.66	12,243,313,186.61	0.24392628	694,572,507.95

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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	30,290,071,190.00	275.75730774	0.60467141	14.12502685	0.00000000	0.00000000	14.72969826	261.02760948	0.26102761	14.72969826
1M-1	402,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	21,247,109.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	521,500,000.00	348.24325628	1.20487630	0.00000000	0.00000000	0.00000000	1.20487630	347.03837998	0.34703838	1.20487630
1M-2H	27,801,809.00	348.24325640	1.20487627	0.00000000	0.00000000	0.00000000	1.20487627	347.03838013	0.34703838	1.20487627
1B-H	125,554,700.00	880.40059082	0.00000000	0.00000000	0.00000000	97.68796875	97.68796875	782.71262207	0.78271262	0.00000000
2A-H	18,098,852,025.00	228.85395270	0.47698535	13.19302390	0.00000000	0.00000000	13.67000925	215.18394345	0.21518394	13.67000925
2M-1	169,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	110.71398565	0.84982877	0.00000000	0.00000000	0.00000000	0.84982877	109.86415685	0.10986416	0.84982877
2M-2H	19,884,044.00	110.71398555	0.84982864	0.00000000	0.00000000	0.00000000	0.84982864	109.86415691	0.10986416	0.84982864
2B-H	131,628,015.00	891.08225411	0.00000000	0.00000000	0.00000000	56.15132235	56.15132235	834.93093176	0.83493093	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 %	8,352,708,482.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,906,544,873.80
1M-1	N/A	N/A	1.64925 %	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	10/26/20 - 11/24/20	30	4.44925 %	181,608,858.15	673,352.68	0.00	0.00	0.00	0.00	673,352.68	0.00	180,980,515.16
1M-2H	N/A	N/A	0.00000 %	9,681,792.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,648,294.76
1B-H	N/A	N/A	0.00000 %	110,538,432.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98,273,248.45
2A-H	N/A	N/A	0.00000 %	4,141,993,825.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,894,582,350.68
2M-1	N/A	N/A	1.64925 %	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	10/26/20 - 11/24/20	30	4.69925 %	41,517,744.62	162,585.22	0.00	0.00	0.00	0.00	162,585.22	0.00	41,199,058.82
2M-2H	N/A	N/A	0.00000 %	2,201,441.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,184,543.73
2B-H	N/A	N/A	0.00000 %	117,291,388.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,900,301.21
Totals					835,937.90	0.00	0.00	0.00	0.00	835,937.90	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	30,290,071,190.00	0.00000 %	275.75730774	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	261.02760948
1M-1	402,500,000.00	1.64925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	21,247,109.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	521,500,000.00	4.44925 %	348.24325628	1.29118443	0.00000000	0.00000000	0.00000000	0.00000000	1.29118443	0.00000000	347.03837998
1M-2H	27,801,809.00	0.00000 %	348.24325640	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	347.03838013
1B-H	125,554,700.00	0.00000 %	880.40059082	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	782.71262207
2A-H	18,098,852,025.00	0.00000 %	228.85395270	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.18394345
2M-1	169,500,000.00	1.64925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,138,020.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	375,000,000.00	4.69925 %	110.71398565	0.43356059	0.00000000	0.00000000	0.00000000	0.00000000	0.43356059	0.00000000	109.86415685
2M-2H	19,884,044.00	0.00000 %	110.71398555	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	109.86415691
2B-H	131,628,015.00	0.00000 %	891.08225411	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	834.93093176

(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	21,458,404.05
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,656,270.71)
Total Deposits	1,802,133.34
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,782,966.68
Total Withdrawals (Pool Distribution Amount)	1,802,133.34
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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Credit-Linked Notes

Series 2015-C01



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.149250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	459,090,633.11
Total Principal Reduction Cumulative	23,193,227,875.85
Scheduled Principal Current	18,977,380.73
Scheduled Principal Cumulative	2,070,523,226.07
Unscheduled Principal Current	427,848,068.77
Unscheduled Principal Cumulative	21,095,423,198.23
Senior Reduction Amount	446,163,608.77
Subordinate Reduction Amount	661,840.73
Calculated Recovery Principal Amount	110,385,537.06
Calculated Tranche Write-Down Amount	12,265,183.61
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	255,138,145.56
Total Principal Reduction Cumulative	14,756,135,849.57
Scheduled Principal Current	8,968,471.07
Scheduled Principal Cumulative	1,135,864,398.71
Unscheduled Principal Current	238,778,587.39
Unscheduled Principal Cumulative	13,598,543,737.07
Senior Reduction Amount	247,411,474.63
Subordinate Reduction Amount	335,583.83
Calculated Recovery Principal Amount	51,882,332.03
Calculated Tranche Write-Down Amount	7,391,087.10
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	146212
Period Beginning Loan Count	53347
Period Reference Pool Removal Loan Count	2248
Period Ending Loan Count	51099

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	32,289,788,000.00
UPB at Issuance	31,388,674,808.58
UPB Actual Current	8,195,446,932.73
Period PIF Loan Count Current	1686
PIF Loan Count Cumulative	93537
Period PIF Loan UPB Current	310,361,984.29
PIF Loan UPB Cumulative	20,104,520,533.93
Period Partial Prepayment Amount	8,188,249.06
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	10
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,150,077.63
D180 Credit Event Loan Count Current	562
D180 Credit Event Loan Count Cumulative	1423
D180 Credit Event Actual Balance Curr	122,651,839.03
D180 Credit Event Actual Balance Cum	271,664,444.65
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	143
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	23,097,655.32
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	2
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	254,055.78
Credit Event Amount Current	122,651,839.03
Credit Event Amount Cumulative	272,814,522.28
Total Active Modified Loan Count	250
Total Active Modified Loan UPB	38,995,842.81
Group 2	
At Issuance Loan Count	88416
Period Beginning Loan Count	26492
Period Reference Pool Removal Loan Count	1310
Period Ending Loan Count	25182
UPB at Origination	19,272,882,000.00
UPB at Issuance	18,804,002,104.35
UPB Actual Current	4,047,866,254.78

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1014
PIF Loan Count Cumulative	62106
Period PIF Loan UPB Current	184,342,393.34
PIF Loan UPB Cumulative	13,193,402,466.38
Period Partial Prepayment Amount	3,183,314.85
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,338,705.28
D180 Credit Event Loan Count Current	296
D180 Credit Event Loan Count Cumulative	1051
D180 Credit Event Actual Balance Curr	59,292,311.39
D180 Credit Event Actual Balance Cum	200,319,875.37
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	59
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,203,013.48
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	5
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,087,937.65
Credit Event Amount Current	59,292,311.39
Credit Event Amount Cumulative	202,658,580.65
Total Active Modified Loan Count	226
Total Active Modified Loan UPB	41,344,563.47
Structural Reporting	
Group 1	
Senior Percentage	96.512476%
Subordinate Percentage	3.487524%
10% Severity Tier Percentage [0 - 1%]	0.391562%
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	0.869150%
Prior Cum Net Credit Event Percentage	0.477588%
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	96.258182%
Subordinate Percentage	3.741818%
10% Severity Tier Percentage [0 - 1%]	0.237576%
20% Severity Tier Percentage [1 - 3%]	0.077742%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	12.465507%
Cumulative Net Credit Event Percentage	1.077742%
Prior Cum Net Credit Event Percentage	0.762424%
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	3.500000 %	3.490000 %	3.530000 %
1M-1	0.00	0.00	2.150000 %	3.490000 %	3.530000 %
1M-1H	0.00	0.00	2.150000 %	3.490000 %	3.530000 %
1M-2	0.00	0.00	0.400000 %	1.280000 %	1.200000 %
1M-2H	0.00	0.00	0.400000 %	1.280000 %	1.200000 %
1B-H	12,265,183.61	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.740000 %	3.790000 %
2M-1	0.00	0.00	2.800000 %	3.740000 %	3.790000 %
2M-1H	0.00	0.00	2.800000 %	3.740000 %	3.790000 %
2M-2	0.00	0.00	0.700000 %	2.730000 %	2.720000 %
2M-2H	0.00	0.00	0.700000 %	2.730000 %	2.720000 %
2B-H	7,391,087.10	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

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	807	132,397,744.48	1.057931 %	1.081388 %
60 Days	346	59,052,018.46	0.453586 %	0.482321 %
90 Days	275	47,264,476.82	0.360509 %	0.386043 %
120 Days	309	58,492,231.31	0.405081 %	0.477748 %
150 Days	650	126,404,848.56	0.852113 %	1.032440 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2387	423,611,319.63	3.129220 %	3.459940 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	497	80,704,374.62	0.972622 %	0.984746 %
60 Days	216	36,423,956.67	0.422709 %	0.444441 %
90 Days	167	29,016,129.27	0.326817 %	0.354052 %
120 Days	200	38,731,092.45	0.391397 %	0.472593 %
150 Days	441	88,118,692.85	0.863031 %	1.075215 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1521	272,994,245.86	2.976575 %	3.331048 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	310	51,693,369.86	1.231038 %	1.277052 %
60 Days	130	22,628,061.79	0.516242 %	0.559012 %
90 Days	108	18,248,347.55	0.428878 %	0.450814 %
120 Days	109	19,761,138.86	0.432849 %	0.488187 %
150 Days	209	38,286,155.71	0.829958 %	0.945835 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	866	150,617,073.77	3.438964 %	3.720900 %

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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	562	122,650,720.67	12,265,183.61	0.150 %	0	0.00	0.00	0.000 %	562	122,650,720.67	12,265,183.61	0.150 %
Group 2	296	59,273,419.13	7,391,087.10	0.183 %	0	0.00	0.00	0.000 %	296	59,273,419.13	7,391,087.10	0.183 %
Total	858	181,924,139.80	19,656,270.71	0.161 %	0	0.00	0.00	0.000 %	858	181,924,139.80	19,656,270.71	0.161 %

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	0026956882	454,000.00	%	CA	80.00	360	396,104.66	10/31/2020	39,610.47	39,610.47
Group 1	0026956897	406,000.00	%	CA	69.00	360	355,816.36	10/31/2020	35,581.64	35,581.64
Group 1	0026957815	460,000.00	%	CA	80.00	360	403,897.84	10/31/2020	40,389.78	40,389.78
Group 1	0026957895	145,000.00	%	NY	62.00	360	128,118.90	10/31/2020	12,811.89	12,811.89
Group 1	0026958902	352,000.00	%	CA	80.00	360	306,500.85	10/31/2020	30,650.08	30,650.08
Group 1	0026959078	153,000.00	%	CO	72.00	360	141,705.99	10/31/2020	14,170.60	14,170.60
Group 1	0026959939	416,000.00	%	NY	80.00	360	371,755.91	10/31/2020	37,175.59	37,175.59
Group 1	0026960561	252,000.00	%	TX	80.00	360	223,022.16	10/31/2020	22,302.22	22,302.22
Group 1	0026960948	200,000.00	%	MD	80.00	360	176,842.54	10/31/2020	17,684.25	17,684.25
Group 1	0026961161	311,000.00	%	NY	75.00	360	272,753.28	10/31/2020	27,275.33	27,275.33
Group 1	0026961295	292,000.00	%	NY	80.00	360	255,331.88	10/31/2020	25,533.19	25,533.19
Group 1	0026961314	105,000.00	%	AZ	75.00	360	85,542.63	10/31/2020	8,554.26	8,554.26
Group 1	0026961342	280,000.00	%	MN	80.00	360	246,042.67	10/31/2020	24,604.27	24,604.27
Group 1	0026961364	220,000.00	%	TN	80.00	360	193,807.14	10/31/2020	19,380.71	19,380.71
Group 1	0026961420	400,000.00	%	CA	80.00	360	354,116.62	10/31/2020	35,411.66	35,411.66
Group 1	0026961523	417,000.00	%	TX	80.00	360	369,090.54	10/31/2020	36,909.05	36,909.05
Group 1	0026961744	417,000.00	%	AL	70.00	360	363,580.60	10/31/2020	36,358.06	36,358.06
Group 1	0026962080	295,000.00	%	UT	75.00	360	257,850.21	10/31/2020	25,785.02	25,785.02
Group 1	0026962136	236,000.00	%	AL	80.00	360	205,110.75	10/31/2020	20,511.07	20,511.07
Group 1	0026962315	417,000.00	%	PA	64.00	360	357,641.13	10/31/2020	35,764.11	35,764.11

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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	0026962470	360,000.00	%	FL	80.00	360	316,340.45	10/31/2020	31,634.04	31,634.04
Group 1	0026962853	228,000.00	%	FL	80.00	360	202,800.35	10/31/2020	20,280.03	20,280.03
Group 1	0026962860	87,000.00	%	FL	70.00	360	76,778.29	10/31/2020	7,677.83	7,677.83
Group 1	0026962954	108,000.00	%	RI	80.00	360	92,907.84	10/31/2020	9,290.78	9,290.78
Group 1	0026963018	801,000.00	%	NY	73.00	360	689,712.51	10/31/2020	68,971.25	68,971.25
Group 1	0026963436	81,000.00	%	FL	75.00	360	71,582.70	10/31/2020	7,158.27	7,158.27
Group 1	0026963446	60,000.00	%	CA	80.00	360	45,985.39	10/31/2020	4,598.54	4,598.54
Group 1	0026963601	415,000.00	%	CT	71.00	360	360,082.08	10/31/2020	36,008.21	36,008.21
Group 1	0026963978	208,000.00	%	FL	80.00	360	180,575.38	10/31/2020	18,057.54	18,057.54
Group 1	0026964275	186,000.00	%	AR	75.00	360	163,024.62	10/31/2020	16,302.46	16,302.46
Group 1	0026964302	211,000.00	%	CA	70.00	360	185,624.40	10/31/2020	18,562.44	18,562.44
Group 1	0026964661	60,000.00	%	GA	80.00	360	52,614.22	10/31/2020	5,261.42	5,261.42
Group 1	0026965103	209,000.00	%	CA	79.00	360	180,453.37	10/31/2020	18,045.34	18,045.34
Group 1	0026965127	343,000.00	%	NY	78.00	360	293,540.77	10/31/2020	29,354.08	29,354.08
Group 1	0026965144	385,000.00	%	CA	69.00	360	333,320.26	10/31/2020	33,332.03	33,332.03
Group 1	0026965191	282,000.00	%	CA	73.00	360	246,005.56	10/31/2020	24,600.56	24,600.56
Group 1	0026965334	396,000.00	%	NY	80.00	360	344,531.34	10/31/2020	34,453.13	34,453.13
Group 1	0026965371	287,000.00	%	NY	62.00	360	174,692.39	10/31/2020	17,469.24	17,469.24
Group 1	0026966147	549,000.00	%	NJ	75.00	360	475,037.30	10/31/2020	47,503.73	47,503.73
Group 1	0026966561	78,000.00	%	IL	80.00	360	67,551.51	10/31/2020	6,755.15	6,755.15
Group 1	0026966604	182,000.00	%	NY	80.00	360	157,482.98	10/31/2020	15,748.30	15,748.30
Group 1	0026966869	86,000.00	%	TX	80.00	360	66,581.96	10/31/2020	6,658.20	6,658.20
Group 1	0026967052	268,000.00	%	CA	80.00	360	236,799.76	10/31/2020	23,679.98	23,679.98
Group 1	0026967696	281,000.00	%	OH	80.00	360	244,828.87	10/31/2020	24,482.89	24,482.89
Group 1	0026967735	178,000.00	%	PA	80.00	360	155,339.48	10/31/2020	15,533.95	15,533.95
Group 1	0026967767	380,000.00	%	NE	80.00	360	333,967.77	10/31/2020	33,396.78	33,396.78
Group 1	0026968006	272,000.00	%	OR	80.00	360	235,907.70	10/31/2020	23,590.77	23,590.77
Group 1	0026968383	86,000.00	%	FL	75.00	360	75,398.91	10/31/2020	7,539.89	7,539.89
Group 1	0026968589	120,000.00	%	WA	80.00	360	106,128.14	10/31/2020	10,612.81	10,612.81
Group 1	0026968794	315,000.00	%	OR	70.00	360	279,537.94	10/31/2020	27,953.79	27,953.79
Group 1	0026968887	483,000.00	%	CA	80.00	360	423,296.56	10/31/2020	42,329.66	42,329.66
Group 1	0026968958	344,000.00	%	IL	75.00	360	300,883.04	10/31/2020	30,088.30	30,088.30
Group 1	0026969453	169,000.00	%	DC	75.00	360	148,659.12	10/31/2020	14,865.91	14,865.91

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Connecticut Avenue Securities

