

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-C02



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 %	7,765,271,590.43	0.00	428,585,671.16	0.00	7,336,685,919.26	428,585,671.16	0.00
1M-1	30711XAW4	11/24/2020	1.29925 %	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	30711XAX2	11/24/2020	4.14925 %	236,326,346.54	817,147.58	686,842.24	0.00	235,639,504.29	1,503,989.82	0.00
1M-2H	NA	10/30/2020	0.00000 %	12,453,923.62	0.00	36,195.21	0.00	12,417,728.41	36,195.21	0.00
1B-H	NA	10/30/2020	0.00000 %	95,460,360.46	0.00	0.00	10,315,038.85	85,145,321.61	0.00	26,861,744.39
2A-H	NA	10/30/2020	0.00000 %	4,014,108,555.04	0.00	249,737,373.18	0.00	3,764,371,181.86	249,737,373.18	0.00
2M-1	30711XAY0	11/24/2020	1.34925 %	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	30711XAZ7	11/24/2020	4.14925 %	75,717,851.66	261,810.25	382,160.89	0.00	75,335,690.77	643,971.14	0.00
2M-2H	NA	10/30/2020	0.00000 %	3,989,497.47	0.00	20,135.67	0.00	3,969,361.80	20,135.67	0.00
2B-H	NA	10/30/2020	0.00000 %	120,388,664.84	0.00	0.00	9,810,110.60	110,578,554.24	0.00	25,480,213.76
Totals				12,323,716,790.06	1,078,957.83	679,448,378.35	20,125,149.45	11,624,143,262.24	680,527,336.18	52,341,958.15

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-C02



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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	26,951,700,321.00	7,765,271,590.43	16,310,050.73	412,275,620.43	0.00	0.00	428,585,671.16	7,336,685,919.26	0.27221607	428,585,671.16
1M-1	266,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	14,017,666.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	625,100,000.00	236,326,346.54	686,842.24	0.00	0.00	0.00	686,842.24	235,639,504.29	0.37696289	686,842.24
1M-2H	32,941,514.00	12,453,923.62	36,195.21	0.00	0.00	0.00	36,195.21	12,417,728.41	0.37696289	36,195.21
1B-H	112,007,066.00	95,460,360.46	0.00	0.00	0.00	10,315,038.85	10,315,038.85	85,145,321.61	0.76017813	0.00
2A-H	16,284,533,874.00	4,014,108,555.04	8,070,435.96	241,666,937.22	0.00	0.00	249,737,373.18	3,764,371,181.86	0.23116235	249,737,373.18
2M-1	226,200,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	11,902,845.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	331,200,000.00	75,717,851.66	382,160.89	0.00	0.00	0.00	382,160.89	75,335,690.77	0.22746283	382,160.89
2M-2H	17,450,595.00	3,989,497.47	20,135.67	0.00	0.00	0.00	20,135.67	3,969,361.80	0.22746283	20,135.67
2B-H	136,058,768.00	120,388,664.84	0.00	0.00	0.00	9,810,110.60	9,810,110.60	110,578,554.24	0.81272641	0.00
Totals	45,009,112,649.00	12,323,716,790.06	25,505,820.70	653,942,557.65	0.00	20,125,149.45	699,573,527.80	11,624,143,262.24	0.25826200	679,448,378.35

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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	26,951,700,321.00	288.11805927	0.60515851	15.29683157	0.00000000	0.00000000	15.90199008	272.21606919	0.27221607	15.90199008
1M-1	266,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	14,017,666.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	625,100,000.00	378.06166460	1.09877178	0.00000000	0.00000000	0.00000000	1.09877178	376.96289280	0.37696289	1.09877178
1M-2H	32,941,514.00	378.06166468	1.09877190	0.00000000	0.00000000	0.00000000	1.09877190	376.96289278	0.37696289	1.09877190
1B-H	112,007,066.00	852.27087780	0.00000000	0.00000000	0.00000000	92.09275109	92.09275109	760.17812671	0.76017813	0.00000000
2A-H	16,284,533,874.00	246.49821641	0.49558901	14.84027354	0.00000000	0.00000000	15.33586255	231.16235386	0.23116235	15.33586255
2M-1	226,200,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,902,845.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	331,200,000.00	228.61670187	1.15386742	0.00000000	0.00000000	0.00000000	1.15386742	227.46283445	0.22746283	1.15386742
2M-2H	17,450,595.00	228.61670161	1.15386725	0.00000000	0.00000000	0.00000000	1.15386725	227.46283436	0.22746283	1.15386725
2B-H	136,058,768.00	884.82842091	0.00000000	0.00000000	0.00000000	72.10200963	72.10200963	812.72641128	0.81272641	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,765,271,590.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,336,685,919.26
1M-1	N/A	N/A	1.29925 %	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	4.14925 %	236,326,346.54	817,147.58	0.00	0.00	0.00	0.00	817,147.58	0.00	235,639,504.29
1M-2H	N/A	N/A	0.00000 %	12,453,923.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,417,728.41
1B-H	N/A	N/A	0.00000 %	95,460,360.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	85,145,321.61
2A-H	N/A	N/A	0.00000 %	4,014,108,555.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,764,371,181.86
2M-1	N/A	N/A	1.34925 %	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	4.14925 %	75,717,851.66	261,810.25	0.00	0.00	0.00	0.00	261,810.25	0.00	75,335,690.77
2M-2H	N/A	N/A	0.00000 %	3,989,497.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,969,361.80
2B-H	N/A	N/A	0.00000 %	120,388,664.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	110,578,554.24
Totals					1,078,957.83	0.00	0.00	0.00	0.00	1,078,957.83	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	26,951,700,321.00	0.00000 %	288.11805927	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	272.21606919
1M-1	266,000,000.00	1.29925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	14,017,666.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	625,100,000.00	4.14925 %	378.06166460	1.30722697	0.00000000	0.00000000	0.00000000	0.00000000	1.30722697	0.00000000	376.96289280
1M-2H	32,941,514.00	0.00000 %	378.06166468	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	376.96289278
1B-H	112,007,066.00	0.00000 %	852.27087780	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	760.17812671
2A-H	16,284,533,874.00	0.00000 %	246.49821641	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	231.16235386
2M-1	226,200,000.00	1.34925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,902,845.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	331,200,000.00	4.14925 %	228.61670187	0.79048989	0.00000000	0.00000000	0.00000000	0.00000000	0.79048989	0.00000000	227.46283445
2M-2H	17,450,595.00	0.00000 %	228.61670161	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	227.46283436
2B-H	136,058,768.00	0.00000 %	884.82842091	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	812.72641128

(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	22,292,277.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,125,149.45)
Total Deposits	2,167,127.62
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,147,960.96
Total Withdrawals (Pool Distribution Amount)	2,167,127.62
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.149250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	439,623,747.46
Total Principal Reduction Cumulative	20,331,878,093.48
Scheduled Principal Current	17,033,088.18
Scheduled Principal Cumulative	1,805,187,476.61
Unscheduled Principal Current	412,275,620.43
Unscheduled Principal Cumulative	18,499,828,872.48
Senior Reduction Amount	428,585,671.16
Subordinate Reduction Amount	723,037.45
Calculated Recovery Principal Amount	92,834,946.77
Calculated Tranche Write-Down Amount	10,315,038.85
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	259,949,780.34
Total Principal Reduction Cumulative	13,053,091,293.37
Scheduled Principal Current	8,472,732.52
Scheduled Principal Cumulative	1,022,469,042.70
Unscheduled Principal Current	241,666,937.22
Unscheduled Principal Cumulative	12,005,142,036.92
Senior Reduction Amount	249,737,373.18
Subordinate Reduction Amount	402,296.56
Calculated Recovery Principal Amount	45,922,017.13
Calculated Tranche Write-Down Amount	9,810,110.60
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	134659
Period Beginning Loan Count	50949
Period Reference Pool Removal Loan Count	2174
Period Ending Loan Count	48775

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	28,754,042,000.00
UPB at Issuance	28,001,766,567.83
UPB Actual Current	7,669,888,474.35
Period PIF Loan Count Current	1657
PIF Loan Count Cumulative	84331
Period PIF Loan UPB Current	313,104,800.95
PIF Loan UPB Cumulative	17,594,795,708.97
Period Partial Prepayment Amount	7,342,242.84
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	9
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,783,195.21
D180 Credit Event Loan Count Current	517
D180 Credit Event Loan Count Cumulative	1441
D180 Credit Event Actual Balance Curr	103,150,390.98
D180 Credit Event Actual Balance Cum	266,834,255.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	103
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	15,521,976.41
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	8
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,358,569.75
Credit Event Amount Current	103,150,390.98
Credit Event Amount Cumulative	268,617,450.87
Total Active Modified Loan Count	262
Total Active Modified Loan UPB	43,335,852.97
Group 2	
At Issuance Loan Count	81476
Period Beginning Loan Count	26131
Period Reference Pool Removal Loan Count	1320
Period Ending Loan Count	24811
UPB at Origination	17,407,819,000.00
UPB at Issuance	17,007,346,082.73
UPB Actual Current	3,954,254,789.36

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1037
PIF Loan Count Cumulative	55519
Period PIF Loan UPB Current	193,902,631.03
PIF Loan UPB Cumulative	11,611,499,748.90
Period Partial Prepayment Amount	2,417,619.72
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	19
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	3,438,053.24
D180 Credit Event Loan Count Current	283
D180 Credit Event Loan Count Cumulative	1074
D180 Credit Event Actual Balance Curr	55,736,765.26
D180 Credit Event Actual Balance Cum	208,999,748.27
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	8,919,695.93
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	6
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,330,291.49
Credit Event Amount Current	55,736,765.26
Credit Event Amount Cumulative	212,437,801.51
Total Active Modified Loan Count	268
Total Active Modified Loan UPB	51,097,487.83
Structural Reporting	
Group 1	
Senior Percentage	95.755101%
Subordinate Percentage	4.244899%
10% Severity Tier Percentage [0 - 1%]	0.373223%
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	0.959288%
Prior Cum Net Credit Event Percentage	0.586065%
Minimum Credit Enhancement Test Pass?	NO

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	95.251868%
Subordinate Percentage	4.748132%
10% Severity Tier Percentage [0 - 1%]	0.078627%
20% Severity Tier Percentage [1 - 3%]	0.249094%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	17.600789%
Cumulative Net Credit Event Percentage	1.249094%
Prior Cum Net Credit Event Percentage	0.921373%
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	3.750000 %	4.240000 %	4.340000 %
1M-1	0.00	0.00	2.750000 %	4.240000 %	4.340000 %
1M-1H	0.00	0.00	2.750000 %	4.240000 %	4.340000 %
1M-2	0.00	0.00	0.400000 %	1.180000 %	1.110000 %
1M-2H	0.00	0.00	0.400000 %	1.180000 %	1.110000 %
1B-H	10,315,038.85	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.750000 %	4.800000 %
2M-1	0.00	0.00	2.850000 %	4.750000 %	4.800000 %
2M-1H	0.00	0.00	2.850000 %	4.750000 %	4.800000 %
2M-2	0.00	0.00	0.800000 %	2.860000 %	2.800000 %
2M-2H	0.00	0.00	0.800000 %	2.860000 %	2.800000 %
2B-H	9,810,110.60	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
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 Telephone: 1-866-846-4526

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	839	139,089,569.18	1.140163 %	1.196558 %
60 Days	380	66,348,738.32	0.516403 %	0.570784 %
90 Days	324	59,187,057.57	0.440301 %	0.509174 %
120 Days	344	62,609,202.66	0.467480 %	0.538613 %
150 Days	649	128,911,387.58	0.881961 %	1.108997 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2536	456,145,955.31	3.446308 %	3.924125 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	492	81,579,903.86	1.008713 %	1.063639 %
60 Days	238	43,285,514.63	0.487955 %	0.564357 %
90 Days	191	34,341,362.67	0.391594 %	0.447743 %
120 Days	200	35,066,704.22	0.410046 %	0.457200 %
150 Days	423	84,870,335.45	0.867248 %	1.106539 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1544	279,143,820.83	3.165556 %	3.639477 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	347	57,509,665.32	1.398573 %	1.454374 %
60 Days	142	23,063,223.69	0.572327 %	0.583251 %
90 Days	133	24,845,694.90	0.536053 %	0.628328 %
120 Days	144	27,542,498.44	0.580388 %	0.696528 %
150 Days	226	44,041,052.13	0.910886 %	1.113764 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	992	177,002,134.48	3.998227 %	4.476245 %

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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	517	103,149,985.62	10,315,038.85	0.134 %	0	0.00	0.00	0.000 %	517	103,149,985.62	10,315,038.85	0.134 %
Group 2	283	55,732,127.73	9,810,110.60	0.248 %	0	0.00	0.00	0.000 %	283	55,732,127.73	9,810,110.60	0.248 %
Total	800	158,882,113.35	20,125,149.45	0.173 %	0	0.00	0.00	0.000 %	800	158,882,113.35	20,125,149.45	0.173 %

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	0027475024	100,000.00	%	TX	75.00	360	90,192.10	10/31/2020	9,019.21	9,019.21
Group 1	0027475222	128,000.00	%	NJ	80.00	360	112,881.39	10/31/2020	11,288.14	11,288.14
Group 1	0027475655	152,000.00	%	LA	80.00	360	133,881.42	10/31/2020	13,388.14	13,388.14
Group 1	0027475658	170,000.00	%	FL	80.00	360	150,652.40	10/31/2020	15,065.24	15,065.24
Group 1	0027475984	120,000.00	%	NY	80.00	360	106,134.18	10/31/2020	10,613.42	10,613.42
Group 1	0027476027	124,000.00	%	NJ	80.00	360	107,954.53	10/31/2020	10,795.45	10,795.45
Group 1	0027476101	144,000.00	%	NY	80.00	360	127,615.80	10/31/2020	12,761.58	12,761.58
Group 1	0027476165	129,000.00	%	NJ	80.00	360	113,316.07	10/31/2020	11,331.61	11,331.61
Group 1	0027476421	61,000.00	%	KS	76.00	360	57,090.03	10/31/2020	5,709.00	5,709.00
Group 1	0027476961	97,000.00	%	FL	80.00	360	87,702.52	10/31/2020	8,770.25	8,770.25
Group 1	0027477075	94,000.00	%	TX	80.00	360	84,303.86	10/31/2020	8,430.39	8,430.39
Group 1	0027477089	104,000.00	%	MI	80.00	360	92,563.23	10/31/2020	9,256.32	9,256.32
Group 1	0027477179	598,000.00	%	CA	75.00	360	528,663.22	10/31/2020	52,866.32	52,866.32
Group 1	0027477255	748,000.00	%	CA	65.00	360	665,565.33	10/31/2020	66,556.53	66,556.53
Group 1	0027477725	478,000.00	%	NY	79.00	360	420,682.43	10/31/2020	42,068.24	42,068.24
Group 1	0027477902	180,000.00	%	PA	80.00	360	154,933.95	10/31/2020	15,493.39	15,493.39
Group 1	0027478116	150,000.00	%	PA	75.00	360	126,001.80	10/31/2020	12,600.18	12,600.18
Group 1	0027478325	120,000.00	%	CA	80.00	360	92,699.49	10/31/2020	9,269.95	9,269.95
Group 1	0027478352	125,000.00	%	LA	73.00	360	105,783.49	10/31/2020	10,578.35	10,578.35
Group 1	0027478663	397,000.00	%	CA	80.00	360	351,975.33	10/31/2020	35,197.53	35,197.53

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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	0027478844	220,000.00	%	NY	80.00	360	193,746.19	10/31/2020	19,374.62	19,374.62
Group 1	0027479013	274,000.00	%	MI	78.00	360	243,427.03	10/31/2020	24,342.70	24,342.70
Group 1	0027479023	417,000.00	%	PA	70.00	360	363,634.67	10/31/2020	36,363.47	36,363.47
Group 1	0027479212	400,000.00	%	NY	80.00	360	83,096.56	10/31/2020	8,309.66	8,309.66
Group 1	0027479305	348,000.00	%	GA	80.00	360	306,864.09	10/31/2020	30,686.41	30,686.41
Group 1	0027479330	276,000.00	%	VA	80.00	360	245,546.77	10/31/2020	24,554.68	24,554.68
Group 1	0027479479	293,000.00	%	ID	75.00	360	259,828.95	10/31/2020	25,982.89	25,982.89
Group 1	0027479540	183,000.00	%	CA	75.00	360	161,873.91	10/31/2020	16,187.39	16,187.39
Group 1	0027479544	296,000.00	%	NY	80.00	360	259,869.91	10/31/2020	25,986.99	25,986.99
Group 1	0027479783	294,000.00	%	MD	80.00	360	260,264.82	10/31/2020	26,026.48	26,026.48
Group 1	0027479883	288,000.00	%	CA	76.00	360	252,193.43	10/31/2020	25,219.34	25,219.34
Group 1	0027480232	561,000.00	%	MD	78.00	360	496,122.12	10/31/2020	49,612.21	49,612.21
Group 1	0027480252	314,000.00	%	NY	69.00	360	277,075.42	10/31/2020	27,707.54	27,707.54
Group 1	0027480393	417,000.00	%	MD	71.00	360	367,912.00	10/31/2020	36,791.20	36,791.20
Group 1	0027480457	521,000.00	%	CA	66.00	360	463,099.91	10/31/2020	46,309.99	46,309.99
Group 1	0027480503	280,000.00	%	TX	80.00	360	238,246.95	10/31/2020	23,824.69	23,824.69
Group 1	0027480691	383,000.00	%	CA	75.00	360	342,952.15	10/31/2020	34,295.21	34,295.21
Group 1	0027480719	200,000.00	%	ME	70.00	360	179,184.05	10/31/2020	17,918.40	17,918.40
Group 1	0027480767	471,000.00	%	CA	73.00	360	415,367.26	10/31/2020	41,536.73	41,536.73
Group 1	0027480870	103,000.00	%	CA	80.00	360	91,455.06	10/31/2020	9,145.51	9,145.51
Group 1	0027481559	54,000.00	%	TX	80.00	360	47,968.07	10/31/2020	4,796.81	4,796.81
Group 1	0027481755	238,000.00	%	TX	78.00	360	211,919.48	10/31/2020	21,191.95	21,191.95
Group 1	0027482267	268,000.00	%	GA	80.00	360	235,863.60	10/31/2020	23,586.36	23,586.36
Group 1	0027482295	364,000.00	%	FL	72.00	360	321,863.35	10/31/2020	32,186.33	32,186.33
Group 1	0027482727	88,000.00	%	FL	75.00	348	78,873.87	10/31/2020	7,887.39	7,887.39
Group 1	0027482959	113,000.00	%	FL	67.00	360	91,257.72	10/31/2020	9,125.77	9,125.77
Group 1	0027483067	260,000.00	%	CA	62.00	360	231,463.74	10/31/2020	23,146.37	23,146.37
Group 1	0027483413	111,000.00	%	FL	70.00	360	78,257.16	10/31/2020	7,825.72	7,825.72
Group 1	0027483671	157,000.00	%	TX	80.00	360	133,765.41	10/31/2020	13,376.54	13,376.54
Group 1	0027483990	88,000.00	%	TX	80.00	360	77,831.77	10/31/2020	7,783.18	7,783.18
Group 1	0027484010	256,000.00	%	WI	78.00	360	225,529.73	10/31/2020	22,552.97	22,552.97
Group 1	0027484045	100,000.00	%	SC	75.00	360	89,619.63	10/31/2020	8,961.96	8,961.96
Group 1	0027484162	380,000.00	%	NV	80.00	360	339,128.50	10/31/2020	33,912.85	33,912.85