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Series 2015-C01



Distribution Date: 25-Nov-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 1	0026970084	151,000.00	%	IL	80.00	360	127,866.53	10/31/2020	12,786.65	12,786.65
Group 1	0026970108	164,000.00	%	TX	80.00	360	144,474.91	10/31/2020	14,447.49	14,447.49
Group 1	0026970265	77,000.00	%	AZ	80.00	360	68,348.72	10/31/2020	6,834.87	6,834.87
Group 1	0026970509	625,000.00	%	NY	70.00	360	545,369.92	10/31/2020	54,536.99	54,536.99
Group 1	0026970590	98,000.00	%	FL	70.00	360	85,816.11	10/31/2020	8,581.61	8,581.61
Group 1	0026970868	108,000.00	%	NY	80.00	360	97,848.18	10/31/2020	9,784.82	9,784.82
Group 1	0026970935	110,000.00	%	OH	80.00	360	89,817.90	10/31/2020	8,981.79	8,981.79
Group 1	0026971079	94,000.00	%	FL	75.00	360	76,132.69	10/31/2020	7,613.27	7,613.27
Group 1	0026971337	187,000.00	%	UT	80.00	360	165,055.89	10/31/2020	16,505.59	16,505.59
Group 1	0026971751	136,000.00	%	CA	70.00	360	119,924.96	10/31/2020	11,992.50	11,992.50
Group 1	0026971976	141,000.00	%	NV	69.00	360	124,521.29	10/31/2020	12,452.13	12,452.13
Group 1	0026972258	112,000.00	%	NV	66.00	360	85,219.01	10/31/2020	8,521.90	8,521.90
Group 1	0026972611	132,000.00	%	MO	80.00	360	116,527.34	10/31/2020	11,652.73	11,652.73
Group 1	0026972776	110,000.00	%	FL	75.00	360	96,110.21	10/31/2020	9,611.02	9,611.02
Group 1	0026972781	140,000.00	%	AL	70.00	360	121,246.92	10/31/2020	12,124.69	12,124.69
Group 1	0026972967	138,000.00	%	MI	73.00	360	119,081.68	10/31/2020	11,908.17	11,908.17
Group 1	0026973560	365,000.00	%	TX	69.00	360	314,653.41	10/31/2020	31,465.34	31,465.34
Group 1	0026973662	395,000.00	%	CA	66.00	360	340,641.43	10/31/2020	34,064.14	34,064.14
Group 1	0026973794	92,000.00	%	LA	80.00	360	79,023.24	10/31/2020	7,902.32	7,902.32
Group 1	0026973868	303,000.00	%	NJ	78.00	324	251,660.41	10/31/2020	25,166.04	25,166.04
Group 1	0026974086	603,000.00	%	NJ	74.00	360	518,686.82	10/31/2020	51,868.68	51,868.68
Group 1	0026974156	300,000.00	%	NC	80.00	360	256,761.20	10/31/2020	25,676.12	25,676.12
Group 1	0026974335	524,000.00	%	CA	61.00	360	448,096.46	10/31/2020	44,809.65	44,809.65
Group 1	0026975060	396,000.00	%	CA	80.00	360	346,183.78	10/31/2020	34,618.38	34,618.38
Group 1	0026975078	417,000.00	%	CA	78.00	360	361,816.94	10/31/2020	36,181.69	36,181.69
Group 1	0026975166	478,000.00	%	CA	66.00	360	413,602.50	10/31/2020	41,360.25	41,360.25
Group 1	0026975195	364,000.00	%	NY	80.00	360	302,914.96	10/31/2020	30,291.50	30,291.50
Group 1	0026975292	237,000.00	%	CA	73.00	360	206,312.71	10/31/2020	20,631.27	20,631.27
Group 1	0026975479	319,000.00	%	CA	70.00	360	277,846.38	10/31/2020	27,784.64	27,784.64
Group 1	0026975616	306,000.00	%	VA	72.00	360	266,377.38	10/31/2020	26,637.74	26,637.74
Group 1	0026975645	406,000.00	%	OR	80.00	360	354,526.54	10/31/2020	35,452.65	35,452.65
Group 1	0026975836	233,000.00	%	NC	77.00	360	192,008.50	10/31/2020	19,200.85	19,200.85
Group 1	0026976103	408,000.00	%	NJ	80.00	360	352,246.78	10/31/2020	35,224.68	35,224.68

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Series 2015-C01



Distribution Date: 25-Nov-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 1	0026976273	239,000.00	%	IL	63.00	360	207,173.21	10/31/2020	20,717.32	20,717.32
Group 1	0026976489	331,000.00	%	NY	68.00	360	282,430.29	10/31/2020	28,243.03	28,243.03
Group 1	0026976607	409,000.00	%	CA	72.00	360	358,958.91	10/31/2020	35,895.89	35,895.89
Group 1	0026976749	308,000.00	%	FL	80.00	360	272,004.27	10/31/2020	27,200.43	27,200.43
Group 1	0026977160	185,000.00	%	PA	80.00	360	161,637.95	10/31/2020	16,163.79	16,163.79
Group 1	0026977244	206,000.00	%	AZ	80.00	360	176,985.30	10/31/2020	17,698.53	17,698.53
Group 1	0026977251	286,000.00	%	CA	65.00	360	250,914.86	10/31/2020	25,091.49	25,091.49
Group 1	0026977304	392,000.00	%	CA	65.00	360	345,814.54	10/31/2020	34,581.45	34,581.45
Group 1	0026977362	280,000.00	%	CA	70.00	360	245,541.70	10/31/2020	24,554.17	24,554.17
Group 1	0026977468	248,000.00	%	CA	75.00	360	218,682.98	10/31/2020	21,868.30	21,868.30
Group 1	0026977548	188,000.00	%	CA	80.00	360	165,918.80	10/31/2020	16,591.88	16,591.88
Group 1	0026977779	578,000.00	%	NJ	62.00	360	458,963.21	10/31/2020	45,896.32	45,896.32
Group 1	0026977850	319,000.00	%	NY	75.00	360	261,646.42	10/31/2020	26,164.64	26,164.64
Group 1	0026977890	385,000.00	%	CA	70.00	360	340,837.63	10/31/2020	34,083.76	34,083.76
Group 1	0026978071	300,000.00	%	VA	64.00	360	262,943.13	10/31/2020	26,294.31	26,294.31
Group 1	0026978192	281,000.00	%	CA	75.00	360	245,998.69	10/31/2020	24,599.87	24,599.87
Group 1	0026978278	222,000.00	%	CA	70.00	360	195,765.59	10/31/2020	19,576.56	19,576.56
Group 1	0026979641	417,000.00	%	CA	74.00	360	359,809.38	10/31/2020	35,980.94	35,980.94
Group 1	0026979961	147,000.00	%	TX	70.00	360	130,450.76	10/31/2020	13,045.08	13,045.08
Group 1	0026980269	705,000.00	%	NY	75.00	360	612,048.13	10/31/2020	61,204.81	61,204.81
Group 1	0026980420	246,000.00	%	VT	75.00	360	217,277.19	10/31/2020	21,727.72	21,727.72
Group 1	0026980500	107,000.00	%	VA	75.00	360	89,202.07	10/31/2020	8,920.21	8,920.21
Group 1	0026981269	417,000.00	%	FL	78.00	360	361,487.19	10/31/2020	36,148.72	36,148.72
Group 1	0026982138	416,000.00	%	NY	80.00	360	366,930.38	10/31/2020	36,693.04	36,693.04
Group 1	0026982251	265,000.00	%	CA	73.00	360	230,338.90	10/31/2020	23,033.89	23,033.89
Group 1	0026982606	68,000.00	%	NJ	80.00	360	59,516.78	10/31/2020	5,951.68	5,951.68
Group 1	0026982638	186,000.00	%	TX	78.00	360	156,350.95	10/31/2020	15,635.09	15,635.09
Group 1	0026982654	196,000.00	%	NY	74.00	360	173,235.42	10/31/2020	17,323.54	17,323.54
Group 1	0026982686	70,000.00	%	GA	73.00	360	62,292.24	10/31/2020	6,229.22	6,229.22
Group 1	0026983135	364,000.00	%	CA	73.00	360	316,327.82	10/31/2020	31,632.78	31,632.78
Group 1	0026983678	372,000.00	%	NJ	80.00	360	324,516.43	10/31/2020	32,451.64	32,451.64
Group 1	0026983693	284,000.00	%	TX	80.00	360	244,598.26	10/31/2020	24,459.83	24,459.83
Group 1	0026983823	245,000.00	%	TN	80.00	360	216,229.18	10/31/2020	21,622.92	21,622.92

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Series 2015-C01



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0026984486	386,000.00	%	CA	80.00	360	343,800.92	10/31/2020	34,380.09	34,380.09
Group 1	0026984800	347,000.00	%	CA	80.00	360	303,682.18	10/31/2020	30,368.22	30,368.22
Group 1	0026985000	396,000.00	%	CT	70.00	360	340,589.59	10/31/2020	34,058.96	34,058.96
Group 1	0026985519	150,000.00	%	FL	80.00	360	133,682.71	10/31/2020	13,368.27	13,368.27
Group 1	0026985972	440,000.00	%	NY	80.00	360	386,623.87	10/31/2020	38,662.39	38,662.39
Group 1	0026986035	637,000.00	%	NY	75.00	360	552,052.54	10/31/2020	55,205.25	55,205.25
Group 1	0026986548	236,000.00	%	NY	80.00	360	202,916.03	10/31/2020	20,291.60	20,291.60
Group 1	0026986606	412,000.00	%	NY	80.00	360	272,643.27	10/31/2020	27,264.33	27,264.33
Group 1	0026987166	228,000.00	%	OK	70.00	360	100,941.09	10/31/2020	10,094.11	10,094.11
Group 1	0026987504	75,000.00	%	AZ	63.00	360	65,736.27	10/31/2020	6,573.63	6,573.63
Group 1	0026987572	269,000.00	%	NJ	68.00	360	240,373.51	10/31/2020	24,037.35	24,037.35
Group 1	0026987590	100,000.00	%	MO	80.00	360	93,424.09	10/31/2020	9,342.41	9,342.41
Group 1	0026987621	90,000.00	%	OH	80.00	360	80,428.30	10/31/2020	8,042.83	8,042.83
Group 1	0026987691	440,000.00	%	NJ	80.00	360	389,395.80	10/31/2020	38,939.58	38,939.58
Group 1	0026987875	154,000.00	%	OR	65.00	360	131,532.72	10/31/2020	13,628.33	13,628.33
Group 1	0026987929	120,000.00	%	TX	80.00	360	105,018.32	10/31/2020	10,501.83	10,501.83
Group 1	0026988478	173,000.00	%	CA	76.00	360	152,828.94	10/31/2020	15,282.89	15,282.89
Group 1	0026988517	179,000.00	%	PR	80.00	360	158,644.49	10/31/2020	15,864.45	15,864.45
Group 1	0026988907	386,000.00	%	NC	75.00	360	340,263.34	10/31/2020	34,026.33	34,026.33
Group 1	0026989202	74,000.00	%	CA	80.00	360	66,334.85	10/31/2020	6,633.48	6,633.48
Group 1	0026989636	162,000.00	%	NY	80.00	360	136,400.66	10/31/2020	13,640.07	13,640.07
Group 1	0026989670	153,000.00	%	CO	65.00	360	132,189.26	10/31/2020	13,218.93	13,218.93
Group 1	0026990156	176,000.00	%	WA	75.00	360	154,605.65	10/31/2020	15,460.56	15,460.56
Group 1	0026990512	128,000.00	%	AL	80.00	360	113,188.09	10/31/2020	11,318.81	11,318.81
Group 1	0026990697	392,000.00	%	NY	69.00	360	335,595.96	10/31/2020	33,559.60	33,559.60
Group 1	0026990777	131,000.00	%	CO	80.00	360	113,280.73	10/31/2020	11,328.07	11,328.07
Group 1	0026991174	93,000.00	%	SC	67.00	360	82,765.84	10/31/2020	8,276.58	8,276.58
Group 1	0026991421	406,000.00	%	NY	80.00	360	354,738.44	10/31/2020	35,473.84	35,473.84
Group 1	0026991480	165,000.00	%	MD	70.00	360	145,980.91	10/31/2020	14,598.09	14,598.09
Group 1	0026991522	417,000.00	%	TX	76.00	360	367,927.96	10/31/2020	36,792.80	36,792.80
Group 1	0026991555	107,000.00	%	TX	75.00	360	73,215.94	10/31/2020	7,321.59	7,321.59
Group 1	0026992049	243,000.00	%	TX	80.00	360	217,015.47	10/31/2020	21,701.55	21,701.55
Group 1	0026992532	400,000.00	%	CA	75.00	360	354,116.62	10/31/2020	35,411.66	35,411.66

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

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Group 1	0026992782	95,000.00	%	PR	80.00	360	83,866.14	10/31/2020	8,386.61	8,386.61
Group 1	0026993585	114,000.00	%	IL	80.00	360	97,902.71	10/31/2020	9,790.27	9,790.27
Group 1	0026993764	412,000.00	%	MN	80.00	360	359,204.68	10/31/2020	35,920.47	35,920.47
Group 1	0026993887	285,000.00	%	PR	69.00	360	254,534.52	10/31/2020	25,453.45	25,453.45
Group 1	0026993896	224,000.00	%	PR	80.00	360	198,895.89	10/31/2020	19,889.59	19,889.59
Group 1	0026993898	347,000.00	%	PR	73.00	360	307,643.81	10/31/2020	30,764.38	30,764.38
Group 1	0026994316	412,000.00	%	NY	75.00	360	363,080.08	10/31/2020	36,308.01	36,308.01
Group 1	0026994650	340,000.00	%	FL	70.00	360	299,490.23	10/31/2020	29,949.02	29,949.02
Group 1	0026995472	159,000.00	%	TN	80.00	360	140,000.95	10/31/2020	14,000.09	14,000.09
Group 1	0026995553	316,000.00	%	CA	64.00	360	273,746.64	10/31/2020	27,374.66	27,374.66
Group 1	0026995865	168,000.00	%	PA	80.00	360	149,718.38	10/31/2020	14,971.84	14,971.84
Group 1	0026996439	196,000.00	%	KY	78.00	360	174,185.39	10/31/2020	17,418.54	17,418.54
Group 1	0026996750	65,000.00	%	FL	80.00	360	57,517.65	10/31/2020	5,751.76	5,751.76
Group 1	0026996980	57,000.00	%	FL	75.00	360	50,128.98	10/31/2020	5,012.90	5,012.90
Group 1	0026997065	75,000.00	%	FL	80.00	360	45,017.26	10/31/2020	4,501.73	4,501.73
Group 1	0026997856	65,000.00	%	WA	75.00	360	57,904.23	10/31/2020	5,790.42	5,790.42
Group 1	0026998423	83,000.00	%	MI	70.00	360	74,903.69	10/31/2020	7,490.37	7,490.37
Group 1	0026998473	300,000.00	%	CA	75.00	360	264,809.32	10/31/2020	26,480.93	26,480.93
Group 1	0026998530	344,000.00	%	NY	80.00	360	305,126.77	10/31/2020	30,512.68	30,512.68
Group 1	0026998546	297,000.00	%	NJ	69.00	360	260,646.72	10/31/2020	26,064.67	26,064.67
Group 1	0026998583	216,000.00	%	TX	80.00	360	177,215.73	10/31/2020	17,721.57	17,721.57
Group 1	0026998660	256,000.00	%	TX	80.00	360	227,072.76	10/31/2020	22,317.86	22,317.86
Group 1	0026998804	260,000.00	%	MD	75.00	360	222,701.38	10/31/2020	22,270.14	22,270.14
Group 1	0026999237	347,000.00	%	VI	69.00	360	317,420.40	10/31/2020	31,742.04	31,742.04
Group 1	0026999305	103,000.00	%	NY	80.00	360	91,007.34	10/31/2020	9,100.73	9,100.73
Group 1	0026999479	369,000.00	%	CA	66.00	360	325,067.67	10/31/2020	32,506.77	32,506.77
Group 1	0027000019	382,000.00	%	NY	80.00	360	333,204.64	10/31/2020	33,320.46	33,320.46
Group 1	0027000033	286,000.00	%	NY	80.00	360	250,443.24	10/31/2020	25,044.32	25,044.32
Group 1	0027000051	399,000.00	%	NY	75.00	360	344,279.62	10/31/2020	34,427.96	34,427.96
Group 1	0027000320	102,000.00	%	OH	73.00	360	90,344.42	10/31/2020	9,034.44	9,034.44
Group 1	0027000754	146,000.00	%	NJ	80.00	360	121,421.73	10/31/2020	12,142.17	12,142.17
Group 1	0027000774	417,000.00	%	NY	72.00	360	372,649.74	10/31/2020	37,264.97	37,264.97
Group 1	0027000816	458,000.00	%	NY	75.00	360	405,690.28	10/31/2020	40,569.03	40,569.03