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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	0027484194	135,000.00	%	TX	80.00	360	120,658.31	10/31/2020	12,065.83	12,065.83
Group 1	0027484496	210,000.00	%	NY	77.00	360	181,349.02	10/31/2020	18,134.90	18,134.90
Group 1	0027484644	307,000.00	%	CA	75.00	360	273,979.97	10/31/2020	27,398.00	27,398.00
Group 1	0027485320	193,000.00	%	NY	70.00	360	172,154.11	10/31/2020	17,215.41	17,215.41
Group 1	0027485407	130,000.00	%	GA	64.00	360	116,087.77	10/31/2020	11,608.78	11,608.78
Group 1	0027485435	258,000.00	%	TX	80.00	360	229,055.21	10/31/2020	22,905.52	22,905.52
Group 1	0027485533	231,000.00	%	TX	80.00	360	205,111.20	10/31/2020	20,511.12	20,511.12
Group 1	0027485894	417,000.00	%	SC	77.00	360	371,291.73	10/31/2020	37,129.17	37,129.17
Group 1	0027485939	352,000.00	%	PR	80.00	360	314,140.22	10/31/2020	31,414.02	31,414.02
Group 1	0027485963	83,000.00	%	PR	75.00	360	72,934.43	10/31/2020	7,293.44	7,293.44
Group 1	0027485964	325,000.00	%	PR	76.00	360	289,500.67	10/31/2020	28,950.07	28,950.07
Group 1	0027485965	108,000.00	%	PR	80.00	360	95,708.83	10/31/2020	9,570.88	9,570.88
Group 1	0027485969	212,000.00	%	PR	72.00	360	188,797.48	10/31/2020	18,879.75	18,879.75
Group 1	0027486148	412,000.00	%	TX	75.00	360	355,365.21	10/31/2020	35,536.52	35,536.52
Group 1	0027486669	314,000.00	%	NY	80.00	360	278,434.31	10/31/2020	27,843.43	27,843.43
Group 1	0027487687	210,000.00	%	CA	75.00	360	187,838.32	10/31/2020	18,783.83	18,783.83
Group 1	0027487718	132,000.00	%	IL	78.00	360	117,853.96	10/31/2020	11,785.40	11,785.40
Group 1	0027488525	125,000.00	%	MO	76.00	360	110,949.28	10/31/2020	11,094.93	11,094.93
Group 1	0027488577	118,000.00	%	PA	80.00	360	90,456.90	10/31/2020	9,045.69	9,045.69
Group 1	0027488637	332,000.00	%	NY	80.00	360	294,215.63	10/31/2020	29,421.56	29,421.56
Group 1	0027488903	256,000.00	%	NY	80.00	360	227,405.73	10/31/2020	22,740.57	22,740.57
Group 1	0027489014	626,000.00	%	CA	76.00	360	552,975.04	10/31/2020	55,297.50	55,297.50
Group 1	0027489397	277,000.00	%	CA	79.00	360	243,814.17	10/31/2020	24,381.42	24,381.42
Group 1	0027489426	358,000.00	%	CA	74.00	360	315,538.32	10/31/2020	31,553.83	31,553.83
Group 1	0027489480	114,000.00	%	CA	80.00	360	99,280.71	10/31/2020	9,928.07	9,928.07
Group 1	0027489523	380,000.00	%	MD	65.00	360	325,803.82	10/31/2020	32,580.38	32,580.38
Group 1	0027489973	149,000.00	%	TX	66.00	360	130,781.07	10/31/2020	13,078.11	13,078.11
Group 1	0027490393	316,000.00	%	TX	80.00	360	279,241.02	10/31/2020	27,924.10	27,924.10
Group 1	0027490513	193,000.00	%	IL	75.00	360	136,828.00	10/31/2020	13,682.80	13,682.80
Group 1	0027490630	110,000.00	%	KS	72.00	360	98,376.70	10/31/2020	9,837.67	9,837.67
Group 1	0027490887	101,000.00	%	IL	75.00	360	90,151.58	10/31/2020	9,015.16	9,015.16
Group 1	0027491142	98,000.00	%	AL	80.00	360	84,271.81	10/31/2020	8,427.18	8,427.18
Group 1	0027491635	296,000.00	%	NY	75.00	360	265,556.33	10/31/2020	26,555.63	26,555.63

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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	0027491986	587,000.00	%	MD	70.00	360	521,122.24	10/31/2020	52,112.22	52,112.22
Group 1	0027492441	52,000.00	%	FL	75.00	360	45,730.00	10/31/2020	4,573.00	4,573.00
Group 1	0027492793	66,000.00	%	MI	80.00	360	57,669.68	10/31/2020	5,766.97	5,766.97
Group 1	0027492852	153,000.00	%	NC	73.00	360	136,487.26	10/31/2020	13,648.73	13,648.73
Group 1	0027492914	172,000.00	%	NJ	80.00	360	153,468.86	10/31/2020	15,346.89	15,346.89
Group 1	0027493020	161,000.00	%	FL	80.00	360	143,174.33	10/31/2020	14,317.43	14,317.43
Group 1	0027493169	108,000.00	%	UT	80.00	360	95,676.74	10/31/2020	9,567.67	9,567.67
Group 1	0027493741	180,000.00	%	TX	75.00	360	162,255.02	10/31/2020	16,225.50	16,225.50
Group 1	0027493859	300,000.00	%	NY	75.00	360	252,996.09	10/31/2020	25,299.61	25,299.61
Group 1	0027493873	192,000.00	%	NY	80.00	360	171,600.64	10/31/2020	17,160.06	17,160.06
Group 1	0027494206	264,000.00	%	FL	70.00	360	234,320.61	10/31/2020	23,432.06	23,432.06
Group 1	0027494225	143,000.00	%	MI	75.00	360	125,766.57	10/31/2020	12,576.66	12,576.66
Group 1	0027494265	378,000.00	%	MD	80.00	360	332,868.55	10/31/2020	33,286.85	33,286.85
Group 1	0027494649	91,000.00	%	NE	80.00	360	81,334.74	10/31/2020	8,133.47	8,133.47
Group 1	0027494665	133,000.00	%	MO	70.00	360	118,252.84	10/31/2020	11,825.28	11,825.28
Group 1	0027494696	154,000.00	%	FL	80.00	360	137,995.63	10/31/2020	13,799.56	13,799.56
Group 1	0027496440	105,000.00	%	FL	75.00	360	95,297.21	10/31/2020	9,529.72	9,529.72
Group 1	0027496521	105,000.00	%	NV	78.00	360	95,384.39	10/31/2020	9,538.44	9,538.44
Group 1	0027497140	200,000.00	%	OH	80.00	360	187,933.05	10/31/2020	18,793.30	18,793.30
Group 1	0027497512	128,000.00	%	IL	75.00	360	72,518.07	10/31/2020	7,251.81	7,251.81
Group 1	0027498085	77,000.00	%	OH	70.00	360	69,816.95	10/31/2020	6,981.69	6,981.69
Group 1	0027498086	28,000.00	%	OH	75.00	360	25,553.08	10/31/2020	2,555.31	2,555.31
Group 1	0027498321	338,000.00	%	MA	63.00	360	302,653.21	10/31/2020	30,265.32	30,265.32
Group 1	0027498544	148,000.00	%	PA	80.00	360	132,275.11	10/31/2020	13,227.51	13,227.51
Group 1	0027499039	78,000.00	%	LA	80.00	360	64,504.96	10/31/2020	6,450.50	6,450.50
Group 1	0027499654	268,000.00	%	NY	80.00	360	232,970.15	10/31/2020	23,297.01	23,297.01
Group 1	0027499828	151,000.00	%	NV	63.00	360	133,017.58	10/31/2020	13,301.76	13,301.76
Group 1	0027500039	164,000.00	%	IL	76.00	360	145,848.86	10/31/2020	14,584.89	14,584.89
Group 1	0027500336	205,000.00	%	NY	80.00	360	183,787.90	10/31/2020	18,378.79	18,378.79
Group 1	0027500407	150,000.00	%	NV	69.00	360	132,551.06	10/31/2020	13,255.11	13,255.11
Group 1	0027500437	212,000.00	%	NV	67.00	360	179,533.98	10/31/2020	17,953.40	17,953.40
Group 1	0027500456	214,000.00	%	WI	75.00	360	191,114.75	10/31/2020	19,111.47	19,111.47
Group 1	0027500500	340,000.00	%	MD	80.00	360	303,875.77	10/31/2020	30,387.58	30,387.58

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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	0027500562	80,000.00	%	MD	80.00	360	72,248.45	10/31/2020	7,224.84	7,224.84
Group 1	0027500567	83,000.00	%	IL	72.00	360	74,901.74	10/31/2020	7,490.17	7,490.17
Group 1	0027500770	206,000.00	%	NJ	75.00	360	185,157.65	10/31/2020	18,515.76	18,515.76
Group 1	0027500800	417,000.00	%	NY	69.00	360	373,152.05	10/31/2020	37,315.20	37,315.20
Group 1	0027500813	260,000.00	%	CA	80.00	360	233,324.77	10/31/2020	23,332.48	23,332.48
Group 1	0027500818	185,000.00	%	CO	80.00	360	124,761.37	10/31/2020	12,476.14	12,476.14
Group 1	0027500839	260,000.00	%	CA	73.00	360	232,896.71	10/31/2020	23,289.67	23,289.67
Group 1	0027501019	415,000.00	%	AL	70.00	360	370,591.30	10/31/2020	37,059.13	37,059.13
Group 1	0027501083	222,000.00	%	NJ	75.00	360	199,665.88	10/31/2020	19,966.59	19,966.59
Group 1	0027501379	360,000.00	%	DC	80.00	360	320,898.32	10/31/2020	32,089.83	32,089.83
Group 1	0027501431	163,000.00	%	MA	80.00	360	147,702.91	10/31/2020	14,770.29	14,770.29
Group 1	0027501948	124,000.00	%	OH	80.00	360	109,793.71	10/31/2020	10,979.37	10,979.37
Group 1	0027502050	132,000.00	%	CA	67.00	360	116,730.10	10/31/2020	11,673.01	11,673.01
Group 1	0027502332	82,000.00	%	FL	80.00	360	65,613.89	10/31/2020	6,561.39	6,561.39
Group 1	0027502997	475,000.00	%	CA	65.00	360	420,941.27	10/31/2020	42,094.13	42,094.13
Group 1	0027503204	300,000.00	%	CA	65.00	360	263,402.81	10/31/2020	26,340.28	26,340.28
Group 1	0027503454	250,000.00	%	NY	80.00	360	221,974.88	10/31/2020	22,197.49	22,197.49
Group 1	0027503538	300,000.00	%	CA	80.00	360	257,884.71	10/31/2020	25,788.47	25,788.47
Group 1	0027503555	400,000.00	%	NJ	64.00	360	355,864.35	10/31/2020	35,586.43	35,586.43
Group 1	0027503636	268,000.00	%	UT	80.00	360	238,851.50	10/31/2020	23,885.15	23,885.15
Group 1	0027503732	391,000.00	%	CO	75.00	360	347,245.96	10/31/2020	34,724.60	34,724.60
Group 1	0027503903	184,000.00	%	MN	75.00	360	164,533.96	10/31/2020	16,453.40	16,453.40
Group 1	0027504173	229,000.00	%	OH	75.00	360	205,097.20	10/31/2020	20,509.72	20,509.72
Group 1	0027504205	194,000.00	%	CT	80.00	360	164,854.20	10/31/2020	16,485.42	16,485.42
Group 1	0027504561	175,000.00	%	NY	63.00	360	155,246.82	10/31/2020	15,524.68	15,524.68
Group 1	0027505421	139,000.00	%	WI	75.00	360	121,342.04	10/31/2020	12,134.20	12,134.20
Group 1	0027505468	280,000.00	%	NY	80.00	360	249,681.77	10/31/2020	24,968.18	24,968.18
Group 1	0027505480	180,000.00	%	CA	75.00	360	160,448.99	10/31/2020	16,044.90	16,044.90
Group 1	0027505489	143,000.00	%	CA	75.00	360	128,157.87	10/31/2020	12,815.79	12,815.79
Group 1	0027506210	170,000.00	%	PA	70.00	360	152,863.54	10/31/2020	15,286.35	15,286.35
Group 1	0027506599	417,000.00	%	WA	68.00	360	371,847.52	10/31/2020	37,184.75	37,184.75
Group 1	0027506656	215,000.00	%	NJ	80.00	360	190,252.61	10/31/2020	19,025.26	19,025.26
Group 1	0027507004	293,000.00	%	CA	75.00	360	263,623.72	10/31/2020	26,362.37	26,362.37

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Group 1	0027507037	598,000.00	%	CA	68.00	360	534,987.57	10/31/2020	53,498.76	53,498.76
Group 1	0027507168	412,000.00	%	PA	77.00	360	367,250.61	10/31/2020	36,725.06	36,725.06
Group 1	0027507419	142,000.00	%	IL	70.00	360	124,969.38	10/31/2020	12,496.94	12,496.94
Group 1	0027507762	417,000.00	%	CA	71.00	360	372,288.80	10/31/2020	37,228.88	37,228.88
Group 1	0027508003	143,000.00	%	PA	80.00	360	126,882.00	10/31/2020	12,688.20	12,688.20
Group 1	0027509011	205,000.00	%	OK	77.00	360	183,953.69	10/31/2020	18,395.37	18,395.37
Group 1	0027509428	125,000.00	%	CA	73.00	360	112,612.46	10/31/2020	11,261.25	11,261.25
Group 1	0027509480	158,000.00	%	WA	70.00	360	139,516.42	10/31/2020	13,951.64	13,951.64
Group 1	0027509503	417,000.00	%	NJ	76.00	360	390,402.62	10/31/2020	39,040.26	39,040.26
Group 1	0027509665	76,000.00	%	PR	80.00	360	68,264.53	10/31/2020	6,826.45	6,826.45
Group 1	0027509677	191,000.00	%	PR	80.00	360	173,345.00	10/31/2020	17,334.50	17,334.50
Group 1	0027509680	210,000.00	%	PR	79.00	360	188,935.69	10/31/2020	18,893.57	18,893.57
Group 1	0027509802	70,000.00	%	TX	80.00	360	63,582.36	10/31/2020	6,358.24	6,358.24
Group 1	0027510319	557,000.00	%	CA	70.00	360	496,709.52	10/31/2020	49,670.95	49,670.95
Group 1	0027510328	184,000.00	%	TX	74.00	360	165,064.54	10/31/2020	16,506.45	16,506.45
Group 1	0027510651	113,000.00	%	ND	65.00	360	101,574.16	10/31/2020	10,157.42	10,157.42
Group 1	0027510990	165,000.00	%	FL	65.00	360	106,717.44	10/31/2020	10,671.74	10,671.74
Group 1	0027512571	108,000.00	%	AZ	80.00	360	96,704.24	10/31/2020	9,670.42	9,670.42
Group 1	0027512697	152,000.00	%	OR	80.00	360	136,478.72	10/31/2020	13,647.87	13,647.87
Group 1	0027513011	95,000.00	%	FL	78.00	360	58,252.86	10/31/2020	5,825.29	5,825.29
Group 1	0027513305	74,000.00	%	TN	74.00	360	66,199.18	10/31/2020	6,619.92	6,619.92
Group 1	0027513669	126,000.00	%	OH	80.00	360	113,638.83	10/31/2020	11,363.88	11,363.88
Group 1	0027513757	209,000.00	%	CA	70.00	360	188,901.29	10/31/2020	18,890.13	18,890.13
Group 1	0027513865	315,000.00	%	CA	79.00	360	283,902.37	10/31/2020	28,390.24	28,390.24
Group 1	0027513873	259,000.00	%	MI	80.00	360	233,755.14	10/31/2020	23,375.51	23,375.51
Group 1	0027514030	417,000.00	%	CA	64.00	360	373,260.94	10/31/2020	37,326.09	37,326.09
Group 1	0027514049	264,000.00	%	UT	74.00	360	227,847.79	10/31/2020	22,784.78	22,784.78
Group 1	0027514325	207,000.00	%	NC	80.00	360	183,509.96	10/31/2020	18,351.00	18,351.00
Group 1	0027514373	358,000.00	%	CA	80.00	360	318,264.31	10/31/2020	31,826.43	31,826.43
Group 1	0027514665	142,000.00	%	TX	75.00	360	115,722.95	10/31/2020	11,572.29	11,572.29
Group 1	0027515209	50,000.00	%	OH	80.00	360	44,953.53	10/31/2020	4,495.35	4,495.35
Group 1	0027515212	61,000.00	%	NJ	80.00	360	52,236.88	10/31/2020	5,223.69	5,223.69
Group 1	0027515255	50,000.00	%	PA	63.00	360	44,788.13	10/31/2020	4,478.81	4,478.81

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

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Group 1	0027515352	359,000.00	%	VA	75.00	360	313,739.48	10/31/2020	31,373.95	31,373.95
Group 1	0027516275	296,000.00	%	CO	75.00	360	265,345.21	10/31/2020	26,534.52	26,534.52
Group 1	0027516428	410,000.00	%	TX	78.00	360	366,216.18	10/31/2020	36,621.62	36,621.62
Group 1	0027516734	141,000.00	%	NY	80.00	360	124,197.17	10/31/2020	12,419.72	12,419.72
Group 1	0027517305	47,000.00	%	TX	80.00	360	41,880.51	10/31/2020	4,188.05	4,188.05
Group 1	0027517431	342,000.00	%	CA	76.00	360	305,614.81	10/31/2020	30,561.48	30,561.48
Group 1	0027517981	246,000.00	%	FL	80.00	360	219,255.32	10/31/2020	21,925.53	21,925.53
Group 1	0027518676	358,000.00	%	PA	80.00	360	322,970.16	10/31/2020	32,297.02	32,297.02
Group 1	0027518764	300,000.00	%	NY	69.00	360	279,166.32	10/31/2020	27,916.63	27,916.63
Group 1	0027519134	417,000.00	%	CA	69.00	360	372,423.64	10/31/2020	37,242.36	37,242.36
Group 1	0027519637	74,000.00	%	IN	61.00	360	66,427.58	10/31/2020	6,642.76	6,642.76
Group 1	0027519862	114,000.00	%	PA	80.00	360	102,849.68	10/31/2020	10,284.97	10,284.97
Group 1	0027520155	76,000.00	%	OK	77.00	360	70,456.61	10/31/2020	7,045.66	7,045.66
Group 1	0027520889	135,000.00	%	CA	73.00	360	121,157.15	10/31/2020	12,115.71	12,115.71
Group 1	0027521025	240,000.00	%	NY	80.00	360	215,301.77	10/31/2020	21,530.18	21,530.18
Group 1	0027521356	268,000.00	%	NY	79.00	360	241,967.43	10/31/2020	24,196.74	24,196.74
Group 1	0027521469	164,000.00	%	TX	80.00	360	147,122.82	10/31/2020	14,712.28	14,712.28
Group 1	0027521699	375,000.00	%	NY	75.00	360	337,030.51	10/31/2020	33,703.05	33,703.05
Group 1	0027521794	188,000.00	%	MI	80.00	360	162,475.90	10/31/2020	16,247.59	16,247.59
Group 1	0027522052	364,000.00	%	TX	80.00	360	324,874.99	10/31/2020	32,487.50	32,487.50
Group 1	0027522301	162,000.00	%	TX	80.00	360	146,575.81	10/31/2020	14,657.58	14,657.58
Group 1	0027522601	184,000.00	%	CO	80.00	360	166,112.50	10/31/2020	16,611.25	16,611.25
Group 1	0027522696	149,000.00	%	FL	75.00	360	133,744.67	10/31/2020	13,374.47	13,374.47
Group 1	0027522812	77,000.00	%	FL	77.00	360	70,169.08	10/31/2020	7,016.91	7,016.91
Group 1	0027523028	126,000.00	%	PR	64.00	360	114,358.53	10/31/2020	11,435.85	11,435.85
Group 1	0027523092	256,000.00	%	OH	80.00	360	228,243.16	10/31/2020	22,824.32	22,824.32
Group 1	0027523318	500,000.00	%	NY	80.00	360	442,963.66	10/31/2020	44,296.37	44,296.37
Group 1	0027523890	300,000.00	%	IL	80.00	360	263,784.82	10/31/2020	26,378.48	26,378.48
Group 1	0027523964	400,000.00	%	CT	80.00	360	355,864.35	10/31/2020	35,586.43	35,586.43
Group 1	0027524313	180,000.00	%	NJ	75.00	360	161,827.96	10/31/2020	16,182.80	16,182.80
Group 1	0027524652	288,000.00	%	IL	80.00	360	249,852.80	10/31/2020	24,985.28	24,985.28
Group 1	0027524689	352,000.00	%	IL	80.00	360	315,790.44	10/31/2020	31,579.04	31,579.04
Group 1	0027524778	66,000.00	%	FL	80.00	360	52,648.92	10/31/2020	5,264.89	5,264.89