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

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Group 1	0027000929	199,000.00	%	NY	80.00	360	146,081.04	10/31/2020	14,608.10	14,608.10
Group 1	0027000943	245,000.00	%	NY	80.00	360	140,389.64	10/31/2020	14,038.96	14,038.96
Group 1	0027000947	202,000.00	%	NY	68.00	360	174,902.57	10/31/2020	17,490.26	17,490.26
Group 1	0027001027	336,000.00	%	NJ	80.00	360	295,608.87	10/31/2020	29,560.89	29,560.89
Group 1	0027001272	384,000.00	%	WA	80.00	360	339,786.88	10/31/2020	33,978.69	33,978.69
Group 1	0027001325	250,000.00	%	NH	72.00	360	214,906.91	10/31/2020	21,490.69	21,490.69
Group 1	0027001431	184,000.00	%	CT	80.00	360	160,565.60	10/31/2020	16,056.56	16,056.56
Group 1	0027001739	184,000.00	%	MA	80.00	360	158,787.12	10/31/2020	15,878.71	15,878.71
Group 1	0027001879	375,000.00	%	CA	76.00	360	332,782.88	10/31/2020	33,278.29	33,278.29
Group 1	0027002117	802,000.00	%	NY	69.00	360	701,436.25	10/31/2020	70,143.62	70,143.62
Group 1	0027002144	341,000.00	%	DC	75.00	360	279,076.01	10/31/2020	27,907.60	27,907.60
Group 1	0027002383	528,000.00	%	HI	80.00	360	469,446.51	10/31/2020	46,944.65	46,944.65
Group 1	0027002566	218,000.00	%	FL	75.00	360	192,076.05	10/31/2020	19,207.60	19,207.60
Group 1	0027002722	39,000.00	%	NJ	65.00	360	34,541.02	10/31/2020	3,454.10	3,454.10
Group 1	0027002767	77,000.00	%	IA	80.00	360	68,388.84	10/31/2020	6,838.88	6,838.88
Group 1	0027002940	80,000.00	%	FL	80.00	360	70,571.27	10/31/2020	7,057.13	7,057.13
Group 1	0027003278	124,000.00	%	TN	73.00	360	106,483.38	10/31/2020	10,648.34	10,648.34
Group 1	0027003471	345,000.00	%	HI	71.00	360	301,006.51	10/31/2020	30,100.65	30,100.65
Group 1	0027004039	238,000.00	%	CT	77.00	360	209,752.19	10/31/2020	20,975.22	20,975.22
Group 1	0027004322	273,000.00	%	VA	73.00	360	240,981.70	10/31/2020	24,098.17	24,098.17
Group 1	0027004708	69,000.00	%	PA	80.00	360	56,236.09	10/31/2020	5,623.61	5,623.61
Group 1	0027004876	81,000.00	%	FL	75.00	360	71,206.03	10/31/2020	7,120.60	7,120.60
Group 1	0027005009	81,000.00	%	MT	80.00	360	71,130.84	10/31/2020	7,113.08	7,113.08
Group 1	0027005075	126,000.00	%	NY	80.00	360	113,659.11	10/31/2020	11,365.91	11,365.91
Group 1	0027005110	124,000.00	%	AZ	75.00	360	111,083.99	10/31/2020	11,108.40	11,108.40
Group 1	0027005164	136,000.00	%	PA	80.00	360	122,024.10	10/31/2020	12,202.41	12,202.41
Group 1	0027005245	144,000.00	%	TX	80.00	360	128,997.94	10/31/2020	12,899.79	12,899.79
Group 1	0027005402	174,000.00	%	MD	80.00	360	154,018.09	10/31/2020	15,401.81	15,401.81
Group 1	0027005486	168,000.00	%	MD	80.00	360	148,705.28	10/31/2020	14,870.53	14,870.53
Group 1	0027005580	175,000.00	%	NC	68.00	360	154,717.52	10/31/2020	15,471.75	15,471.75
Group 1	0027005890	169,000.00	%	CA	71.00	360	148,702.63	10/31/2020	14,870.26	14,870.26
Group 1	0027006463	242,000.00	%	VA	67.00	360	214,653.02	10/31/2020	21,465.30	21,465.30
Group 1	0027006621	304,000.00	%	WA	80.00	360	265,924.38	10/31/2020	26,592.44	26,592.44

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Group 1	0027006644	179,000.00	%	CA	80.00	360	159,201.00	10/31/2020	15,920.10	15,920.10
Group 1	0027006917	273,000.00	%	NJ	77.00	360	241,006.35	10/31/2020	24,100.63	24,100.63
Group 1	0027007887	181,000.00	%	GA	80.00	360	160,166.73	10/31/2020	16,016.67	16,016.67
Group 1	0027008137	179,000.00	%	FL	80.00	360	146,340.05	10/31/2020	14,634.00	14,634.00
Group 1	0027008340	292,000.00	%	CA	80.00	360	257,874.23	10/31/2020	25,787.42	25,787.42
Group 1	0027008489	183,000.00	%	KY	77.00	360	162,229.25	10/31/2020	16,222.92	16,222.92
Group 1	0027008674	316,000.00	%	TX	80.00	360	277,491.21	10/31/2020	27,749.12	27,749.12
Group 1	0027008818	520,000.00	%	NY	76.00	360	418,802.51	10/31/2020	41,880.25	41,880.25
Group 1	0027008903	380,000.00	%	NJ	79.00	360	310,324.27	10/31/2020	31,032.43	31,032.43
Group 1	0027008951	399,000.00	%	CA	75.00	360	349,714.37	10/31/2020	34,971.44	34,971.44
Group 1	0027008952	356,000.00	%	CA	75.00	360	312,244.65	10/31/2020	31,224.46	31,224.46
Group 1	0027008953	294,000.00	%	CA	72.00	360	257,491.52	10/31/2020	25,749.15	25,749.15
Group 1	0027009101	480,000.00	%	CA	80.00	360	411,724.62	10/31/2020	41,172.46	41,172.46
Group 1	0027009299	225,000.00	%	MD	80.00	360	198,055.21	10/31/2020	19,805.52	19,805.52
Group 1	0027009690	229,000.00	%	WI	79.00	360	200,101.12	10/31/2020	20,010.11	20,010.11
Group 1	0027009791	278,000.00	%	TX	80.00	360	243,813.77	10/31/2020	24,381.38	24,381.38
Group 1	0027010138	412,000.00	%	TX	67.00	360	353,820.68	10/31/2020	35,382.07	35,382.07
Group 1	0027010468	285,000.00	%	IL	74.00	360	245,814.21	10/31/2020	24,581.42	24,581.42
Group 1	0027010673	243,000.00	%	MD	67.00	360	210,959.30	10/31/2020	21,095.93	21,095.93
Group 1	0027010758	185,000.00	%	AL	80.00	360	165,441.52	10/31/2020	16,544.15	16,544.15
Group 1	0027010877	261,000.00	%	FL	80.00	360	233,928.64	10/31/2020	23,392.86	23,392.86
Group 1	0027010892	102,000.00	%	TX	75.00	360	91,109.08	10/31/2020	9,110.91	9,110.91
Group 1	0027010893	98,000.00	%	TX	75.00	360	87,090.33	10/31/2020	8,709.03	8,709.03
Group 1	0027010987	108,000.00	%	TX	76.00	360	94,694.02	10/31/2020	9,469.40	9,469.40
Group 1	0027011093	98,000.00	%	FL	75.00	360	68,545.73	10/31/2020	6,854.57	6,854.57
Group 1	0027011103	88,000.00	%	IN	80.00	360	78,746.22	10/31/2020	7,874.62	7,874.62
Group 1	0027011248	105,000.00	%	CA	75.00	360	91,724.19	10/31/2020	9,172.42	9,172.42
Group 1	0027011257	167,000.00	%	NY	80.00	360	149,075.67	10/31/2020	14,907.57	14,907.57
Group 1	0027011408	257,000.00	%	NY	77.00	360	221,581.75	10/31/2020	22,158.17	22,158.17
Group 1	0027011423	715,000.00	%	HI	72.00	360	337,057.35	10/31/2020	33,705.73	33,705.73
Group 1	0027011594	173,000.00	%	FL	75.00	360	149,100.29	10/31/2020	14,910.03	14,910.03
Group 1	0027011840	125,000.00	%	MD	80.00	360	110,696.86	10/31/2020	11,069.69	11,069.69
Group 1	0027011921	123,000.00	%	TX	80.00	360	108,002.32	10/31/2020	10,800.23	10,800.23

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Group 1	0027011978	135,000.00	%	DC	70.00	360	119,117.91	10/31/2020	11,911.79	11,911.79
Group 1	0027012408	150,000.00	%	PA	73.00	360	131,630.27	10/31/2020	13,163.03	13,163.03
Group 1	0027012468	144,000.00	%	VA	65.00	360	126,096.39	10/31/2020	12,609.64	12,609.64
Group 1	0027012564	121,000.00	%	VA	61.00	360	106,806.54	10/31/2020	10,680.65	10,680.65
Group 1	0027012730	145,000.00	%	NH	80.00	360	124,256.05	10/31/2020	12,425.60	12,425.60
Group 1	0027013298	95,000.00	%	LA	75.00	360	83,861.68	10/31/2020	8,386.17	8,386.17
Group 1	0027013629	109,000.00	%	NY	75.00	360	95,418.03	10/31/2020	9,541.80	9,541.80
Group 1	0027013751	95,000.00	%	FL	76.00	360	80,529.11	10/31/2020	8,052.91	8,052.91
Group 1	0027014497	53,000.00	%	AR	80.00	360	46,940.80	10/31/2020	4,694.08	4,694.08
Group 1	0027014966	289,000.00	%	VA	69.00	360	247,083.17	10/31/2020	24,708.32	24,708.32
Group 1	0027015208	520,000.00	%	CA	65.00	360	454,347.87	10/31/2020	45,434.79	45,434.79
Group 1	0027015545	90,000.00	%	PA	80.00	360	76,863.78	10/31/2020	7,686.38	7,686.38
Group 1	0027015588	243,000.00	%	NC	74.00	360	217,470.23	10/31/2020	21,747.02	21,747.02
Group 1	0027015747	220,000.00	%	FL	62.00	360	191,816.46	10/31/2020	19,181.65	19,181.65
Group 1	0027016032	495,000.00	%	NY	80.00	360	425,184.19	10/31/2020	42,518.42	42,518.42
Group 1	0027016478	256,000.00	%	TX	80.00	360	225,409.79	10/31/2020	22,540.98	22,540.98
Group 1	0027016651	536,000.00	%	VA	77.00	360	471,689.16	10/31/2020	47,168.92	47,168.92
Group 1	0027017300	241,000.00	%	NC	70.00	360	212,547.37	10/31/2020	21,254.74	21,254.74
Group 1	0027017535	188,000.00	%	WA	75.00	360	167,859.51	10/31/2020	16,785.95	16,785.95
Group 1	0027017554	75,000.00	%	FL	63.00	360	65,479.57	10/31/2020	6,547.96	6,547.96
Group 1	0027018308	190,000.00	%	IN	70.00	360	169,798.51	10/31/2020	16,979.85	16,979.85
Group 1	0027018363	134,000.00	%	NJ	75.00	360	119,705.29	10/31/2020	11,970.53	11,970.53
Group 1	0027019306	417,000.00	%	DC	75.00	360	367,840.37	10/31/2020	36,784.04	36,784.04
Group 1	0027019421	200,000.00	%	NJ	80.00	360	177,062.48	10/31/2020	17,706.25	17,706.25
Group 1	0027019452	360,000.00	%	CA	75.00	360	313,919.94	10/31/2020	31,391.99	31,391.99
Group 1	0027019704	488,000.00	%	CA	80.00	360	423,856.26	10/31/2020	42,385.63	42,385.63
Group 1	0027019835	350,000.00	%	CT	79.00	360	305,943.31	10/31/2020	30,594.33	30,594.33
Group 1	0027020317	383,000.00	%	NY	75.00	360	327,800.62	10/31/2020	32,780.06	32,780.06
Group 1	0027020431	85,000.00	%	TX	75.00	360	76,170.25	10/31/2020	7,617.02	7,617.02
Group 1	0027020826	177,000.00	%	TX	77.00	360	156,784.93	10/31/2020	15,678.49	15,678.49
Group 1	0027020890	110,000.00	%	SC	80.00	360	97,721.75	10/31/2020	9,772.17	9,772.17
Group 1	0027021308	272,000.00	%	CT	80.00	360	229,960.57	10/31/2020	22,996.06	22,996.06
Group 1	0027021712	236,000.00	%	CA	75.00	360	208,745.87	10/31/2020	20,874.59	20,874.59

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Group 1	0027022027	180,000.00	%	CT	80.00	360	166,783.76	10/31/2020	16,678.38	16,678.38
Group 1	0027022062	263,000.00	%	NV	80.00	360	223,010.21	10/31/2020	22,301.02	22,301.02
Group 1	0027022697	233,000.00	%	TX	70.00	360	206,717.25	10/31/2020	20,671.72	20,671.72
Group 1	0027023048	96,000.00	%	TX	80.00	360	85,943.61	10/31/2020	8,594.36	8,594.36
Group 1	0027023184	70,000.00	%	NC	80.00	360	61,881.19	10/31/2020	6,188.12	6,188.12
Group 1	0027023612	410,000.00	%	CA	70.00	360	369,316.02	10/31/2020	36,931.60	36,931.60
Group 1	0027023621	345,000.00	%	TX	75.00	360	295,059.35	10/31/2020	29,505.93	29,505.93
Group 1	0027023752	376,000.00	%	TX	80.00	360	336,613.56	10/31/2020	33,661.36	33,661.36
Group 1	0027024195	320,000.00	%	CA	67.00	360	283,890.95	10/31/2020	28,389.09	28,389.09
Group 1	0027024635	184,000.00	%	PR	80.00	360	163,447.80	10/31/2020	16,344.78	16,344.78
Group 1	0027024893	122,000.00	%	TX	63.00	360	108,974.42	10/31/2020	10,897.44	10,897.44
Group 1	0027024983	326,000.00	%	FL	70.00	360	283,383.00	10/31/2020	28,338.30	28,338.30
Group 1	0027025285	232,000.00	%	CA	80.00	360	207,135.95	10/31/2020	20,713.59	20,713.59
Group 1	0027025328	200,000.00	%	CT	69.00	360	178,566.11	10/31/2020	17,856.61	17,856.61
Group 1	0027025630	204,000.00	%	TX	80.00	360	180,593.05	10/31/2020	18,059.30	18,059.30
Group 1	0027025666	281,000.00	%	NY	75.00	360	249,352.31	10/31/2020	24,935.23	24,935.23
Group 1	0027026097	113,000.00	%	NY	75.00	360	97,082.96	10/31/2020	9,708.30	9,708.30
Group 1	0027026281	143,000.00	%	FL	73.00	360	115,647.70	10/31/2020	11,564.77	11,564.77
Group 1	0027026594	225,000.00	%	NJ	75.00	360	174,424.76	10/31/2020	17,442.48	17,442.48
Group 1	0027026640	133,000.00	%	FL	80.00	360	117,871.00	10/31/2020	11,787.10	11,787.10
Group 1	0027026677	878,000.00	%	CA	65.00	360	782,011.08	10/31/2020	78,201.11	78,201.11
Group 1	0027027035	387,000.00	%	CA	73.00	360	343,638.45	10/31/2020	34,363.84	34,363.84
Group 1	0027027094	143,000.00	%	VA	69.00	360	127,489.39	10/31/2020	12,748.94	12,748.94
Group 1	0027027146	258,000.00	%	NY	70.00	360	224,054.30	10/31/2020	22,405.43	22,405.43
Group 1	0027027234	173,000.00	%	NJ	75.00	360	151,893.44	10/31/2020	15,189.34	15,189.34
Group 1	0027027514	145,000.00	%	NY	70.00	360	129,347.17	10/31/2020	12,934.72	12,934.72
Group 1	0027028244	413,000.00	%	NJ	75.00	360	367,839.15	10/31/2020	36,783.91	36,783.91
Group 1	0027028493	227,000.00	%	TX	80.00	360	202,942.16	10/31/2020	20,294.22	20,294.22
Group 1	0027028834	128,000.00	%	NJ	80.00	360	114,501.99	10/31/2020	11,450.20	11,450.20
Group 1	0027029606	138,000.00	%	MI	80.00	360	122,747.45	10/31/2020	12,274.74	12,274.74
Group 1	0027029656	576,000.00	%	NY	80.00	360	510,666.89	10/31/2020	51,066.69	51,066.69
Group 1	0027029693	401,000.00	%	FL	75.00	360	355,893.87	10/31/2020	35,589.39	35,589.39
Group 1	0027029804	360,000.00	%	CA	80.00	360	319,171.48	10/31/2020	31,917.15	31,917.15