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Group 1	0027524958	390,000.00	%	CA	75.00	360	344,775.45	10/31/2020	34,477.54	34,477.54
Group 1	0027525194	520,000.00	%	CA	80.00	360	462,121.53	10/31/2020	46,212.15	46,212.15
Group 1	0027525322	131,000.00	%	NY	80.00	360	113,315.83	10/31/2020	11,331.58	11,331.58
Group 1	0027525600	82,000.00	%	MO	80.00	360	74,191.18	10/31/2020	7,419.12	7,419.12
Group 1	0027525698	160,000.00	%	CA	80.00	360	140,874.09	10/31/2020	14,087.41	14,087.41
Group 1	0027525999	385,000.00	%	MI	75.00	360	341,114.49	10/31/2020	34,111.45	34,111.45
Group 1	0027526224	88,000.00	%	PR	80.00	360	77,835.79	10/31/2020	7,783.58	7,783.58
Group 1	0027526349	191,000.00	%	CT	80.00	360	169,430.52	10/31/2020	16,943.05	16,943.05
Group 1	0027526695	188,000.00	%	PA	80.00	360	167,001.42	10/31/2020	16,700.14	16,700.14
Group 1	0027526763	122,000.00	%	PA	80.00	360	109,483.11	10/31/2020	10,948.31	10,948.31
Group 1	0027528265	308,000.00	%	CA	80.00	360	272,565.52	10/31/2020	27,256.55	27,256.55
Group 1	0027528820	208,000.00	%	PA	80.00	360	183,298.09	10/31/2020	18,329.81	18,329.81
Group 1	0027528995	174,000.00	%	FL	80.00	360	156,343.74	10/31/2020	15,634.37	15,634.37
Group 1	0027529131	139,000.00	%	AZ	75.00	360	123,826.17	10/31/2020	12,382.62	12,382.62
Group 1	0027529275	403,000.00	%	CA	80.00	360	358,048.60	10/31/2020	35,804.86	35,804.86
Group 1	0027529385	124,000.00	%	ID	80.00	360	110,662.00	10/31/2020	11,066.20	11,066.20
Group 1	0027529394	417,000.00	%	CA	70.00	360	356,259.95	10/31/2020	35,625.99	35,625.99
Group 1	0027529635	286,000.00	%	CO	75.00	360	251,988.60	10/31/2020	25,198.86	25,198.86
Group 1	0027529945	111,000.00	%	WA	80.00	360	95,962.93	10/31/2020	9,596.29	9,596.29
Group 1	0027530043	222,000.00	%	CA	80.00	360	194,397.48	10/31/2020	19,439.75	19,439.75
Group 1	0027530063	156,000.00	%	AZ	80.00	360	138,614.58	10/31/2020	13,861.46	13,861.46
Group 1	0027530171	127,000.00	%	GA	75.00	360	113,769.13	10/31/2020	11,376.91	11,376.91
Group 1	0027530212	40,000.00	%	IL	80.00	360	35,347.71	10/31/2020	3,534.77	3,534.77
Group 1	0027530274	378,000.00	%	CA	70.00	360	335,655.39	10/31/2020	33,565.54	33,565.54
Group 1	0027530735	183,000.00	%	MN	75.00	360	162,914.81	10/31/2020	16,291.48	16,291.48
Group 1	0027530933	127,000.00	%	NM	79.00	360	111,649.66	10/31/2020	11,164.97	11,164.97
Group 1	0027531254	94,000.00	%	TX	79.00	360	75,911.26	10/31/2020	7,591.13	7,591.13
Group 1	0027531796	138,000.00	%	MS	80.00	360	122,533.98	10/31/2020	12,253.40	12,253.40
Group 1	0027531913	290,000.00	%	DC	68.00	360	259,869.49	10/31/2020	25,986.95	25,986.95
Group 1	0027532020	151,000.00	%	CA	80.00	360	134,163.20	10/31/2020	13,416.32	13,416.32
Group 1	0027532093	320,000.00	%	NY	80.00	360	284,137.86	10/31/2020	28,413.79	28,413.79
Group 1	0027533426	234,000.00	%	NV	80.00	360	207,640.50	10/31/2020	20,764.05	20,764.05
Group 1	0027533528	148,000.00	%	NJ	80.00	360	130,435.64	10/31/2020	13,043.56	13,043.56

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Group 1	0027533573	236,000.00	%	NJ	80.00	360	207,562.95	10/31/2020	20,756.29	20,756.29
Group 1	0027533920	353,000.00	%	FL	75.00	360	294,784.97	10/31/2020	29,478.50	29,478.50
Group 1	0027534942	186,000.00	%	FL	80.00	360	164,799.65	10/31/2020	16,479.96	16,479.96
Group 1	0027535307	228,000.00	%	CA	80.00	360	202,781.79	10/31/2020	20,278.18	20,278.18
Group 1	0027535424	290,000.00	%	CA	66.00	360	256,993.92	10/31/2020	25,699.39	25,699.39
Group 1	0027535425	285,000.00	%	CA	70.00	360	252,565.30	10/31/2020	25,256.53	25,256.53
Group 1	0027535901	136,000.00	%	AL	80.00	360	120,340.63	10/31/2020	12,034.06	12,034.06
Group 1	0027535926	170,000.00	%	TX	72.00	360	152,077.92	10/31/2020	15,207.79	15,207.79
Group 1	0027536000	220,000.00	%	NY	69.00	360	193,796.59	10/31/2020	19,379.66	19,379.66
Group 1	0027536168	392,000.00	%	NY	80.00	360	349,692.56	10/31/2020	34,969.26	34,969.26
Group 1	0027536242	344,000.00	%	NJ	80.00	360	307,391.68	10/31/2020	30,739.17	30,739.17
Group 1	0027536349	172,000.00	%	PR	75.00	360	151,300.00	10/31/2020	15,130.00	15,130.00
Group 1	0027537236	417,000.00	%	NY	70.00	360	371,547.82	10/31/2020	37,154.78	37,154.78
Group 1	0027537369	495,000.00	%	CA	66.00	360	441,407.58	10/31/2020	44,140.76	44,140.76
Group 1	0027537792	417,000.00	%	NY	70.00	360	374,498.65	10/31/2020	37,449.86	37,449.86
Group 1	0027537967	120,000.00	%	UT	80.00	360	102,812.43	10/31/2020	10,281.24	10,281.24
Group 1	0027538202	264,000.00	%	NJ	80.00	360	237,603.63	10/31/2020	23,760.36	23,760.36
Group 1	0027538326	165,000.00	%	TX	77.00	360	158,408.50	10/31/2020	15,840.85	15,840.85
Group 1	0027539021	49,000.00	%	TN	61.00	360	43,681.69	10/31/2020	4,368.17	4,368.17
Group 1	0027539051	116,000.00	%	PR	80.00	360	110,724.72	10/31/2020	11,072.47	11,072.47
Group 1	0027539146	220,000.00	%	IL	67.00	360	197,577.25	10/31/2020	19,757.72	19,757.72
Group 1	0027539308	428,000.00	%	HI	75.00	360	377,326.33	10/31/2020	37,732.63	37,732.63
Group 1	0027539338	41,000.00	%	TN	75.00	360	37,005.43	10/31/2020	3,700.54	3,700.54
Group 1	0027539540	52,000.00	%	TN	75.00	360	46,186.23	10/31/2020	4,618.62	4,618.62
Group 1	0027539755	90,000.00	%	IN	75.00	360	80,370.40	10/31/2020	8,037.04	8,037.04
Group 1	0027540436	296,000.00	%	WI	80.00	360	262,429.99	10/31/2020	26,243.00	26,243.00
Group 1	0027540477	350,000.00	%	CA	68.00	360	307,122.00	10/31/2020	30,712.20	30,712.20
Group 1	0027540780	159,000.00	%	FL	80.00	360	142,718.13	10/31/2020	14,271.81	14,271.81
Group 1	0027542483	135,000.00	%	NV	75.00	360	121,240.33	10/31/2020	12,124.03	12,124.03
Group 1	0027542629	70,000.00	%	TN	70.00	360	62,800.64	10/31/2020	6,280.06	6,280.06
Group 1	0027542951	266,000.00	%	NV	75.00	360	235,971.06	10/31/2020	23,597.11	23,597.11
Group 1	0027543469	374,000.00	%	AL	63.00	360	333,060.73	10/31/2020	33,306.07	33,306.07
Group 1	0027543536	406,000.00	%	CA	63.00	360	351,713.94	10/31/2020	35,171.39	35,171.39