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Group 1	0027029975	176,000.00	%	DE	64.00	360	143,091.73	10/31/2020	14,309.17	14,309.17
Group 1	0027031092	534,000.00	%	NY	78.00	360	463,975.35	10/31/2020	46,397.53	46,397.53
Group 1	0027032000	254,000.00	%	CA	75.00	360	224,275.88	10/31/2020	22,427.59	22,427.59
Group 1	0027032020	306,000.00	%	TX	80.00	360	272,977.74	10/31/2020	27,297.77	27,297.77
Group 1	0027032092	207,000.00	%	LA	80.00	360	186,046.29	10/31/2020	18,604.63	18,604.63
Group 1	0027032146	308,000.00	%	SC	80.00	360	276,828.18	10/31/2020	27,682.82	27,682.82
Group 1	0027032197	239,000.00	%	AZ	80.00	360	214,012.48	10/31/2020	21,401.25	21,401.25
Group 1	0027032213	256,000.00	%	NY	70.00	360	224,654.85	10/31/2020	22,465.48	22,465.48
Group 1	0027032576	252,000.00	%	NJ	80.00	360	223,523.43	10/31/2020	22,352.34	22,352.34
Group 1	0027032787	225,000.00	%	FL	62.00	360	199,093.58	10/31/2020	19,909.36	19,909.36
Group 1	0027032938	236,000.00	%	AK	80.00	360	208,729.77	10/31/2020	20,872.98	20,872.98
Group 1	0027032967	204,000.00	%	MN	80.00	360	181,034.77	10/31/2020	18,103.48	18,103.48
Group 1	0027033084	255,000.00	%	SC	80.00	360	227,326.15	10/31/2020	22,732.61	22,732.61
Group 1	0027033095	413,000.00	%	NY	70.00	360	367,031.79	10/31/2020	36,703.18	36,703.18
Group 1	0027034053	269,000.00	%	CA	70.00	360	238,902.86	10/31/2020	23,890.29	23,890.29
Group 1	0027034463	50,000.00	%	FL	70.00	360	45,299.87	10/31/2020	4,529.99	4,529.99
Group 1	0027034541	268,000.00	%	NY	80.00	360	237,604.75	10/31/2020	23,760.47	23,760.47
Group 1	0027034546	196,000.00	%	NY	69.00	360	174,100.17	10/31/2020	17,410.02	17,410.02
Group 1	0027034558	120,000.00	%	PA	80.00	360	104,474.47	10/31/2020	10,447.45	10,447.45
Group 1	0027034604	300,000.00	%	VA	80.00	360	262,613.34	10/31/2020	26,261.33	26,261.33
Group 1	0027034807	86,000.00	%	FL	75.00	360	76,650.08	10/31/2020	7,665.01	7,665.01
Group 1	0027034825	105,000.00	%	IN	80.00	360	94,164.19	10/31/2020	9,416.42	9,416.42
Group 1	0027035344	102,000.00	%	MD	80.00	360	50,829.31	10/31/2020	5,082.93	5,082.93
Group 1	0027035768	94,000.00	%	VA	80.00	360	83,511.86	10/31/2020	8,351.19	8,351.19
Group 1	0027035800	101,000.00	%	NJ	75.00	360	89,970.58	10/31/2020	8,997.06	8,997.06
Group 1	0027036227	250,000.00	%	NJ	61.00	360	220,593.28	10/31/2020	22,059.33	22,059.33
Group 1	0027036978	417,000.00	%	TX	68.00	360	366,525.35	10/31/2020	36,652.53	36,652.53
Group 1	0027037948	231,000.00	%	TX	80.00	360	203,489.00	10/31/2020	20,348.90	20,348.90
Group 1	0027038148	417,000.00	%	FL	65.00	360	367,351.81	10/31/2020	36,735.18	36,735.18
Group 1	0027038346	259,000.00	%	FL	76.00	360	231,194.04	10/31/2020	23,119.40	23,119.40
Group 1	0027038437	350,000.00	%	NM	80.00	360	305,886.06	10/31/2020	30,588.61	30,588.61
Group 1	0027038487	380,000.00	%	NY	80.00	360	338,448.23	10/31/2020	33,844.82	33,844.82
Group 1	0027039205	168,000.00	%	NY	70.00	360	149,369.33	10/31/2020	14,936.93	14,936.93

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Group 1	0027039416	392,000.00	%	NY	61.00	360	273,279.05	10/31/2020	27,327.90	27,327.90
Group 1	0027039417	521,000.00	%	NY	75.00	360	456,588.06	10/31/2020	45,658.81	45,658.81
Group 1	0027039482	355,000.00	%	CA	62.00	360	310,340.99	10/31/2020	31,034.10	31,034.10
Group 1	0027039484	180,000.00	%	IL	75.00	360	157,610.04	10/31/2020	15,761.00	15,761.00
Group 1	0027039504	274,000.00	%	NY	78.00	360	238,893.08	10/31/2020	23,889.31	23,889.31
Group 1	0027039559	284,000.00	%	NJ	69.00	360	245,920.89	10/31/2020	24,592.09	24,592.09
Group 1	0027039850	260,000.00	%	OR	80.00	360	226,599.35	10/31/2020	22,659.93	22,659.93
Group 1	0027039951	202,000.00	%	CA	77.00	360	177,073.03	10/31/2020	17,707.30	17,707.30
Group 1	0027040308	515,000.00	%	NJ	77.00	360	491,202.17	10/31/2020	49,120.22	49,120.22
Group 1	0027040355	612,000.00	%	CA	80.00	360	540,814.49	10/31/2020	54,081.45	54,081.45
Group 1	0027040486	372,000.00	%	NY	77.00	360	320,067.55	10/31/2020	32,006.75	32,006.75
Group 1	0027040516	400,000.00	%	IL	80.00	360	344,163.47	10/31/2020	34,416.35	34,416.35
Group 1	0027040879	261,000.00	%	AZ	80.00	360	231,328.56	10/31/2020	23,132.86	23,132.86
Group 1	0027041017	341,000.00	%	MD	71.00	360	301,331.75	10/31/2020	30,133.17	30,133.17
Group 1	0027041219	205,000.00	%	OR	75.00	360	181,612.10	10/31/2020	18,161.21	18,161.21
Group 1	0027041451	280,000.00	%	FL	73.00	360	250,011.97	10/31/2020	25,001.20	25,001.20
Group 1	0027041544	335,000.00	%	GA	63.00	360	296,428.81	10/31/2020	29,642.88	29,642.88
Group 1	0027041618	392,000.00	%	NC	80.00	360	348,058.14	10/31/2020	34,805.81	34,805.81
Group 1	0027042233	81,000.00	%	AZ	67.00	360	71,899.36	10/31/2020	7,189.94	7,189.94
Group 1	0027042493	86,000.00	%	FL	80.00	360	74,240.11	10/31/2020	7,424.01	7,424.01
Group 1	0027042582	142,000.00	%	GA	79.00	360	132,721.15	10/31/2020	13,272.11	13,272.11
Group 1	0027042906	135,000.00	%	CA	78.00	360	119,955.23	10/31/2020	11,995.52	11,995.52
Group 1	0027042954	129,000.00	%	WI	80.00	360	113,926.48	10/31/2020	11,392.65	11,392.65
Group 1	0027043147	140,000.00	%	CA	80.00	360	123,880.35	10/31/2020	12,388.03	12,388.03
Group 1	0027043159	113,000.00	%	FL	75.00	360	99,545.77	10/31/2020	9,954.58	9,954.58
Group 1	0027043513	149,000.00	%	NV	70.00	360	130,590.06	10/31/2020	13,059.01	13,059.01
Group 1	0027043616	150,000.00	%	NY	75.00	360	133,049.67	10/31/2020	13,304.97	13,304.97
Group 1	0027043665	69,000.00	%	TX	70.00	360	62,164.12	10/31/2020	6,216.41	6,216.41
Group 1	0027043788	64,000.00	%	MN	75.00	360	57,090.66	10/31/2020	5,709.07	5,709.07
Group 1	0027043925	64,000.00	%	FL	75.00	360	56,773.20	10/31/2020	5,677.32	5,677.32
Group 1	0027044266	126,000.00	%	MI	80.00	360	110,587.61	10/31/2020	11,058.76	11,058.76
Group 1	0027044738	180,000.00	%	TX	80.00	360	176,014.42	10/31/2020	17,601.44	17,601.44
Group 1	0027045182	230,000.00	%	TX	80.00	360	203,988.88	10/31/2020	20,398.89	20,398.89

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Group 1	0027045697	120,000.00	%	SC	80.00	360	106,620.95	10/31/2020	10,662.09	10,662.09
Group 1	0027045814	51,000.00	%	MI	75.00	360	46,338.92	10/31/2020	4,633.89	4,633.89
Group 1	0027046210	232,000.00	%	SC	78.00	360	205,417.35	10/31/2020	20,541.73	20,541.73
Group 1	0027046271	155,000.00	%	CA	78.00	360	137,802.70	10/31/2020	13,780.27	13,780.27
Group 1	0027047298	448,000.00	%	NJ	80.00	360	396,232.48	10/31/2020	39,623.25	39,623.25
Group 1	0027047463	260,000.00	%	DC	80.00	360	238,079.63	10/31/2020	23,807.96	23,807.96
Group 1	0027047569	400,000.00	%	NV	70.00	360	348,667.58	10/31/2020	34,866.76	34,866.76
Group 1	0027047625	192,000.00	%	CA	80.00	360	169,739.02	10/31/2020	16,973.90	16,973.90
Group 1	0027048059	179,000.00	%	NV	80.00	360	157,894.59	10/31/2020	15,789.46	15,789.46
Group 1	0027048081	336,000.00	%	NY	80.00	360	297,868.55	10/31/2020	29,786.85	29,786.85
Group 1	0027049068	484,000.00	%	CA	65.00	360	433,332.18	10/31/2020	43,333.22	43,333.22
Group 1	0027049946	417,000.00	%	FL	72.00	360	365,830.17	10/31/2020	36,583.02	36,583.02
Group 1	0027049961	220,000.00	%	NY	64.00	360	193,042.83	10/31/2020	19,304.28	19,304.28
Group 1	0027050036	186,000.00	%	CA	75.00	360	165,704.75	10/31/2020	16,570.47	16,570.47
Group 1	0027050344	417,000.00	%	CA	73.00	360	368,743.63	10/31/2020	36,874.36	36,874.36
Group 1	0027050457	180,000.00	%	FL	80.00	360	153,563.17	10/31/2020	15,356.32	15,356.32
Group 1	0027050634	105,000.00	%	TX	80.00	360	90,439.06	10/31/2020	9,043.91	9,043.91
Group 1	0027050732	240,000.00	%	NJ	73.00	360	213,287.32	10/31/2020	21,328.73	21,328.73
Group 1	0027050783	200,000.00	%	PR	80.00	360	176,889.98	10/31/2020	17,689.00	17,689.00
Group 1	0027050791	68,000.00	%	PR	72.00	360	59,788.73	10/31/2020	5,978.87	5,978.87
Group 1	0027050794	347,000.00	%	PR	75.00	360	308,651.94	10/31/2020	30,865.19	30,865.19
Group 1	0027050833	401,000.00	%	NY	67.00	360	354,738.64	10/31/2020	35,473.86	35,473.86
Group 1	0027051667	500,000.00	%	CA	80.00	360	445,064.70	10/31/2020	44,506.47	44,506.47
Group 1	0027051857	476,000.00	%	CA	80.00	360	420,808.95	10/31/2020	42,080.89	42,080.89
Group 1	0027052213	150,000.00	%	TX	71.00	360	137,442.12	10/31/2020	13,744.21	13,744.21
Group 1	0027052992	375,000.00	%	NY	70.00	360	335,245.59	10/31/2020	33,524.56	33,524.56
Group 1	0027053167	110,000.00	%	PR	68.00	360	97,051.48	10/31/2020	9,705.15	9,705.15
Group 1	0027053279	211,000.00	%	IL	73.00	360	187,600.74	10/31/2020	18,760.07	18,760.07
Group 1	0027053642	200,000.00	%	FL	80.00	360	176,450.19	10/31/2020	17,645.02	17,645.02
Group 1	0027053923	222,000.00	%	MD	61.00	360	195,649.49	10/31/2020	19,564.95	19,564.95
Group 1	0027054251	210,000.00	%	TX	63.00	360	181,251.47	10/31/2020	18,125.15	18,125.15
Group 1	0027054254	653,000.00	%	NY	75.00	360	578,498.00	10/31/2020	57,849.80	57,849.80
Group 1	0027054643	118,000.00	%	GA	75.00	360	104,372.45	10/31/2020	10,437.24	10,437.24

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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	0027054669	219,000.00	%	TX	67.00	360	172,500.00	10/31/2020	17,250.00	17,250.00
Group 1	0027055515	356,000.00	%	CA	80.00	360	313,615.50	10/31/2020	31,361.55	31,361.55
Group 1	0027055795	262,000.00	%	FL	79.00	360	231,041.49	10/31/2020	23,104.15	23,104.15
Group 1	0027056130	304,000.00	%	NY	80.00	360	267,806.73	10/31/2020	26,780.67	26,780.67
Group 1	0027056762	75,000.00	%	HI	75.00	360	65,101.83	10/31/2020	6,510.18	6,510.18
Group 1	0027057032	129,000.00	%	IN	80.00	360	115,101.23	10/31/2020	11,510.12	11,510.12
Group 1	0027059431	228,000.00	%	CA	80.00	360	201,846.16	10/31/2020	20,184.62	20,184.62
Group 1	0027059924	386,000.00	%	NJ	75.00	360	346,716.42	10/31/2020	34,671.64	34,671.64
Group 1	0027059996	118,000.00	%	GA	75.00	360	104,372.45	10/31/2020	10,437.24	10,437.24
Group 1	0027060226	404,000.00	%	MA	75.00	360	362,201.22	10/31/2020	36,220.12	36,220.12
Group 1	0027060253	202,000.00	%	FL	77.00	360	144,179.64	10/31/2020	14,417.96	14,417.96
Group 1	0027060329	360,000.00	%	NJ	80.00	360	309,431.20	10/31/2020	30,943.12	30,943.12
Group 1	0027063409	173,000.00	%	NY	75.00	360	147,678.33	10/31/2020	14,767.83	14,767.83
Group 1	0027063724	355,000.00	%	FL	74.00	360	307,018.08	10/31/2020	30,701.81	30,701.81
Group 1	0027063961	123,000.00	%	UT	80.00	360	108,690.36	10/31/2020	10,869.04	10,869.04
Group 1	0027064333	290,000.00	%	TX	80.00	360	255,437.92	10/31/2020	25,543.79	25,543.79
Group 1	0027064409	456,000.00	%	CA	80.00	360	404,641.72	10/31/2020	40,464.17	40,464.17
Group 1	0027064610	221,000.00	%	FL	70.00	360	194,951.32	10/31/2020	19,495.13	19,495.13
Group 1	0027064705	312,000.00	%	MI	80.00	360	231,016.54	10/31/2020	23,101.65	23,101.65
Group 1	0027065050	310,000.00	%	NY	80.00	360	267,196.36	10/31/2020	26,719.64	26,719.64
Group 1	0027065200	72,000.00	%	NJ	80.00	360	63,673.09	10/31/2020	6,367.31	6,367.31
Group 1	0027065299	100,000.00	%	OR	80.00	360	88,001.04	10/31/2020	8,800.10	8,800.10
Group 1	0027065369	120,000.00	%	UT	75.00	360	102,762.02	10/31/2020	10,276.20	10,276.20
Group 1	0027065571	440,000.00	%	CA	80.00	360	387,615.53	10/31/2020	38,761.55	38,761.55
Group 1	0027065714	388,000.00	%	CA	80.00	360	343,665.21	10/31/2020	34,366.52	34,366.52
Group 1	0027065823	320,000.00	%	LA	80.00	360	283,975.08	10/31/2020	28,397.51	28,397.51
Group 1	0027066219	191,000.00	%	CA	72.00	360	168,083.39	10/31/2020	16,808.34	16,808.34
Group 1	0027066340	118,000.00	%	LA	71.00	360	105,515.27	10/31/2020	10,551.53	10,551.53
Group 1	0027066450	83,000.00	%	OK	70.00	360	74,573.96	10/31/2020	7,457.40	7,457.40
Group 1	0027066491	155,000.00	%	GA	80.00	360	145,232.64	10/31/2020	14,523.26	14,523.26
Group 1	0027066531	175,000.00	%	FL	64.00	360	132,632.10	10/31/2020	13,263.21	13,263.21
Group 1	0027068416	340,000.00	%	CA	63.00	360	298,497.75	10/31/2020	29,849.77	29,849.77
Group 1	0027068956	308,000.00	%	NY	70.00	360	226,712.54	10/31/2020	22,671.25	22,671.25