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Group 1	0027543568	131,000.00	%	AZ	75.00	360	117,040.16	10/31/2020	11,704.02	11,704.02
Group 1	0027544029	417,000.00	%	CA	70.00	360	369,385.28	10/31/2020	36,938.53	36,938.53
Group 1	0027544109	61,000.00	%	IL	62.00	360	54,469.33	10/31/2020	5,446.93	5,446.93
Group 1	0027544461	626,000.00	%	CA	74.00	360	551,675.63	10/31/2020	55,167.56	55,167.56
Group 1	0027545114	164,000.00	%	VA	75.00	360	144,585.04	10/31/2020	14,458.50	14,458.50
Group 1	0027546025	120,000.00	%	PR	75.00	360	107,769.77	10/31/2020	10,776.98	10,776.98
Group 1	0027546245	245,000.00	%	CA	76.00	360	218,471.65	10/31/2020	21,847.16	21,847.16
Group 1	0027546545	71,000.00	%	FL	68.00	360	61,199.35	10/31/2020	6,119.93	6,119.93
Group 1	0027546622	417,000.00	%	CA	73.00	360	371,393.11	10/31/2020	37,139.31	37,139.31
Group 1	0027546769	102,000.00	%	FL	71.00	360	91,138.09	10/31/2020	9,113.81	9,113.81
Group 1	0027547609	70,000.00	%	TN	70.00	360	62,709.21	10/31/2020	6,270.92	6,270.92
Group 1	0027547610	70,000.00	%	TN	61.00	360	63,055.91	10/31/2020	6,305.59	6,305.59
Group 1	0027547636	417,000.00	%	CA	71.00	360	368,843.97	10/31/2020	36,884.40	36,884.40
Group 1	0027547725	203,000.00	%	FL	80.00	360	190,512.78	10/31/2020	19,051.28	19,051.28
Group 1	0027549078	141,000.00	%	CA	76.00	360	125,853.54	10/31/2020	12,585.35	12,585.35
Group 1	0027549620	260,000.00	%	NY	80.00	360	212,743.87	10/31/2020	21,274.39	21,274.39
Group 1	0027549626	141,000.00	%	MS	75.00	360	125,782.58	10/31/2020	12,578.26	12,578.26
Group 1	0027549786	269,000.00	%	CA	75.00	360	241,036.73	10/31/2020	24,103.67	24,103.67
Group 1	0027549934	750,000.00	%	NY	66.00	360	666,383.05	10/31/2020	66,638.30	66,638.30
Group 1	0027549940	120,000.00	%	PR	80.00	360	106,605.72	10/31/2020	10,660.57	10,660.57
Group 1	0027549972	119,000.00	%	AZ	72.00	360	106,166.84	10/31/2020	10,616.68	10,616.68
Group 1	0027550142	626,000.00	%	NY	70.00	360	542,488.86	10/31/2020	54,248.89	54,248.89
Group 1	0027550160	206,000.00	%	AR	80.00	360	183,108.57	10/31/2020	18,310.86	18,310.86
Group 1	0027550730	266,000.00	%	FL	75.00	360	242,095.98	10/31/2020	24,209.60	24,209.60
Group 1	0027551030	114,000.00	%	NH	70.00	360	101,322.17	10/31/2020	10,132.22	10,132.22
Group 1	0027551729	152,000.00	%	CT	78.00	360	135,850.65	10/31/2020	13,585.06	13,585.06
Group 1	0027552740	417,000.00	%	FL	79.00	360	375,166.88	10/31/2020	37,516.69	37,516.69
Group 1	0027553133	196,000.00	%	NJ	80.00	360	176,967.62	10/31/2020	17,696.76	17,696.76
Group 1	0027553782	189,000.00	%	SC	80.00	360	175,389.81	10/31/2020	17,538.98	17,538.98
Group 1	0027553930	316,000.00	%	FL	80.00	360	282,284.11	10/31/2020	28,228.41	28,228.41
Group 1	0027554101	135,000.00	%	CO	75.00	360	121,456.67	10/31/2020	12,145.67	12,145.67
Group 1	0027554546	180,000.00	%	TX	80.00	360	161,744.64	10/31/2020	16,174.46	16,174.46
Group 1	0027554673	55,000.00	%	PA	75.00	360	48,708.08	10/31/2020	4,870.81	4,870.81

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Group 1	0027554708	352,000.00	%	CA	80.00	360	310,958.57	10/31/2020	31,095.86	31,095.86
Group 1	0027556203	296,000.00	%	NY	75.00	360	256,453.27	10/31/2020	25,645.33	25,645.33
Group 1	0027557109	328,000.00	%	VA	80.00	360	292,187.21	10/31/2020	29,218.72	29,218.72
Group 1	0027557438	80,000.00	%	PR	80.00	360	71,974.40	10/31/2020	7,197.44	7,197.44
Group 1	0027558172	109,000.00	%	PA	75.00	360	96,938.09	10/31/2020	9,693.81	9,693.81
Group 1	0027558173	105,000.00	%	PA	75.00	360	93,595.38	10/31/2020	9,359.54	9,359.54
Group 1	0027558665	75,000.00	%	MD	75.00	360	65,460.78	10/31/2020	6,546.08	6,546.08
Group 1	0027558788	221,000.00	%	FL	75.00	360	198,550.56	10/31/2020	19,855.06	19,855.06
Group 1	0027559540	139,000.00	%	TX	75.00	360	124,379.69	10/31/2020	12,437.97	12,437.97
Group 1	0027561119	172,000.00	%	OH	79.00	360	153,666.43	10/31/2020	15,366.64	15,366.64
Group 1	0027561227	114,000.00	%	MI	79.00	360	102,732.83	10/31/2020	10,273.28	10,273.28
Group 1	0027561277	258,000.00	%	CA	75.00	360	224,337.72	10/31/2020	22,433.77	22,433.77
Group 1	0027561693	417,000.00	%	CA	80.00	360	366,787.99	10/31/2020	36,678.80	36,678.80
Group 1	0027561856	136,000.00	%	TX	80.00	360	123,641.99	10/31/2020	12,364.20	12,364.20
Group 1	0027562023	68,000.00	%	PA	80.00	360	60,640.85	10/31/2020	6,064.08	6,064.08
Group 1	0027562291	152,000.00	%	TX	76.00	360	136,277.05	10/31/2020	13,627.70	13,627.70
Group 1	0027562619	269,000.00	%	NC	80.00	360	241,113.26	10/31/2020	24,111.33	24,111.33
Group 1	0027563278	417,000.00	%	TX	78.00	360	371,707.35	10/31/2020	37,170.73	37,170.73
Group 1	0027563382	138,000.00	%	NV	80.00	360	119,233.22	10/31/2020	11,923.32	11,923.32
Group 1	0027563439	60,000.00	%	TX	65.00	360	54,448.64	10/31/2020	5,444.86	5,444.86
Group 1	0027564477	75,000.00	%	PR	80.00	360	65,820.55	10/31/2020	6,582.05	6,582.05
Group 1	0027564899	526,000.00	%	NY	80.00	360	474,125.24	10/31/2020	47,412.52	47,412.52
Group 1	0027565029	90,000.00	%	PR	75.00	360	79,661.01	10/31/2020	7,966.10	7,966.10
Group 1	0027565430	168,000.00	%	MI	80.00	360	150,756.95	10/31/2020	15,075.69	15,075.69
Group 1	0027565919	272,000.00	%	PA	80.00	360	240,128.18	10/31/2020	24,012.82	24,012.82
Group 1	0027566194	100,000.00	%	PR	73.00	360	90,553.36	10/31/2020	9,055.34	9,055.34
Group 1	0027566361	112,000.00	%	NY	80.00	360	99,171.46	10/31/2020	9,917.15	9,917.15
Group 1	0027566735	417,000.00	%	MO	64.00	360	372,508.41	10/31/2020	37,250.84	37,250.84
Group 1	0027566862	196,000.00	%	TX	77.00	360	135,124.69	10/31/2020	13,512.47	13,512.47
Group 1	0027567432	178,000.00	%	FL	80.00	360	159,028.31	10/31/2020	15,902.83	15,902.83
Group 1	0027567776	300,000.00	%	GA	78.00	360	268,532.85	10/31/2020	26,853.28	26,853.28
Group 1	0027567816	525,000.00	%	CA	70.00	360	471,135.74	10/31/2020	47,113.57	47,113.57
Group 1	0027568143	258,000.00	%	CA	75.00	360	231,449.15	10/31/2020	23,144.91	23,144.91

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Group 1	0027568874	97,000.00	%	PA	80.00	360	87,176.56	10/31/2020	8,717.66	8,717.66
Group 1	0027568985	417,000.00	%	CA	76.00	360	373,294.41	10/31/2020	37,329.44	37,329.44
Group 1	0027569385	155,000.00	%	CA	78.00	360	138,835.04	10/31/2020	13,883.50	13,883.50
Group 1	0027569962	450,000.00	%	VI	63.00	360	405,353.46	10/31/2020	40,535.35	40,535.35
Group 1	0027569964	417,000.00	%	PR	76.00	360	370,715.23	10/31/2020	37,071.52	37,071.52
Group 1	0027569965	80,000.00	%	PR	70.00	360	70,676.10	10/31/2020	7,067.61	7,067.61
Group 1	0027570156	170,000.00	%	FL	80.00	360	153,833.71	10/31/2020	15,383.37	15,383.37
Group 1	0027570304	105,000.00	%	IL	75.00	360	91,887.64	10/31/2020	9,188.76	9,188.76
Group 1	0027570396	128,000.00	%	MO	78.00	360	113,655.61	10/31/2020	11,365.56	11,365.56
Group 1	0027570519	626,000.00	%	NY	79.00	360	548,816.05	10/31/2020	54,881.60	54,881.60
Group 1	0027570836	351,000.00	%	CA	65.00	360	146,873.52	10/31/2020	14,687.35	14,687.35
Group 1	0027571352	115,000.00	%	TX	80.00	360	102,938.93	10/31/2020	10,293.89	10,293.89
Group 1	0027571898	158,000.00	%	CA	75.00	360	141,599.35	10/31/2020	14,159.93	14,159.93
Group 1	0027573579	109,000.00	%	CA	75.00	360	96,817.75	10/31/2020	9,681.77	9,681.77
Group 1	0027573831	113,000.00	%	AZ	75.00	360	101,109.49	10/31/2020	10,110.95	10,110.95
Group 1	0027574064	310,000.00	%	FL	78.00	360	292,722.91	10/31/2020	29,272.29	29,272.29
Group 1	0027574239	144,000.00	%	UT	80.00	360	127,868.14	10/31/2020	12,786.81	12,786.81
Group 1	0027574301	150,000.00	%	MI	72.00	360	134,563.51	10/31/2020	13,456.35	13,456.35
Group 1	0027574322	216,000.00	%	MI	80.00	360	194,193.09	10/31/2020	19,419.31	19,419.31
Group 1	0027574566	155,000.00	%	AZ	75.00	360	138,599.95	10/31/2020	13,859.99	13,859.99
Group 1	0027574662	500,000.00	%	WA	80.00	360	435,870.36	10/31/2020	43,587.04	43,587.04
Group 1	0027574815	185,000.00	%	FL	79.00	360	166,678.98	10/31/2020	16,667.90	16,667.90
Group 1	0027575160	211,000.00	%	NM	75.00	360	187,792.05	10/31/2020	18,779.20	18,779.20
Group 1	0027575263	64,000.00	%	IL	80.00	360	57,901.93	10/31/2020	5,790.19	5,790.19
Group 1	0027575307	259,000.00	%	CA	75.00	360	218,581.81	10/31/2020	21,858.18	21,858.18
Group 1	0027576323	142,000.00	%	CT	72.00	360	127,555.87	10/31/2020	12,755.59	12,755.59
Group 1	0027576347	320,000.00	%	TX	80.00	360	285,535.56	10/31/2020	28,553.56	28,553.56
Group 1	0027576513	112,000.00	%	TX	78.00	360	60,910.89	10/31/2020	6,091.09	6,091.09
Group 1	0027576669	192,000.00	%	FL	77.00	360	179,814.69	10/31/2020	17,981.47	17,981.47
Group 1	0027577138	212,000.00	%	CA	80.00	360	188,090.13	10/31/2020	18,809.01	18,809.01
Group 1	0027577186	130,000.00	%	PR	74.00	360	115,838.90	10/31/2020	11,583.89	11,583.89
Group 1	0027577593	363,000.00	%	CA	75.00	360	326,944.75	10/31/2020	32,694.47	32,694.47
Group 1	0027578025	319,000.00	%	NJ	80.00	360	286,745.06	10/31/2020	28,674.51	28,674.51

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Group 1	0027578230	139,000.00	%	NV	75.00	360	125,491.73	10/31/2020	12,549.17	12,549.17
Group 1	0027578393	250,000.00	%	NY	67.00	360	225,168.87	10/31/2020	22,516.89	22,516.89
Group 1	0027578420	169,000.00	%	NY	80.00	360	156,286.86	10/31/2020	15,628.69	15,628.69
Group 1	0027578500	130,000.00	%	FL	80.00	360	124,291.70	10/31/2020	12,429.17	12,429.17
Group 1	0027578680	608,000.00	%	CA	80.00	360	545,430.20	10/31/2020	54,543.02	54,543.02
Group 1	0027579219	71,000.00	%	AZ	75.00	360	62,856.79	10/31/2020	6,285.68	6,285.68
Group 1	0027579659	63,000.00	%	TX	71.00	360	56,862.04	10/31/2020	5,686.20	5,686.20
Group 1	0027579720	278,000.00	%	CA	75.00	360	248,926.28	10/31/2020	24,892.63	24,892.63
Group 1	0027579729	216,000.00	%	FL	80.00	360	193,771.22	10/31/2020	19,377.12	19,377.12
Group 1	0027580251	340,000.00	%	CA	73.00	360	301,726.31	10/31/2020	30,172.63	30,172.63
Group 1	0027580592	160,000.00	%	NC	80.00	360	134,734.11	10/31/2020	13,473.41	13,473.41
Group 1	0027580708	302,000.00	%	IN	80.00	360	269,877.69	10/31/2020	26,987.77	26,987.77
Group 1	0027580992	370,000.00	%	CA	78.00	360	326,837.49	10/31/2020	32,683.75	32,683.75
Group 1	0027581383	191,000.00	%	CA	69.00	360	167,044.64	10/31/2020	16,704.46	16,704.46
Group 1	0027581550	216,000.00	%	PA	72.00	360	191,233.70	10/31/2020	19,123.37	19,123.37
Group 1	0027581985	326,000.00	%	IL	75.00	360	303,258.00	10/31/2020	30,325.80	30,325.80
Group 1	0027582052	296,000.00	%	DC	71.00	360	264,025.59	10/31/2020	26,402.56	26,402.56
Group 1	0027582310	200,000.00	%	MT	80.00	360	177,080.18	10/31/2020	17,708.02	17,708.02
Group 1	0027582454	96,000.00	%	CA	80.00	360	83,200.55	10/31/2020	8,320.05	8,320.05
Group 1	0027582713	78,000.00	%	MO	68.00	360	68,393.88	10/31/2020	6,839.39	6,839.39
Group 1	0027583218	289,000.00	%	NY	75.00	360	225,800.59	10/31/2020	22,580.06	22,580.06
Group 1	0027583234	215,000.00	%	FL	80.00	360	192,997.68	10/31/2020	19,299.77	19,299.77
Group 1	0027583245	173,000.00	%	GA	75.00	360	154,144.53	10/31/2020	15,414.45	15,414.45
Group 1	0027583297	103,000.00	%	TX	71.00	360	91,180.19	10/31/2020	9,118.02	9,118.02
Group 1	0027583373	352,000.00	%	WI	80.00	360	311,882.77	10/31/2020	31,188.28	31,188.28
Group 1	0027583426	186,000.00	%	ND	80.00	360	166,792.17	10/31/2020	16,679.22	16,679.22
Group 1	0027583511	176,000.00	%	CA	74.00	360	156,038.91	10/31/2020	15,603.89	15,603.89
Group 1	0027583580	270,000.00	%	CT	79.00	360	238,108.56	10/31/2020	23,810.86	23,810.86
Group 1	0027584045	237,000.00	%	CA	72.00	360	210,717.78	10/31/2020	21,071.78	21,071.78
Group 1	0027584120	179,000.00	%	PA	80.00	360	156,633.17	10/31/2020	15,663.32	15,663.32
Group 1	0027584147	343,000.00	%	NY	70.00	360	298,939.92	10/31/2020	29,893.99	29,893.99
Group 1	0027584220	164,000.00	%	MO	80.00	360	144,742.18	10/31/2020	14,474.22	14,474.22
Group 1	0027585178	290,000.00	%	CA	68.00	360	259,858.47	10/31/2020	25,985.85	25,985.85

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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	0027585724	262,000.00	%	TX	75.00	360	253,288.23	10/31/2020	25,328.82	25,328.82
Group 1	0027585813	356,000.00	%	NY	80.00	360	316,452.09	10/31/2020	31,645.21	31,645.21
Group 1	0027586099	173,000.00	%	TN	75.00	360	151,663.89	10/31/2020	15,166.39	15,166.39
Group 1	0027586630	276,000.00	%	FL	80.00	360	193,028.43	10/31/2020	19,302.84	19,302.84
Group 1	0027586670	316,000.00	%	FL	80.00	360	279,295.79	10/31/2020	27,929.58	27,929.58
Group 1	0027586689	150,000.00	%	FL	80.00	360	133,544.46	10/31/2020	13,354.45	13,354.45
Group 1	0027586756	100,000.00	%	FL	62.00	360	80,376.84	10/31/2020	8,037.68	8,037.68
Group 1	0027586877	210,000.00	%	IL	68.00	360	184,387.40	10/31/2020	18,438.74	18,438.74
Group 1	0027587255	253,000.00	%	NY	78.00	360	225,761.09	10/31/2020	22,576.11	22,576.11
Group 1	0027587437	397,000.00	%	IL	79.00	360	352,064.08	10/31/2020	35,206.41	35,206.41
Group 1	0027587486	380,000.00	%	CA	63.00	360	335,594.32	10/31/2020	33,559.43	33,559.43
Group 1	0027587826	235,000.00	%	CA	61.00	360	207,906.92	10/31/2020	20,831.23	20,831.23
Group 1	0027587939	417,000.00	%	TX	68.00	360	369,408.33	10/31/2020	36,940.83	36,940.83
Group 1	0027588001	345,000.00	%	NY	75.00	360	303,032.20	10/31/2020	30,303.22	30,303.22
Group 1	0027588365	150,000.00	%	NY	72.00	360	133,866.66	10/31/2020	13,386.67	13,386.67
Group 1	0027588482	456,000.00	%	VA	80.00	360	395,959.72	10/31/2020	39,595.97	39,595.97
Group 1	0027588768	146,000.00	%	IL	80.00	360	123,264.55	10/31/2020	12,326.45	12,326.45
Group 1	0027588978	126,000.00	%	MI	80.00	360	112,303.27	10/31/2020	11,230.33	11,230.33
Group 1	0027588998	128,000.00	%	AZ	75.00	360	113,699.77	10/31/2020	11,369.98	11,369.98
Group 1	0027589009	131,000.00	%	FL	70.00	360	122,747.40	10/31/2020	12,274.74	12,274.74
Group 1	0027589294	120,000.00	%	SC	75.00	360	107,812.26	10/31/2020	10,781.23	10,781.23
Group 1	0027589323	63,000.00	%	TX	76.00	360	38,992.39	10/31/2020	3,899.24	3,899.24
Group 1	0027589448	99,000.00	%	PA	77.00	360	87,730.56	10/31/2020	8,773.06	8,773.06
Group 1	0027589698	247,000.00	%	NY	80.00	360	219,547.19	10/31/2020	21,954.72	21,954.72
Group 1	0027589974	392,000.00	%	NJ	80.00	360	348,215.18	10/31/2020	34,821.52	34,821.52
Group 1	0027590108	435,000.00	%	NJ	77.00	360	388,051.51	10/31/2020	38,805.15	38,805.15
Group 1	0027590592	168,000.00	%	IL	80.00	360	150,876.93	10/31/2020	15,087.69	15,087.69
Group 1	0027590772	295,000.00	%	TX	70.00	360	261,857.98	10/31/2020	26,185.80	26,185.80
Group 1	0027590906	623,000.00	%	NY	78.00	360	542,957.41	10/31/2020	54,295.74	54,295.74
Group 1	0027591452	506,000.00	%	NY	78.00	360	440,807.89	10/31/2020	44,080.79	44,080.79
Group 1	0027591694	164,000.00	%	TX	79.00	360	154,751.04	10/31/2020	15,475.10	15,475.10
Group 1	0027592252	266,000.00	%	MD	80.00	360	235,943.69	10/31/2020	23,594.37	23,594.37
Group 1	0027592304	108,000.00	%	KY	68.00	360	95,894.25	10/31/2020	9,589.42	9,589.42