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Group 1	0027069071	215,000.00	%	OR	80.00	360	191,425.87	10/31/2020	19,142.59	19,142.59
Group 1	0027069111	392,000.00	%	FL	80.00	360	349,051.50	10/31/2020	34,905.15	34,905.15
Group 1	0027069288	275,000.00	%	CA	74.00	360	243,924.30	10/31/2020	24,392.43	24,392.43
Group 1	0027069568	130,000.00	%	FL	80.00	360	117,101.56	10/31/2020	11,710.16	11,710.16
Group 1	0027069989	94,000.00	%	IL	75.00	360	82,026.59	10/31/2020	8,202.66	8,202.66
Group 1	0027070060	199,000.00	%	OR	80.00	360	175,869.78	10/31/2020	17,586.98	17,586.98
Group 1	0027070466	168,000.00	%	OR	70.00	360	150,062.36	10/31/2020	15,006.24	15,006.24
Group 1	0027070470	417,000.00	%	NY	62.00	360	365,617.90	10/31/2020	36,561.79	36,561.79
Group 1	0027071291	220,000.00	%	AL	80.00	360	193,889.79	10/31/2020	19,388.98	19,388.98
Group 1	0027071556	304,000.00	%	PA	80.00	360	268,998.63	10/31/2020	26,899.86	26,899.86
Group 1	0027071686	70,000.00	%	PR	80.00	360	62,344.48	10/31/2020	6,234.45	6,234.45
Group 1	0027072318	158,000.00	%	CA	70.00	360	137,538.90	10/31/2020	13,753.89	13,753.89
Group 1	0027072380	72,000.00	%	FL	80.00	360	63,442.10	10/31/2020	6,344.21	6,344.21
Group 1	0027072432	169,000.00	%	LA	67.00	360	150,956.00	10/31/2020	15,095.60	15,095.60
Group 1	0027073367	149,000.00	%	NY	80.00	360	130,990.27	10/31/2020	13,125.21	13,125.21
Group 1	0027073770	44,000.00	%	TN	80.00	360	39,319.17	10/31/2020	3,931.92	3,931.92
Group 1	0027074329	461,000.00	%	CA	75.00	360	409,127.36	10/31/2020	40,912.74	40,912.74
Group 1	0027074517	337,000.00	%	IL	80.00	360	299,450.32	10/31/2020	29,945.03	29,945.03
Group 1	0027074841	300,000.00	%	NJ	79.00	360	266,088.51	10/31/2020	26,608.85	26,608.85
Group 1	0027075463	184,000.00	%	CA	77.00	360	164,718.81	10/31/2020	16,471.88	16,471.88
Group 1	0027076005	85,000.00	%	WI	68.00	360	74,668.54	10/31/2020	7,466.85	7,466.85
Group 1	0027076133	136,000.00	%	NJ	69.00	360	120,631.69	10/31/2020	12,063.17	12,063.17
Group 1	0027076348	416,000.00	%	NV	70.00	360	372,423.73	10/31/2020	37,242.37	37,242.37
Group 1	0027076510	304,000.00	%	CA	80.00	360	271,419.75	10/31/2020	27,141.97	27,141.97
Group 1	0027076893	113,000.00	%	WA	71.00	360	99,745.40	10/31/2020	9,974.54	9,974.54
Group 1	0027077270	120,000.00	%	AR	67.00	360	116,938.09	10/31/2020	11,693.81	11,693.81
Group 1	0027077346	300,000.00	%	CA	73.00	360	260,110.00	10/31/2020	26,011.00	26,011.00
Group 1	0027077742	167,000.00	%	AL	79.00	360	147,042.71	10/31/2020	14,704.27	14,704.27
Group 1	0027078200	58,000.00	%	IL	80.00	360	50,271.13	10/31/2020	5,027.11	5,027.11
Group 1	0027078528	550,000.00	%	CA	71.00	360	480,080.63	10/31/2020	48,008.06	48,008.06
Group 1	0027078583	417,000.00	%	TX	61.00	360	372,309.20	10/31/2020	37,230.92	37,230.92
Group 1	0027079575	384,000.00	%	NY	80.00	360	340,403.82	10/31/2020	34,040.38	34,040.38
Group 1	0027079657	126,000.00	%	PR	61.00	360	112,027.28	10/31/2020	11,202.73	11,202.73

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Group 1	0027079794	396,000.00	%	NY	80.00	360	348,091.66	10/31/2020	34,809.17	34,809.17
Group 1	0027080606	260,000.00	%	VA	80.00	360	228,905.27	10/31/2020	22,890.53	22,890.53
Group 1	0027080668	179,000.00	%	TX	70.00	360	157,896.30	10/31/2020	15,789.63	15,789.63
Group 1	0027080952	74,000.00	%	OK	75.00	360	53,386.71	10/31/2020	5,338.67	5,338.67
Group 1	0027081152	417,000.00	%	NV	75.00	360	372,309.20	10/31/2020	37,230.92	37,230.92
Group 1	0027081416	392,000.00	%	PA	79.00	360	349,988.95	10/31/2020	34,998.89	34,998.89
Group 1	0027081480	365,000.00	%	CA	71.00	360	323,792.14	10/31/2020	32,379.21	32,379.21
Group 1	0027081834	461,000.00	%	CA	62.00	360	409,689.18	10/31/2020	40,968.92	40,968.92
Group 1	0027081906	280,000.00	%	CA	80.00	360	236,716.16	10/31/2020	23,671.62	23,671.62
Group 1	0027082033	184,000.00	%	PA	75.00	360	163,531.46	10/31/2020	16,353.15	16,353.15
Group 1	0027082297	188,000.00	%	IL	79.00	360	166,593.73	10/31/2020	16,659.37	16,659.37
Group 1	0027082298	304,000.00	%	VA	80.00	360	267,575.65	10/31/2020	26,757.56	26,757.56
Group 1	0027082456	412,000.00	%	VA	80.00	360	361,680.02	10/31/2020	36,168.00	36,168.00
Group 1	0027082458	338,000.00	%	GA	80.00	360	299,899.90	10/31/2020	29,989.99	29,989.99
Group 1	0027082651	79,000.00	%	PA	75.00	360	70,912.99	10/31/2020	7,091.30	7,091.30
Group 1	0027082791	270,000.00	%	MO	71.00	360	240,448.91	10/31/2020	24,044.89	24,044.89
Group 1	0027083153	122,000.00	%	OK	79.00	360	109,267.85	10/31/2020	10,926.78	10,926.78
Group 1	0027083196	263,000.00	%	CO	80.00	360	231,557.97	10/31/2020	23,155.80	23,155.80
Group 1	0027083240	115,000.00	%	PR	65.00	360	101,398.31	10/31/2020	10,139.83	10,139.83
Group 1	0027083452	253,000.00	%	PA	75.00	360	224,839.93	10/31/2020	22,483.99	22,483.99
Group 1	0027083796	134,000.00	%	CA	80.00	360	73,351.67	10/31/2020	7,335.17	7,335.17
Group 1	0027084953	210,000.00	%	MS	79.00	360	188,635.87	10/31/2020	18,863.59	18,863.59
Group 1	0027085238	184,000.00	%	FL	80.00	360	162,523.74	10/31/2020	16,252.37	16,252.37
Group 1	0027085306	400,000.00	%	MD	80.00	360	355,413.58	10/31/2020	35,541.36	35,541.36
Group 1	0027085338	68,000.00	%	NM	75.00	360	60,432.18	10/31/2020	6,043.22	6,043.22
Group 1	0027085862	184,000.00	%	IL	80.00	360	162,614.02	10/31/2020	16,261.40	16,261.40
Group 1	0027085927	109,000.00	%	MA	75.00	360	89,719.24	10/31/2020	8,971.92	8,971.92
Group 1	0027087268	228,000.00	%	AL	80.00	360	201,259.21	10/31/2020	20,125.92	20,125.92
Group 1	0027087381	201,000.00	%	CA	70.00	360	178,470.21	10/31/2020	17,847.02	17,847.02
Group 1	0027087537	207,000.00	%	TX	70.00	360	183,032.91	10/31/2020	18,303.29	18,303.29
Group 1	0027088587	305,000.00	%	TN	80.00	360	267,945.84	10/31/2020	26,794.58	26,794.58
Group 1	0027089024	79,000.00	%	AL	80.00	360	70,521.62	10/31/2020	7,052.16	7,052.16
Group 1	0027089060	368,000.00	%	NY	75.00	360	328,114.53	10/31/2020	32,811.45	32,811.45

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Group 1	0027089770	375,000.00	%	NJ	80.00	360	311,969.20	10/31/2020	31,196.92	31,196.92
Group 1	0027090199	268,000.00	%	WA	80.00	360	238,170.92	10/31/2020	23,817.09	23,817.09
Group 1	0027090532	273,000.00	%	GA	70.00	360	244,735.88	10/31/2020	24,473.59	24,473.59
Group 1	0027090545	370,000.00	%	CA	74.00	360	326,444.40	10/31/2020	32,644.44	32,644.44
Group 1	0027090806	84,000.00	%	NE	70.00	360	75,783.64	10/31/2020	7,578.36	7,578.36
Group 1	0027091029	375,000.00	%	NY	75.00	360	334,041.30	10/31/2020	33,404.13	33,404.13
Group 1	0027091533	71,000.00	%	NV	75.00	360	63,613.65	10/31/2020	6,361.36	6,361.36
Group 1	0027091534	96,000.00	%	NV	75.00	360	85,376.38	10/31/2020	8,537.64	8,537.64
Group 1	0027091535	75,000.00	%	NV	75.00	360	66,961.76	10/31/2020	6,696.18	6,696.18
Group 1	0027092152	150,000.00	%	VA	72.00	360	133,616.68	10/31/2020	13,361.67	13,361.67
Group 1	0027092448	285,000.00	%	CA	75.00	360	255,032.81	10/31/2020	25,503.28	25,503.28
Group 1	0027092523	300,000.00	%	NJ	80.00	360	265,314.05	10/31/2020	26,531.40	26,531.40
Group 1	0027092893	85,000.00	%	NC	75.00	360	69,751.71	10/31/2020	6,975.17	6,975.17
Group 1	0027093128	308,000.00	%	MI	79.00	360	273,915.53	10/31/2020	27,391.55	27,391.55
Group 1	0027093176	192,000.00	%	CA	80.00	360	170,195.72	10/31/2020	17,019.57	17,019.57
Group 1	0027093220	193,000.00	%	TN	75.00	360	171,697.11	10/31/2020	17,169.71	17,169.71
Group 1	0027093404	190,000.00	%	AK	72.00	360	167,843.00	10/31/2020	16,784.30	16,784.30
Group 1	0027093542	143,000.00	%	WA	75.00	360	128,357.53	10/31/2020	12,835.75	12,835.75
Group 1	0027093669	246,000.00	%	NY	80.00	360	219,592.13	10/31/2020	21,959.21	21,959.21
Group 1	0027093766	128,000.00	%	TX	80.00	360	113,804.88	10/31/2020	11,380.49	11,380.49
Group 1	0027094005	329,000.00	%	TX	80.00	360	291,861.13	10/31/2020	29,186.11	29,186.11
Group 1	0027094337	149,000.00	%	TX	75.00	360	117,839.38	10/31/2020	11,783.94	11,783.94
Group 1	0027094349	208,000.00	%	CA	70.00	360	184,755.27	10/31/2020	18,475.53	18,475.53
Group 1	0027094615	94,000.00	%	IL	80.00	360	83,785.04	10/31/2020	8,378.50	8,378.50
Group 1	0027096301	373,000.00	%	FL	80.00	360	325,376.31	10/31/2020	32,537.63	32,537.63
Group 1	0027097943	299,000.00	%	NY	80.00	360	265,389.51	10/31/2020	26,538.95	26,538.95
Group 1	0027098129	336,000.00	%	VT	75.00	360	289,919.47	10/31/2020	28,991.95	28,991.95
Group 1	0027098248	124,000.00	%	IN	80.00	360	109,123.20	10/31/2020	10,912.32	10,912.32
Group 1	0027098602	93,000.00	%	PR	71.00	360	82,292.19	10/31/2020	8,229.22	8,229.22
Group 1	0027098759	289,000.00	%	NY	72.00	360	257,551.63	10/31/2020	25,755.16	25,755.16
Group 1	0027099865	143,000.00	%	PR	75.00	360	128,032.37	10/31/2020	12,803.24	12,803.24
Group 1	0027100766	300,000.00	%	TX	67.00	360	263,616.90	10/31/2020	26,361.69	26,361.69
Group 1	0027100812	160,000.00	%	PR	80.00	360	141,393.18	10/31/2020	14,139.32	14,139.32

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Group 1	0027101497	791,000.00	%	CA	74.00	360	704,923.53	10/31/2020	70,492.35	70,492.35
Group 1	0027101595	126,000.00	%	IL	74.00	360	112,237.90	10/31/2020	11,223.79	11,223.79
Group 1	0027102158	98,000.00	%	TX	80.00	360	87,039.00	10/31/2020	8,703.90	8,703.90
Group 1	0027103179	335,000.00	%	HI	61.00	360	295,431.20	10/31/2020	29,543.12	29,543.12
Group 1	0027103238	124,000.00	%	OH	65.00	360	110,485.83	10/31/2020	11,048.58	11,048.58
Group 1	0027103318	400,000.00	%	CA	79.00	360	353,779.81	10/31/2020	35,377.98	35,377.98
Group 1	0027103337	243,000.00	%	CA	75.00	360	216,246.23	10/31/2020	21,624.62	21,624.62
Group 1	0027103422	315,000.00	%	MT	67.00	360	279,149.97	10/31/2020	27,915.00	27,915.00
Group 1	0027103884	251,000.00	%	WI	75.00	360	223,272.54	10/31/2020	22,327.25	22,327.25
Group 1	0027104235	109,000.00	%	PA	80.00	360	97,576.87	10/31/2020	9,757.69	9,757.69
Group 1	0027104962	332,000.00	%	CA	80.00	360	293,898.28	10/31/2020	29,389.83	29,389.83
Group 1	0027104976	417,000.00	%	LA	70.00	360	371,453.70	10/31/2020	37,145.37	37,145.37
Group 1	0027105031	130,000.00	%	TX	79.00	360	108,379.11	10/31/2020	10,837.91	10,837.91
Group 1	0027105551	136,000.00	%	PR	62.00	360	121,092.83	10/31/2020	12,109.28	12,109.28
Group 2	0026866675	162,000.00	%	OH	95.00	360	141,125.99	10/31/2020	17,592.07	17,592.07
Group 2	0026866841	253,000.00	%	UT	95.00	360	219,686.04	10/31/2020	27,384.98	27,384.98
Group 2	0026867144	105,000.00	%	IL	95.00	360	92,735.06	10/31/2020	11,559.90	11,559.90
Group 2	0026867514	239,000.00	%	MD	89.00	360	209,296.77	10/31/2020	26,089.90	26,089.90
Group 2	0026867516	348,000.00	%	NY	97.00	360	304,294.32	10/31/2020	37,931.83	37,931.83
Group 2	0026867620	269,000.00	%	CT	95.00	360	235,268.32	10/31/2020	29,327.39	29,327.39
Group 2	0026868022	123,000.00	%	VA	85.00	360	115,435.85	10/31/2020	14,389.66	14,389.66
Group 2	0026868056	134,000.00	%	TX	83.00	360	114,266.80	10/31/2020	14,243.94	14,243.94
Group 2	0026868171	152,000.00	%	PA	95.00	360	134,833.04	10/31/2020	16,807.62	16,807.62
Group 2	0026868502	127,000.00	%	NY	92.00	360	110,572.09	10/31/2020	13,783.37	13,783.37
Group 2	0026868804	357,000.00	%	CA	85.00	360	311,479.33	10/31/2020	38,827.48	38,827.48
Group 2	0026868842	374,000.00	%	FL	90.00	360	325,523.47	10/31/2020	40,578.15	40,578.15
Group 2	0026868858	355,000.00	%	FL	90.00	360	309,238.88	10/31/2020	38,548.19	38,548.19
Group 2	0026868949	174,000.00	%	TX	85.00	360	149,682.90	10/31/2020	18,658.73	18,658.73
Group 2	0026869061	131,000.00	%	PA	90.00	360	113,842.70	10/31/2020	14,191.07	14,191.07
Group 2	0026869103	256,000.00	%	CA	86.00	360	223,393.06	10/31/2020	27,847.08	27,847.08
Group 2	0026870051	108,000.00	%	VA	95.00	360	95,698.73	10/31/2020	11,929.33	11,929.33
Group 2	0026870571	333,000.00	%	NY	95.00	360	289,836.83	10/31/2020	36,129.63	36,129.63
Group 2	0026870712	271,000.00	%	CO	95.00	360	229,608.64	10/31/2020	28,621.88	28,621.88

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Group 2	0026870888	158,000.00	%	NC	95.00	360	137,648.83	10/31/2020	17,158.62	17,158.62
Group 2	0026870951	275,000.00	%	TX	95.00	360	241,281.84	10/31/2020	30,077.00	30,077.00
Group 2	0026870983	246,000.00	%	AL	95.00	360	212,426.75	10/31/2020	26,480.07	26,480.07
Group 2	0026871481	89,000.00	%	FL	85.00	360	79,614.01	10/31/2020	9,924.29	9,924.29
Group 2	0026872524	276,000.00	%	VA	95.00	360	244,323.71	10/31/2020	30,456.19	30,456.19
Group 2	0026872710	119,000.00	%	IL	95.00	360	105,682.80	10/31/2020	13,173.90	13,173.90
Group 2	0026873070	295,000.00	%	TX	95.00	360	273,838.62	10/31/2020	34,135.37	34,135.37
Group 2	0026873551	170,000.00	%	CT	95.00	360	148,488.72	10/31/2020	18,509.87	18,509.87
Group 2	0026873664	159,000.00	%	TX	95.00	360	138,956.71	10/31/2020	17,321.66	17,321.66
Group 2	0026873768	162,000.00	%	FL	95.00	360	142,375.03	10/31/2020	17,747.77	17,747.77
Group 2	0026873879	74,000.00	%	NC	97.00	360	61,711.14	10/31/2020	7,692.61	7,692.61
Group 2	0026874113	109,000.00	%	TX	95.00	360	95,557.19	10/31/2020	11,911.69	11,911.69
Group 2	0026874315	117,000.00	%	NC	84.00	360	101,985.76	10/31/2020	12,713.04	12,713.04
Group 2	0026874356	128,000.00	%	GA	95.00	360	112,408.43	10/31/2020	14,012.28	14,012.28
Group 2	0026874707	119,000.00	%	IL	95.00	360	105,381.96	10/31/2020	13,136.40	13,136.40
Group 2	0026874999	119,000.00	%	MI	95.00	360	114,402.11	10/31/2020	14,260.80	14,260.80
Group 2	0026875578	266,000.00	%	NY	95.00	360	227,013.21	10/31/2020	28,298.35	28,298.35
Group 2	0026875746	363,000.00	%	CA	95.00	360	311,904.26	10/31/2020	38,880.45	38,880.45
Group 2	0026875836	357,000.00	%	FL	90.00	360	306,240.35	10/31/2020	38,174.41	38,174.41
Group 2	0026875928	183,000.00	%	OR	95.00	360	153,282.51	10/31/2020	19,107.44	19,107.44
Group 2	0026875970	279,000.00	%	CO	95.00	360	245,053.43	10/31/2020	30,547.15	30,547.15
Group 2	0026877022	175,000.00	%	AL	95.00	360	152,063.86	10/31/2020	18,955.53	18,955.53
Group 2	0026877029	230,000.00	%	TX	95.00	360	200,805.01	10/31/2020	25,031.36	25,031.36
Group 2	0026877203	243,000.00	%	NJ	95.00	360	212,074.77	10/31/2020	26,436.19	26,436.19
Group 2	0026877462	337,000.00	%	NY	95.00	360	295,591.68	10/31/2020	36,847.00	36,847.00
Group 2	0026877564	293,000.00	%	SC	90.00	360	254,913.52	10/31/2020	31,776.26	31,776.26
Group 2	0026877654	298,000.00	%	FL	95.00	360	260,455.41	10/31/2020	32,467.09	32,467.09
Group 2	0026877720	233,000.00	%	NY	95.00	360	203,587.15	10/31/2020	25,378.17	25,378.17
Group 2	0026877872	289,000.00	%	MO	95.00	360	252,034.72	10/31/2020	31,417.41	31,417.41
Group 2	0026877886	413,000.00	%	NY	90.00	360	360,253.66	10/31/2020	44,907.44	44,907.44
Group 2	0026877967	198,000.00	%	MS	90.00	360	120,914.46	10/31/2020	15,072.60	15,072.60
Group 2	0026878269	185,000.00	%	SC	95.00	360	163,144.17	10/31/2020	20,336.75	20,336.75
Group 2	0026878801	324,000.00	%	NE	84.00	360	294,200.64	10/31/2020	36,673.60	36,673.60

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Group 2	0026878920	264,000.00	%	MA	85.00	360	230,595.34	10/31/2020	28,744.88	28,744.88
Group 2	0026879040	363,000.00	%	ME	95.00	360	320,276.93	10/31/2020	39,924.14	39,924.14
Group 2	0026879092	356,000.00	%	CA	95.00	360	314,768.94	10/31/2020	39,237.54	39,237.54
Group 2	0026879120	413,000.00	%	VA	95.00	360	362,393.07	10/31/2020	45,174.13	45,174.13
Group 2	0026879912	301,000.00	%	TX	93.00	360	268,656.83	10/31/2020	33,489.44	33,489.44
Group 2	0026880160	281,000.00	%	OH	97.00	360	246,506.53	10/31/2020	30,728.29	30,728.29
Group 2	0026880272	127,000.00	%	TX	94.00	360	111,810.19	10/31/2020	13,937.71	13,937.71
Group 2	0026880684	196,000.00	%	TN	85.00	360	170,543.28	10/31/2020	21,259.08	21,259.08
Group 2	0026881123	399,000.00	%	VA	95.00	360	351,679.98	10/31/2020	43,838.69	43,838.69
Group 2	0026881299	118,000.00	%	TX	85.00	360	101,920.11	10/31/2020	12,704.86	12,704.86
Group 2	0026881653	213,000.00	%	AL	87.00	360	182,693.87	10/31/2020	22,773.72	22,773.72
Group 2	0026882041	369,000.00	%	NY	94.00	360	319,942.22	10/31/2020	39,882.42	39,882.42
Group 2	0026882173	236,000.00	%	ID	89.00	360	207,379.20	10/31/2020	25,850.87	25,850.87
Group 2	0026882936	266,000.00	%	NJ	95.00	360	234,518.17	10/31/2020	29,233.88	29,233.88
Group 2	0026883127	314,000.00	%	KS	95.00	360	277,518.19	10/31/2020	34,594.05	34,594.05
Group 2	0026883249	166,000.00	%	FL	90.00	360	151,356.73	10/31/2020	18,867.38	18,867.38
Group 2	0026883315	133,000.00	%	TX	89.00	360	115,853.85	10/31/2020	14,441.77	14,441.77
Group 2	0026883400	192,000.00	%	NC	97.00	360	169,097.44	10/31/2020	21,078.85	21,078.85
Group 2	0026883457	74,000.00	%	IN	90.00	360	65,799.59	10/31/2020	8,202.25	8,202.25
Group 2	0026884143	214,000.00	%	SC	95.00	360	189,680.17	10/31/2020	23,644.59	23,644.59
Group 2	0026884483	135,000.00	%	TX	95.00	360	119,134.83	10/31/2020	14,850.76	14,850.76
Group 2	0026884547	314,000.00	%	IL	95.00	360	246,669.10	10/31/2020	30,748.55	30,748.55
Group 2	0026884708	395,000.00	%	AZ	85.00	360	350,753.62	10/31/2020	43,723.22	43,723.22
Group 2	0026884787	111,000.00	%	GA	89.00	360	95,642.97	10/31/2020	11,922.38	11,922.38
Group 2	0026884939	57,000.00	%	TX	95.00	360	49,539.78	10/31/2020	6,175.38	6,175.38
Group 2	0026884968	239,000.00	%	NC	95.00	360	212,449.52	10/31/2020	26,482.91	26,482.91
Group 2	0026885432	179,000.00	%	PA	90.00	360	156,911.42	10/31/2020	20,542.31	20,542.31
Group 2	0026885437	261,000.00	%	AL	90.00	360	226,946.26	10/31/2020	28,290.00	28,290.00
Group 2	0026885951	343,000.00	%	TX	90.00	360	302,751.15	10/31/2020	37,739.47	37,739.47
Group 2	0026886044	251,000.00	%	TX	95.00	360	222,001.16	10/31/2020	27,673.57	27,673.57
Group 2	0026886657	180,000.00	%	PR	90.00	360	159,815.62	10/31/2020	19,921.83	19,921.83
Group 2	0026887592	75,000.00	%	AL	83.00	360	64,991.04	10/31/2020	8,101.46	8,101.46
Group 2	0026887729	380,000.00	%	NY	93.00	360	329,796.22	10/31/2020	41,110.77	41,110.77

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Group 2	0026888959	254,000.00	%	PA	85.00	360	217,187.11	10/31/2020	27,073.47	27,073.47
Group 2	0026889175	417,000.00	%	IL	93.00	360	368,884.36	10/31/2020	45,983.30	45,983.30
Group 2	0026890004	164,000.00	%	OR	95.00	360	142,829.60	10/31/2020	17,804.43	17,804.43
Group 2	0026890326	290,000.00	%	CT	95.00	360	254,610.29	10/31/2020	31,738.46	31,738.46
Group 2	0026890485	379,000.00	%	VA	89.00	360	335,481.74	10/31/2020	41,819.50	41,819.50
Group 2	0026890929	180,000.00	%	WA	90.00	360	140,613.56	10/31/2020	17,528.19	17,528.19
Group 2	0026891190	118,000.00	%	NY	90.00	360	97,766.63	10/31/2020	12,187.11	12,187.11
Group 2	0026891350	337,000.00	%	MA	95.00	360	297,632.14	10/31/2020	37,101.35	37,101.35
Group 2	0026891580	218,000.00	%	LA	95.00	360	193,386.88	10/31/2020	24,106.65	24,106.65
Group 2	0026891594	373,000.00	%	WA	90.00	360	329,337.24	10/31/2020	41,053.56	41,053.56
Group 2	0026891746	220,000.00	%	OR	88.00	360	194,266.59	10/31/2020	24,216.31	24,216.31
Group 2	0026891982	297,000.00	%	NY	90.00	360	231,204.57	10/31/2020	28,820.82	28,820.82
Group 2	0026892248	209,000.00	%	LA	97.00	360	185,071.23	10/31/2020	23,070.07	23,070.07
Group 2	0026893210	161,000.00	%	TX	95.00	360	140,006.85	10/31/2020	17,452.56	17,452.56
Group 2	0026893219	164,000.00	%	MS	90.00	360	144,474.91	10/31/2020	18,009.53	18,009.53
Group 2	0026893416	166,000.00	%	IL	95.00	360	145,472.90	10/31/2020	18,133.93	18,133.93
Group 2	0026893696	204,000.00	%	DE	95.00	360	174,163.66	10/31/2020	21,710.38	21,710.38
Group 2	0026893702	452,000.00	%	CA	90.00	360	399,086.96	10/31/2020	49,748.21	49,748.21
Group 2	0026893972	190,000.00	%	CA	95.00	360	167,464.41	10/31/2020	20,875.29	20,875.29
Group 2	0026893990	212,000.00	%	NM	90.00	360	186,916.36	10/31/2020	23,300.07	23,300.07
Group 2	0026894171	236,000.00	%	TX	95.00	360	207,393.78	10/31/2020	25,852.69	25,852.69
Group 2	0026894193	238,000.00	%	TX	95.00	360	207,195.87	10/31/2020	25,828.02	25,828.02
Group 2	0026894278	242,000.00	%	NJ	95.00	360	213,437.72	10/31/2020	26,606.09	26,606.09
Group 2	0026894338	369,000.00	%	PA	90.00	360	324,615.13	10/31/2020	40,464.92	40,464.92
Group 2	0026895152	218,000.00	%	NY	90.00	360	192,251.03	10/31/2020	23,965.07	23,965.07
Group 2	0026895224	323,000.00	%	TX	95.00	360	285,077.40	10/31/2020	35,536.34	35,536.34
Group 2	0026895332	261,000.00	%	FL	90.00	360	233,068.27	10/31/2020	29,053.14	29,053.14
Group 2	0026895380	205,000.00	%	TX	95.00	360	180,212.61	10/31/2020	22,464.42	22,464.42
Group 2	0026896477	199,000.00	%	NY	90.00	360	174,331.11	10/31/2020	21,731.26	21,731.26
Group 2	0026896559	201,000.00	%	NJ	93.00	360	166,456.08	10/31/2020	20,749.59	20,749.59
Group 2	0026896664	182,000.00	%	UT	95.00	360	159,122.99	10/31/2020	19,835.49	19,835.49
Group 2	0026896741	254,000.00	%	MN	95.00	360	222,962.63	10/31/2020	27,793.42	27,793.42
Group 2	0026897085	171,000.00	%	ND	95.00	360	158,234.74	10/31/2020	19,724.76	19,724.76

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Group 2	0026897360	181,000.00	%	WA	95.00	360	155,956.72	10/31/2020	19,440.80	19,440.80
Group 2	0026897499	126,000.00	%	MN	90.00	360	111,170.84	10/31/2020	13,858.01	13,858.01
Group 2	0026898305	127,000.00	%	SC	95.00	360	112,157.66	10/31/2020	13,981.02	13,981.02
Group 2	0026898444	88,000.00	%	MN	95.00	360	77,232.12	10/31/2020	9,627.38	9,627.38
Group 2	0026899308	81,000.00	%	NE	97.00	360	71,815.27	10/31/2020	8,952.14	8,952.14
Group 2	0026899542	129,000.00	%	KS	97.00	360	114,087.65	10/31/2020	14,221.60	14,221.60
Group 2	0026899577	149,000.00	%	AZ	90.00	360	120,006.65	10/31/2020	14,959.44	14,959.44
Group 2	0026899872	409,000.00	%	AZ	95.00	360	360,460.71	10/31/2020	44,933.25	44,933.25
Group 2	0026900416	347,000.00	%	DC	90.00	360	305,091.11	10/31/2020	38,031.15	38,031.15
Group 2	0026900424	621,000.00	%	NY	90.00	360	542,252.02	10/31/2020	67,594.46	67,594.46
Group 2	0026901728	318,000.00	%	TX	95.00	360	257,468.70	10/31/2020	32,094.78	32,094.78
Group 2	0026901947	213,000.00	%	MD	95.00	360	180,454.36	10/31/2020	22,494.55	22,494.55
Group 2	0026902538	145,000.00	%	NM	95.00	360	132,224.38	10/31/2020	16,482.44	16,482.44
Group 2	0026904439	159,000.00	%	KY	95.00	360	142,362.97	10/31/2020	17,746.27	17,746.27
Group 2	0026904463	276,000.00	%	PR	97.00	360	243,416.49	10/31/2020	30,343.10	30,343.10
Group 2	0026904879	105,000.00	%	CA	95.00	360	92,910.64	10/31/2020	11,581.78	11,581.78
Group 2	0026904946	219,000.00	%	PR	95.00	360	27,267.60	10/31/2020	3,399.04	3,399.04
Group 2	0026904949	188,000.00	%	PR	97.00	360	168,933.96	10/31/2020	21,058.47	21,058.47
Group 2	0026904950	97,000.00	%	PR	97.00	360	86,243.17	10/31/2020	10,750.65	10,750.65
Group 2	0026904959	257,000.00	%	PR	92.00	360	226,488.53	10/31/2020	28,232.94	28,232.94
Group 2	0026904973	233,000.00	%	PR	97.00	360	205,783.92	10/31/2020	25,652.01	25,652.01
Group 2	0026904976	412,000.00	%	PR	97.00	360	368,198.21	10/31/2020	45,897.77	45,897.77
Group 2	0026905549	128,000.00	%	TX	95.00	360	114,974.11	10/31/2020	14,332.11	14,332.11
Group 2	0026906353	156,000.00	%	NC	90.00	360	138,275.97	10/31/2020	17,236.80	17,236.80
Group 2	0026906618	237,000.00	%	DE	95.00	360	201,388.20	10/31/2020	25,104.06	25,104.06
Group 2	0026907140	169,000.00	%	FL	97.00	360	149,872.89	10/31/2020	18,682.42	18,682.42
Group 2	0026907189	279,000.00	%	NC	97.00	360	244,625.48	10/31/2020	30,493.81	30,493.81
Group 2	0026907412	280,000.00	%	NJ	95.00	360	248,580.69	10/31/2020	30,986.84	30,986.84
Group 2	0026907468	132,000.00	%	CO	97.00	360	117,711.49	10/31/2020	14,673.33	14,673.33
Group 2	0026908193	296,000.00	%	TX	90.00	360	262,320.02	10/31/2020	32,699.52	32,699.52
Group 2	0026908230	169,000.00	%	VA	90.00	360	149,810.38	10/31/2020	18,674.62	18,674.62
Group 2	0026908470	83,000.00	%	OH	95.00	360	73,621.13	10/31/2020	9,177.25	9,177.25
Group 2	0026909551	417,000.00	%	WA	95.00	360	369,877.79	10/31/2020	46,107.14	46,107.14

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

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Group 2	0026910277	237,000.00	%	ME	95.00	360	210,218.69	10/31/2020	26,204.83	26,204.83
Group 2	0026911003	126,000.00	%	NM	95.00	360	103,012.77	10/31/2020	12,841.06	12,841.06
Group 2	0026911203	87,000.00	%	MO	95.00	360	77,671.99	10/31/2020	9,682.21	9,682.21
Group 2	0026911272	234,000.00	%	SC	90.00	360	206,542.27	10/31/2020	25,746.54	25,746.54
Group 2	0026911716	295,000.00	%	OK	95.00	360	260,718.54	10/31/2020	32,499.89	32,499.89
Group 2	0026911743	200,000.00	%	VA	95.00	360	176,873.98	10/31/2020	22,048.24	22,048.24
Group 2	0026912164	463,000.00	%	NY	90.00	360	410,324.99	10/31/2020	51,149.09	51,149.09
Group 2	0026912305	317,000.00	%	NY	88.00	360	280,193.50	10/31/2020	34,927.54	34,927.54
Group 2	0026912375	217,000.00	%	AL	84.00	360	193,097.50	10/31/2020	24,070.58	24,070.58
Group 2	0026912759	380,000.00	%	NY	95.00	360	336,903.10	10/31/2020	41,996.68	41,996.68
Group 2	0026912810	361,000.00	%	NY	95.00	360	318,654.73	10/31/2020	39,721.93	39,721.93
Group 2	0026913747	164,000.00	%	CA	88.00	360	144,995.46	10/31/2020	18,074.42	18,074.42
Group 2	0026914134	313,000.00	%	NY	95.00	360	276,154.87	10/31/2020	34,424.10	34,424.10
Group 2	0026914575	195,000.00	%	LA	89.00	360	169,027.22	10/31/2020	21,070.10	21,070.10
Group 2	0026914696	181,000.00	%	NV	95.00	360	161,227.86	10/31/2020	20,097.87	20,097.87
Group 2	0026914704	216,000.00	%	AL	95.00	360	191,831.10	10/31/2020	23,912.72	23,912.72
Group 2	0026914735	203,000.00	%	NV	90.00	360	182,010.30	10/31/2020	22,688.51	22,688.51
Group 2	0026915782	38,000.00	%	LA	95.00	360	27,837.05	10/31/2020	3,470.03	3,470.03
Group 2	0026915839	63,000.00	%	UT	95.00	360	55,588.58	10/31/2020	6,929.40	6,929.40
Group 2	0026915903	108,000.00	%	MO	90.00	360	97,072.00	10/31/2020	12,100.52	12,100.52
Group 2	0026916001	138,000.00	%	MD	95.00	360	122,417.75	10/31/2020	15,259.99	15,259.99
Group 2	0026916185	131,000.00	%	VA	97.00	360	115,872.41	10/31/2020	14,444.08	14,444.08
Group 2	0026916213	139,000.00	%	VA	95.00	360	122,528.67	10/31/2020	15,273.82	15,273.82
Group 2	0026916331	112,000.00	%	CA	97.00	360	99,062.42	10/31/2020	12,348.63	12,348.63
Group 2	0026916581	136,000.00	%	TX	95.00	360	117,466.67	10/31/2020	14,642.82	14,642.82
Group 2	0026916864	147,000.00	%	NV	88.00	360	131,067.88	10/31/2020	16,338.28	16,338.28
Group 2	0026916907	81,000.00	%	TX	90.00	360	60,288.34	10/31/2020	7,515.25	7,515.25
Group 2	0026917387	220,000.00	%	MD	95.00	360	193,103.75	10/31/2020	24,071.36	24,071.36
Group 2	0026917756	189,000.00	%	MD	97.00	360	165,295.69	10/31/2020	20,604.95	20,604.95
Group 2	0026917868	294,000.00	%	NY	95.00	360	260,996.37	10/31/2020	33,907.03	33,907.03
Group 2	0026917953	131,000.00	%	NJ	95.00	360	114,934.52	10/31/2020	14,327.17	14,327.17
Group 2	0026918408	194,000.00	%	TX	90.00	360	170,721.49	10/31/2020	21,281.30	21,281.30
Group 2	0026919148	127,000.00	%	MS	95.00	360	108,332.96	10/31/2020	13,504.25	13,504.25

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Group 2	0026919271	323,000.00	%	CA	85.00	360	289,037.68	10/31/2020	36,030.01	36,030.01
Group 2	0026919372	300,000.00	%	PA	87.00	360	265,596.87	10/31/2020	33,108.00	33,108.00
Group 2	0026919635	248,000.00	%	NE	90.00	360	218,303.38	10/31/2020	27,212.62	27,212.62
Group 2	0026919751	102,000.00	%	IL	97.00	360	90,944.58	10/31/2020	11,336.70	11,336.70
Group 2	0026919758	144,000.00	%	NC	90.00	360	123,227.28	10/31/2020	15,360.90	15,360.90
Group 2	0026919895	126,000.00	%	VA	90.00	360	110,495.07	10/31/2020	13,773.77	13,773.77
Group 2	0026919932	161,000.00	%	MT	95.00	360	140,119.86	10/31/2020	17,466.65	17,466.65
Group 2	0026920180	203,000.00	%	IL	97.00	360	178,513.23	10/31/2020	22,252.58	22,252.58
Group 2	0026920333	358,000.00	%	OH	95.00	360	317,531.15	10/31/2020	39,581.87	39,581.87
Group 2	0026920346	121,000.00	%	PR	97.00	360	107,895.66	10/31/2020	13,449.74	13,449.74
Group 2	0026920361	167,000.00	%	PR	97.00	360	148,285.70	10/31/2020	18,484.56	18,484.56
Group 2	0026920367	150,000.00	%	PR	97.00	360	133,161.06	10/31/2020	16,599.20	16,599.20
Group 2	0026920403	404,000.00	%	NY	95.00	360	358,811.13	10/31/2020	44,727.63	44,727.63
Group 2	0026920562	387,000.00	%	MD	95.00	360	344,419.11	10/31/2020	42,933.59	42,933.59
Group 2	0026920666	302,000.00	%	IN	90.00	360	268,568.53	10/31/2020	33,478.43	33,478.43
Group 2	0026921560	197,000.00	%	PR	96.00	360	174,454.04	10/31/2020	21,746.58	21,746.58
Group 2	0026921581	140,000.00	%	MI	85.00	360	124,964.15	10/31/2020	15,577.41	15,577.41
Group 2	0026921652	88,000.00	%	FL	97.00	360	79,035.70	10/31/2020	9,852.20	9,852.20
Group 2	0026921695	116,000.00	%	TN	95.00	360	98,456.68	10/31/2020	12,273.12	12,273.12
Group 2	0026921718	304,000.00	%	OH	95.00	360	267,546.58	10/31/2020	33,351.04	33,351.04
Group 2	0026921745	124,000.00	%	CA	95.00	360	110,979.75	10/31/2020	13,834.19	13,834.19
Group 2	0026922041	81,000.00	%	FL	95.00	360	69,581.34	10/31/2020	8,673.67	8,673.67
Group 2	0026922314	344,000.00	%	AK	95.00	360	302,662.47	10/31/2020	37,728.41	37,728.41
Group 2	0026922347	133,000.00	%	SC	95.00	360	117,903.06	10/31/2020	14,697.21	14,697.21
Group 2	0026922729	214,000.00	%	MO	95.00	360	187,222.91	10/31/2020	23,338.28	23,338.28
Group 2	0026923964	210,000.00	%	MA	88.00	360	182,704.21	10/31/2020	22,775.01	22,775.01
Group 2	0026924919	182,000.00	%	IN	95.00	360	161,393.49	10/31/2020	20,118.52	20,118.52
Group 2	0026925849	293,000.00	%	OR	85.00	360	257,525.84	10/31/2020	32,101.90	32,101.90
Group 2	0026925955	66,000.00	%	IL	97.00	360	58,672.92	10/31/2020	7,313.88	7,313.88
Group 2	0026926637	160,000.00	%	PA	89.00	360	142,340.10	10/31/2020	17,743.41	17,743.41
Group 2	0026927188	417,000.00	%	PA	93.00	360	365,490.90	10/31/2020	45,560.29	45,560.29
Group 2	0026927576	129,000.00	%	WA	84.00	360	114,038.25	10/31/2020	14,215.45	14,215.45
Group 2	0026928116	184,000.00	%	LA	97.00	360	161,839.34	10/31/2020	20,174.09	20,174.09

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Group 2	0026928340	400,000.00	%	OK	93.00	360	353,489.85	10/31/2020	44,064.30	44,064.30
Group 2	0026929492	280,000.00	%	ME	95.00	360	243,134.61	10/31/2020	30,307.96	30,307.96
Group 2	0026930502	135,000.00	%	TX	95.00	360	118,922.78	10/31/2020	14,824.33	14,824.33
Group 2	0026931077	375,000.00	%	GA	97.00	360	330,087.47	10/31/2020	41,147.08	41,147.08
Group 2	0026931468	228,000.00	%	NJ	95.00	360	214,096.94	10/31/2020	26,688.27	26,688.27
Group 2	0026931958	190,000.00	%	MN	95.00	360	168,741.06	10/31/2020	21,034.43	21,034.43
Group 2	0026931963	168,000.00	%	AZ	95.00	360	148,369.97	10/31/2020	18,495.07	18,495.07
Group 2	0026932534	182,000.00	%	TX	95.00	360	161,333.10	10/31/2020	20,110.99	20,110.99
Group 2	0026932541	410,000.00	%	NC	95.00	360	364,123.35	10/31/2020	45,389.82	45,389.82
Group 2	0026933165	247,000.00	%	GA	95.00	360	219,088.25	10/31/2020	27,310.46	27,310.46
Group 2	0026934703	247,000.00	%	UT	97.00	360	219,905.44	10/31/2020	27,412.33	27,412.33
Group 2	0026934880	212,000.00	%	LA	95.00	360	188,546.46	10/31/2020	23,503.27	23,503.27
Group 2	0026935342	299,000.00	%	AL	95.00	360	264,702.07	10/31/2020	32,996.45	32,996.45
Group 2	0026935874	140,000.00	%	OH	90.00	360	124,829.94	10/31/2020	15,560.68	15,560.68
Group 2	0026936712	195,000.00	%	CA	95.00	360	173,089.90	10/31/2020	21,576.53	21,576.53
Group 2	0026936873	245,000.00	%	TX	95.00	360	217,402.84	10/31/2020	27,100.37	27,100.37
Group 2	0026937030	315,000.00	%	TX	94.00	360	280,310.35	10/31/2020	34,942.11	34,942.11
Group 2	0026937548	345,000.00	%	GA	95.00	360	305,724.30	10/31/2020	38,110.08	38,110.08
Group 2	0026937560	391,000.00	%	NM	95.00	360	344,630.65	10/31/2020	42,959.96	42,959.96
Group 2	0026937711	336,000.00	%	IN	95.00	360	298,977.58	10/31/2020	37,269.07	37,269.07
Group 2	0026937882	313,000.00	%	TX	95.00	360	276,552.96	10/31/2020	34,473.73	34,473.73
Group 2	0026937891	97,000.00	%	MN	95.00	360	75,953.83	10/31/2020	9,468.03	9,468.03
Group 2	0026938042	383,000.00	%	OK	85.00	360	337,675.20	10/31/2020	42,092.92	42,092.92
Group 2	0026938979	151,000.00	%	OK	95.00	360	133,727.84	10/31/2020	16,669.85	16,669.85
Group 2	0026939661	285,000.00	%	NJ	95.00	360	252,583.55	10/31/2020	31,485.82	31,485.82
Group 2	0026939753	175,000.00	%	NC	81.00	360	154,850.40	10/31/2020	19,302.89	19,302.89
Group 2	0026940154	218,000.00	%	FL	97.00	360	189,990.73	10/31/2020	23,683.31	23,683.31
Group 2	0026940636	143,000.00	%	WI	95.00	360	128,076.39	10/31/2020	15,965.37	15,965.37
Group 2	0026941170	355,000.00	%	VA	95.00	360	309,120.56	10/31/2020	38,533.44	38,533.44
Group 2	0026941579	275,000.00	%	OH	97.00	360	240,771.35	10/31/2020	30,013.37	30,013.37
Group 2	0026944177	220,000.00	%	OR	95.00	360	194,184.53	10/31/2020	24,206.09	24,206.09
Group 2	0026944330	159,000.00	%	IA	95.00	360	140,605.04	10/31/2020	17,527.13	17,527.13
Group 2	0026944342	250,000.00	%	UT	95.00	360	217,899.60	10/31/2020	27,162.29	27,162.29

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Group 2	0026944432	43,000.00	%	MI	95.00	360	37,980.69	10/31/2020	4,734.49	4,734.49
Group 2	0026944464	388,000.00	%	CA	89.00	360	341,716.12	10/31/2020	42,596.65	42,596.65
Group 2	0026944736	301,000.00	%	DC	97.00	360	267,664.98	10/31/2020	33,365.80	33,365.80
Group 2	0026944825	280,000.00	%	CA	95.00	360	244,484.80	10/31/2020	30,476.27	30,476.27
Group 2	0026944831	509,000.00	%	CA	90.00	360	446,874.23	10/31/2020	55,705.14	55,705.14
Group 2	0026944995	338,000.00	%	NJ	90.00	360	300,020.85	10/31/2020	37,399.12	37,399.12
Group 2	0026945470	179,000.00	%	WA	97.00	360	159,031.98	10/31/2020	19,824.14	19,824.14
Group 2	0026945771	298,000.00	%	UT	95.00	360	263,004.98	10/31/2020	32,784.90	32,784.90
Group 2	0026946259	157,000.00	%	OR	95.00	360	138,637.38	10/31/2020	17,281.85	17,281.85
Group 2	0026946328	83,000.00	%	NJ	93.00	360	73,586.36	10/31/2020	9,172.91	9,172.91
Group 2	0026947258	279,000.00	%	MA	95.00	360	242,007.00	10/31/2020	30,167.40	30,167.40
Group 2	0026947736	209,000.00	%	TX	92.00	360	184,566.97	10/31/2020	23,007.21	23,007.21
Group 2	0026948400	152,000.00	%	LA	95.00	360	134,057.66	10/31/2020	16,710.97	16,710.97
Group 2	0026948832	277,000.00	%	OR	96.00	360	245,108.63	10/31/2020	30,554.03	30,554.03
Group 2	0026949288	260,000.00	%	NC	90.00	360	229,720.73	10/31/2020	28,635.85	28,635.85
Group 2	0026949357	163,000.00	%	PR	97.00	360	145,552.61	10/31/2020	18,143.87	18,143.87
Group 2	0026949455	188,000.00	%	CA	95.00	360	165,904.73	10/31/2020	20,680.87	20,680.87
Group 2	0026949859	178,000.00	%	MA	94.00	360	155,845.10	10/31/2020	19,426.88	19,426.88
Group 2	0026950407	286,000.00	%	TX	97.00	360	254,300.68	10/31/2020	31,699.87	31,699.87
Group 2	0026950581	204,000.00	%	NV	85.00	360	180,311.25	10/31/2020	22,476.71	22,476.71
Group 2	0026950766	384,000.00	%	MD	94.00	360	339,838.23	10/31/2020	42,362.56	42,362.56
Group 2	0026951737	214,000.00	%	GA	97.00	360	189,574.39	10/31/2020	23,631.41	23,631.41
Group 2	0026951953	183,000.00	%	VA	95.00	360	162,556.17	10/31/2020	20,263.45	20,263.45
Group 2	0026952064	199,000.00	%	TX	95.00	360	149,136.64	10/31/2020	18,590.64	18,590.64
Group 2	0026952118	309,000.00	%	IN	94.00	360	271,528.81	10/31/2020	33,847.44	33,847.44
Group 2	0026952128	417,000.00	%	CA	87.00	360	366,187.37	10/31/2020	45,647.11	45,647.11
Group 2	0026952246	329,000.00	%	VA	90.00	360	292,384.04	10/31/2020	36,447.15	36,447.15
Group 2	0026952494	417,000.00	%	FL	84.00	360	363,701.46	10/31/2020	45,337.23	45,337.23
Group 2	0026952523	167,000.00	%	FL	95.00	360	153,767.88	10/31/2020	19,167.95	19,167.95
Group 2	0026952563	329,000.00	%	TX	87.00	360	288,811.63	10/31/2020	36,001.83	36,001.83
Group 2	0026952788	140,000.00	%	IL	90.00	360	124,120.71	10/31/2020	15,472.28	15,472.28
Group 2	0026953308	371,000.00	%	CA	95.00	360	329,573.81	10/31/2020	41,083.05	41,083.05
Group 2	0026953467	112,000.00	%	TX	87.00	360	97,086.31	10/31/2020	12,102.30	12,102.30

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Group 2	0026953624	152,000.00	%	PR	85.00	360	133,157.23	10/31/2020	16,598.72	16,598.72
Group 2	0026953988	52,000.00	%	KS	95.00	360	46,078.33	10/31/2020	5,743.90	5,743.90
Group 2	0026954183	127,000.00	%	KS	95.00	360	113,440.91	10/31/2020	14,140.98	14,140.98
Group 2	0026954332	313,000.00	%	PA	95.00	360	269,261.55	10/31/2020	33,564.82	33,564.82
Group 2	0026954634	247,000.00	%	VT	97.00	360	218,372.19	10/31/2020	27,221.20	27,221.20
Group 2	0026954683	368,000.00	%	CA	95.00	360	325,808.70	10/31/2020	40,613.71	40,613.71
Group 2	0026955265	286,000.00	%	CT	90.00	360	252,101.37	10/31/2020	31,425.71	31,425.71
Group 2	0026955673	202,000.00	%	CA	94.00	360	180,676.02	10/31/2020	22,522.18	22,522.18
Group 2	0026955810	246,000.00	%	CA	97.00	360	220,090.54	10/31/2020	27,435.40	27,435.40
Group 2	0026955924	142,000.00	%	OH	90.00	360	126,016.36	10/31/2020	15,708.58	15,708.58
Group 2	0026956105	347,000.00	%	TX	95.00	360	307,845.59	10/31/2020	38,374.51	38,374.51
Group 2	0026956198	168,000.00	%	MN	95.00	360	143,758.92	10/31/2020	17,920.28	17,920.28
Group 2	0026956220	279,000.00	%	MD	95.00	360	243,812.17	10/31/2020	30,392.42	30,392.42

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-C01



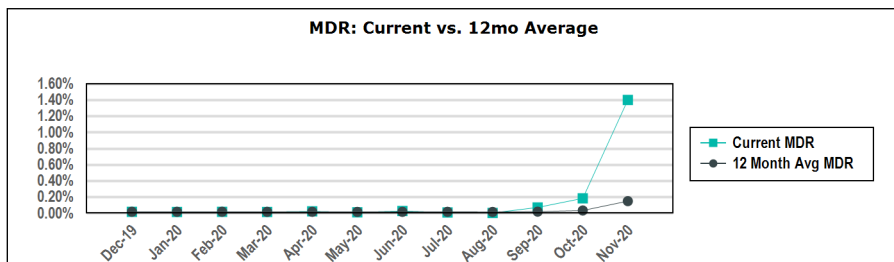
Distribution Date: 25-Nov-2020
12-Nov-2020 3:05:56 PM

Realized Loss Report - Collateral

Summary

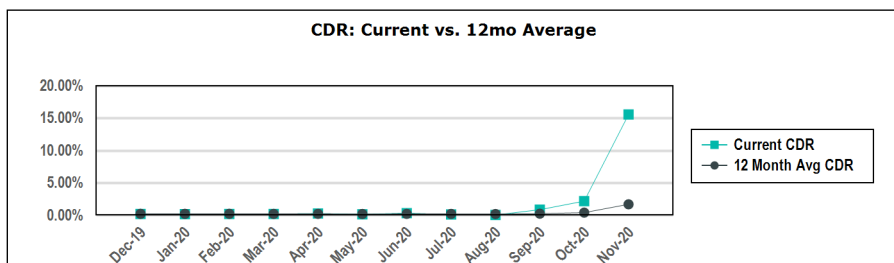
MDR

Current Month	1.404 %
3 Month Average	0.555 %
12 Month Average	0.152 %



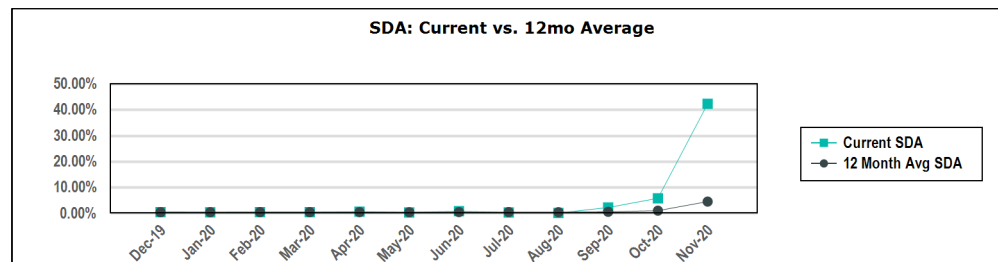
CDR

Current Month	15.606 %
3 Month Average	6.235 %
12 Month Average	1.718 %



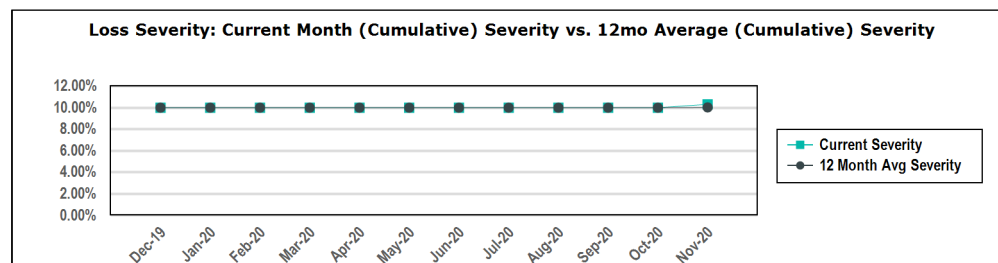
SDA

Current Month	42.382 %
3 Month Average	16.843 %
12 Month Average	4.575 %



Loss Severity

Current Month (Cumulative)	10.308 %
3 Month Average (Cumulative)	10.102 %
12 Month Average (Cumulative)	10.025 %



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



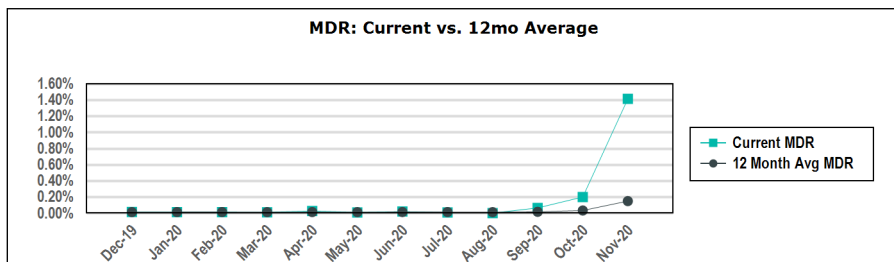
Distribution Date: 25-Nov-2020
12-Nov-2020 3:05:57 PM

Realized Loss Report - Collateral

Group 1

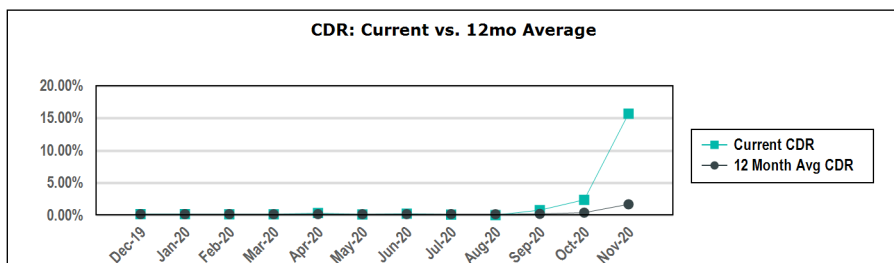
MDR

Current Month 1.417 %
3 Month Average 0.563 %
12 Month Average 0.153 %



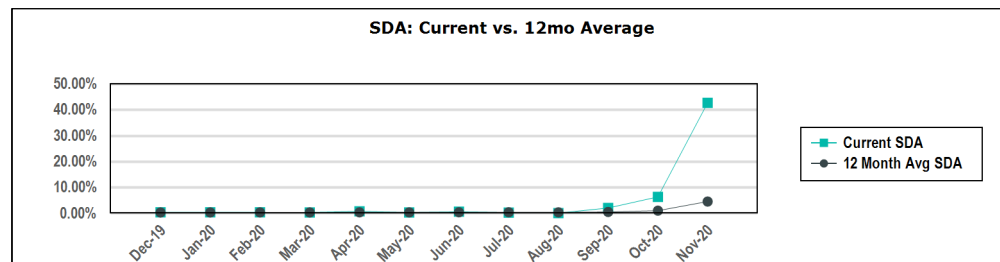
CDR

Current Month 15.741 %
3 Month Average 6.323 %
12 Month Average 1.724 %



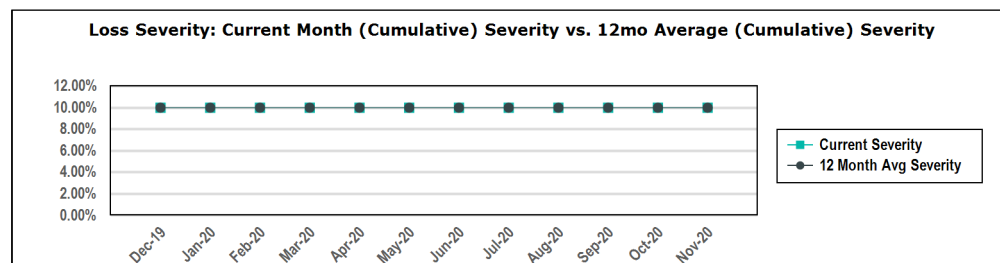
SDA

Current Month 42.767 %
3 Month Average 17.088 %
12 Month Average 4.599 %



Loss Severity

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



Connecticut Avenue Securities Credit-Linked Notes Series 2015-C01



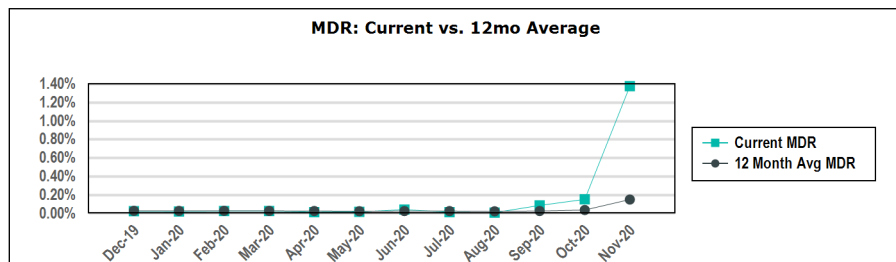
Distribution Date: 25-Nov-2020
12-Nov-2020 3:05:58 PM

Realized Loss Report - Collateral

Group 2

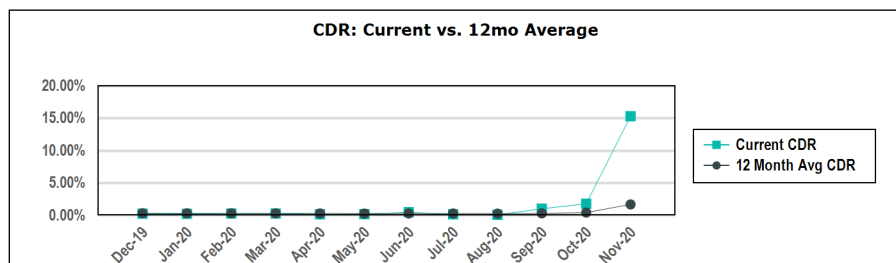
MDR

Current Month 1.377 %
3 Month Average 0.539 %
12 Month Average 0.151 %



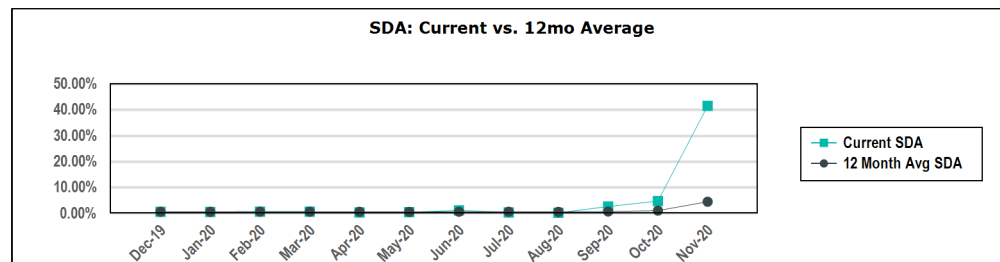
CDR

Current Month 15.333 %
3 Month Average 6.058 %
12 Month Average 1.705 %



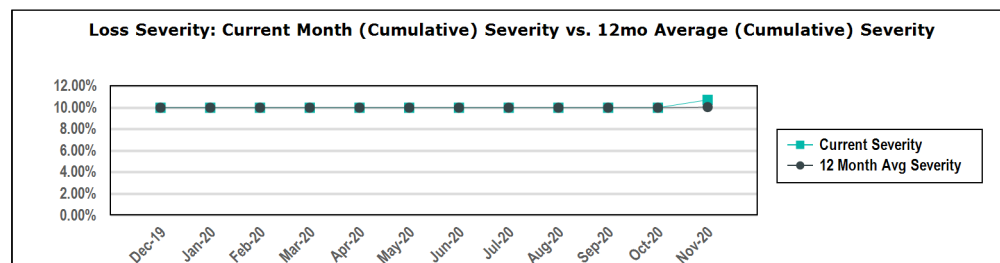
SDA

Current Month 41.605 %
3 Month Average 16.351 %
12 Month Average 4.523 %



Loss Severity

Current Month (Cumulative) 10.722 %
3 Month Average (Cumulative) 10.240 %
12 Month Average (Cumulative) 10.060 %



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 2015-C01



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Prepayment Rates

Summary

SMM

Current Month 5.308 %
3 Month Average 4.351 %
12 Month Average 2.711 %

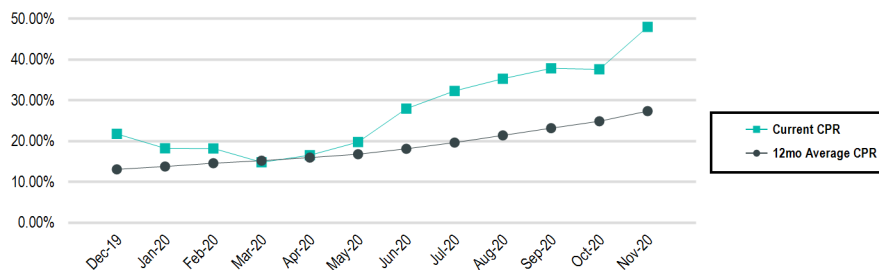
CPR

Current Month 48.028 %
3 Month Average 41.172 %
12 Month Average 27.394 %

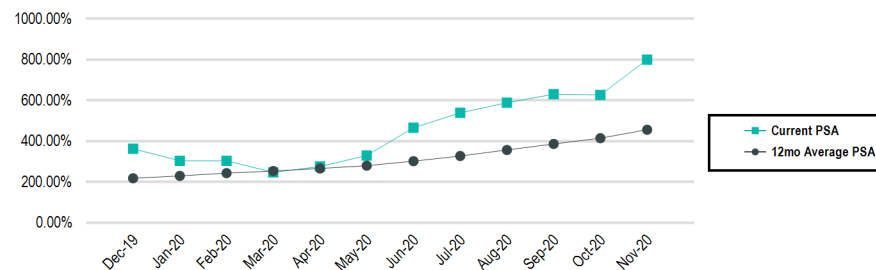
PSA

Current Month 800.470 %
3 Month Average 686.200 %
12 Month Average 456.571 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 5.097 %
3 Month Average 4.089 %
12 Month Average 2.535 %

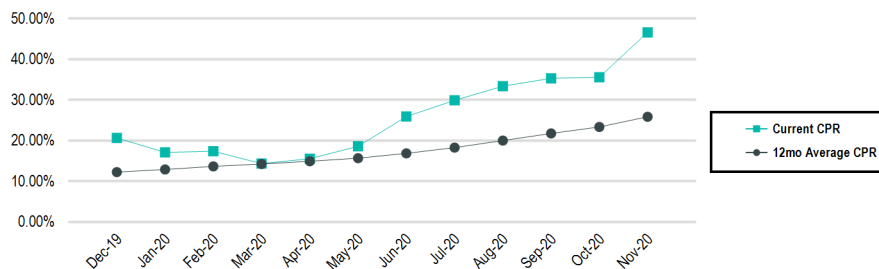
CPR

Current Month 46.619 %
3 Month Average 39.188 %
12 Month Average 25.881 %

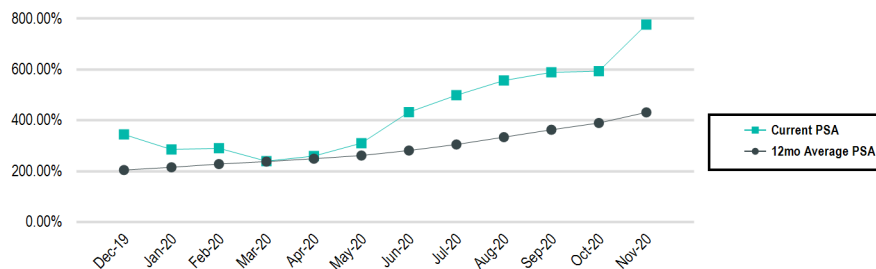
PSA

Current Month 776.986 %
3 Month Average 653.136 %
12 Month Average 431.355 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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-C01



Distribution Date: 25-Nov-2020
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Prepayment Rates

Group 2

SMM

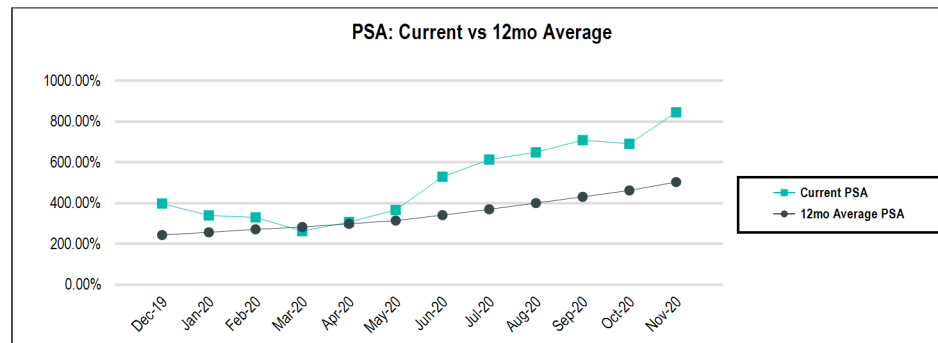
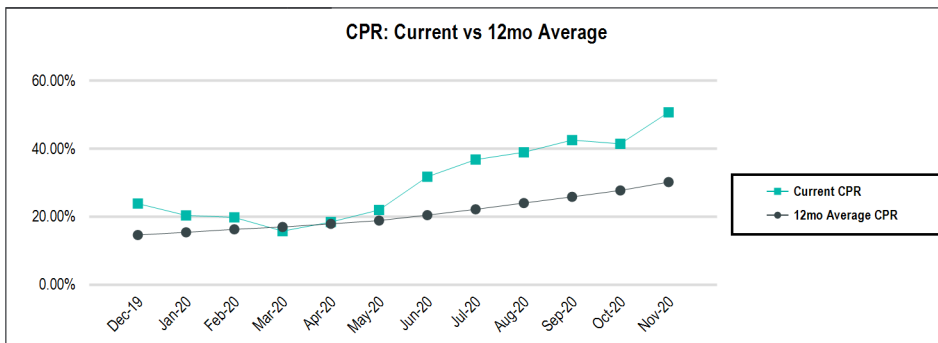
Current Month	5.733 %
3 Month Average	4.873 %
12 Month Average	3.056 %

CPR

Current Month	50.759 %
3 Month Average	44.942 %
12 Month Average	30.241 %

PSA

Current Month	845.985 %
3 Month Average	749.031 %
12 Month Average	504.024 %



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 2015-C01



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.

Closing Date

means November 25, 2014.

Cut-off Date

means the close of business on September 30, 2014.

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.

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.