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

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Group 1	0027592368	357,000.00	%	FL	70.00	360	315,471.21	10/31/2020	31,547.12	31,547.12
Group 1	0027592790	490,000.00	%	CA	69.00	360	435,085.56	10/31/2020	43,508.56	43,508.56
Group 1	0027592993	196,000.00	%	MT	80.00	360	173,489.15	10/31/2020	17,348.91	17,348.91
Group 1	0027593253	103,000.00	%	NY	80.00	360	87,717.00	10/31/2020	8,771.70	8,771.70
Group 1	0027593402	199,000.00	%	TX	80.00	360	171,855.90	10/31/2020	17,185.59	17,185.59
Group 1	0027593487	119,000.00	%	LA	65.00	360	105,976.11	10/31/2020	10,597.61	10,597.61
Group 1	0027593842	308,000.00	%	TX	80.00	360	274,340.03	10/31/2020	27,434.00	27,434.00
Group 1	0027593869	417,000.00	%	FL	66.00	360	370,855.35	10/31/2020	37,085.53	37,085.53
Group 1	0027594280	355,000.00	%	NY	80.00	360	313,881.07	10/31/2020	31,388.11	31,388.11
Group 1	0027594654	256,000.00	%	FL	80.00	360	226,581.21	10/31/2020	22,658.12	22,658.12
Group 1	0027594656	287,000.00	%	TX	80.00	360	254,275.74	10/31/2020	25,427.57	25,427.57
Group 1	0027594943	92,000.00	%	MO	77.00	360	81,436.29	10/31/2020	8,143.63	8,143.63
Group 1	0027595177	386,000.00	%	TX	80.00	360	342,610.33	10/31/2020	34,261.03	34,261.03
Group 1	0027595607	187,000.00	%	NJ	80.00	360	166,965.63	10/31/2020	16,696.56	16,696.56
Group 1	0027595625	473,000.00	%	NY	70.00	360	421,679.27	10/31/2020	42,167.93	42,167.93
Group 1	0027595978	270,000.00	%	PA	73.00	360	238,216.47	10/31/2020	23,821.65	23,821.65
Group 1	0027596231	248,000.00	%	CA	80.00	360	219,151.25	10/31/2020	21,915.12	21,915.12
Group 1	0027596791	233,000.00	%	TX	74.00	360	194,823.03	10/31/2020	19,482.30	19,482.30
Group 1	0027596910	105,000.00	%	PR	75.00	360	95,161.05	10/31/2020	9,516.10	9,516.10
Group 1	0027596945	112,000.00	%	PR	80.00	360	98,823.53	10/31/2020	9,882.35	9,882.35
Group 1	0027596986	248,000.00	%	CA	75.00	360	220,278.58	10/31/2020	22,027.86	22,027.86
Group 1	0027597139	416,000.00	%	CA	80.00	360	371,305.33	10/31/2020	37,130.53	37,130.53
Group 1	0027597553	85,000.00	%	NY	61.00	360	74,283.01	10/31/2020	7,428.30	7,428.30
Group 1	0027598031	218,000.00	%	FL	75.00	360	194,467.28	10/31/2020	19,446.73	19,446.73
Group 1	0027598107	130,000.00	%	TX	80.00	360	111,431.15	10/31/2020	11,143.11	11,143.11
Group 1	0027598340	184,000.00	%	NV	80.00	360	164,310.72	10/31/2020	16,431.07	16,431.07
Group 1	0027598818	136,000.00	%	TX	80.00	360	122,047.08	10/31/2020	12,204.71	12,204.71
Group 1	0027599191	103,000.00	%	PA	80.00	360	91,936.82	10/31/2020	9,193.68	9,193.68
Group 1	0027599583	314,000.00	%	PA	80.00	360	268,883.69	10/31/2020	26,888.37	26,888.37
Group 1	0027599864	208,000.00	%	CT	80.00	360	184,689.07	10/31/2020	18,468.91	18,468.91
Group 1	0027600741	82,000.00	%	MI	65.00	360	70,865.37	10/31/2020	7,086.54	7,086.54
Group 1	0027601802	83,000.00	%	NC	73.00	360	73,783.68	10/31/2020	7,378.37	7,378.37
Group 1	0027602051	99,000.00	%	NY	80.00	360	89,625.96	10/31/2020	8,962.60	8,962.60

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Group 1	0027602150	100,000.00	%	OH	79.00	360	90,073.79	10/31/2020	9,007.38	9,007.38
Group 1	0027602321	77,000.00	%	NM	68.00	360	69,301.62	10/31/2020	6,930.16	6,930.16
Group 1	0027602324	70,000.00	%	IN	80.00	360	58,372.60	10/31/2020	5,837.26	5,837.26
Group 1	0027602344	64,000.00	%	GA	80.00	360	56,818.84	10/31/2020	5,681.88	5,681.88
Group 1	0027602485	208,000.00	%	AZ	80.00	360	187,133.75	10/31/2020	18,713.37	18,713.37
Group 1	0027602555	141,000.00	%	IA	80.00	360	126,350.60	10/31/2020	12,635.06	12,635.06
Group 1	0027602579	138,000.00	%	TX	80.00	360	102,590.06	10/31/2020	10,259.01	10,259.01
Group 1	0027603086	161,000.00	%	CA	64.00	360	138,241.68	10/31/2020	13,824.17	13,824.17
Group 1	0027603175	110,000.00	%	CA	68.00	360	91,263.54	10/31/2020	9,126.35	9,126.35
Group 1	0027603281	96,000.00	%	NY	80.00	360	85,206.07	10/31/2020	8,520.61	8,520.61
Group 1	0027603358	104,000.00	%	FL	80.00	360	94,051.55	10/31/2020	9,405.15	9,405.15
Group 1	0027603921	316,000.00	%	TX	77.00	360	279,475.47	10/31/2020	27,947.55	27,947.55
Group 1	0027604417	331,000.00	%	GA	79.00	360	295,320.91	10/31/2020	29,532.09	29,532.09
Group 1	0027604529	303,000.00	%	PA	80.00	360	270,386.34	10/31/2020	27,038.63	27,038.63
Group 1	0027604754	112,000.00	%	FL	80.00	360	99,462.98	10/31/2020	9,946.30	9,946.30
Group 1	0027604774	149,000.00	%	CA	80.00	360	133,190.72	10/31/2020	13,319.07	13,319.07
Group 1	0027604958	150,000.00	%	OR	64.00	360	133,189.36	10/31/2020	13,318.94	13,318.94
Group 1	0027605402	190,000.00	%	FL	80.00	360	168,779.40	10/31/2020	16,877.94	16,877.94
Group 1	0027606023	306,000.00	%	CA	62.00	360	272,175.33	10/31/2020	27,217.53	27,217.53
Group 1	0027606075	304,000.00	%	TX	80.00	360	260,370.27	10/31/2020	26,037.03	26,037.03
Group 1	0027606155	296,000.00	%	NJ	80.00	360	262,201.96	10/31/2020	26,220.20	26,220.20
Group 1	0027606289	189,000.00	%	TX	80.00	360	168,034.61	10/31/2020	16,803.46	16,803.46
Group 1	0027606339	220,000.00	%	IN	79.00	360	193,212.87	10/31/2020	19,321.29	19,321.29
Group 1	0027606528	343,000.00	%	TX	80.00	360	306,856.33	10/31/2020	30,685.63	30,685.63
Group 1	0027606675	195,000.00	%	FL	80.00	360	178,018.95	10/31/2020	17,801.89	17,801.89
Group 1	0027606772	330,000.00	%	CA	71.00	360	294,937.91	10/31/2020	29,493.79	29,493.79
Group 1	0027607418	146,000.00	%	AR	80.00	360	126,920.64	10/31/2020	12,692.06	12,692.06
Group 1	0027607594	284,000.00	%	CA	76.00	360	249,648.30	10/31/2020	24,964.83	24,964.83
Group 1	0027607698	124,000.00	%	NM	75.00	360	110,937.38	10/31/2020	11,093.74	11,093.74
Group 1	0027608639	110,000.00	%	NM	71.00	360	93,545.99	10/31/2020	9,354.60	9,354.60
Group 1	0027608677	118,000.00	%	TX	80.00	360	106,457.79	10/31/2020	10,645.78	10,645.78
Group 1	0027609305	60,000.00	%	PR	75.00	360	53,585.56	10/31/2020	5,358.56	5,358.56
Group 1	0027609310	66,000.00	%	PR	75.00	360	60,051.47	10/31/2020	6,005.15	6,005.15

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Group 1	0027609400	187,000.00	%	MN	71.00	360	168,035.94	10/31/2020	16,803.59	16,803.59
Group 1	0027609475	80,000.00	%	PR	70.00	360	70,953.24	10/31/2020	7,095.32	7,095.32
Group 2	0027806564	542,000.00	%	CA	90.00	360	480,304.79	10/31/2020	84,537.43	84,537.43
Group 2	0027806859	131,000.00	%	TX	97.00	360	108,024.56	10/31/2020	19,013.18	19,013.18
Group 2	0027807705	176,000.00	%	GA	90.00	360	154,662.50	10/31/2020	27,221.82	27,221.82
Group 2	0027807993	222,000.00	%	GA	85.00	360	194,663.37	10/31/2020	34,262.29	34,262.29
Group 2	0027808143	170,000.00	%	NY	90.00	360	148,368.21	10/31/2020	26,113.98	26,113.98
Group 2	0027808228	166,000.00	%	CA	95.00	360	148,769.20	10/31/2020	26,184.55	26,184.55
Group 2	0027808254	247,000.00	%	AZ	85.00	360	221,558.01	10/31/2020	38,995.96	38,995.96
Group 2	0027808296	117,000.00	%	TX	86.00	360	102,434.91	10/31/2020	18,029.35	18,029.35
Group 2	0027808315	333,000.00	%	NY	95.00	360	294,704.56	10/31/2020	51,870.33	51,870.33
Group 2	0027808372	119,000.00	%	MI	95.00	360	104,940.98	10/31/2020	18,470.44	18,470.44
Group 2	0027808837	124,000.00	%	TX	95.00	360	106,601.44	10/31/2020	18,762.69	18,762.69
Group 2	0027808963	269,000.00	%	NY	95.00	360	239,851.59	10/31/2020	42,215.77	42,215.77
Group 2	0027809088	187,000.00	%	TX	95.00	360	165,647.20	10/31/2020	29,155.21	29,155.21
Group 2	0027809268	159,000.00	%	TX	85.00	360	138,539.54	10/31/2020	24,384.05	24,384.05
Group 2	0027809698	216,000.00	%	CA	90.00	360	190,924.37	10/31/2020	33,604.20	33,604.20
Group 2	0027810225	211,000.00	%	MA	95.00	360	187,675.79	10/31/2020	33,032.42	33,032.42
Group 2	0027810445	128,000.00	%	VA	85.00	360	113,106.84	10/31/2020	19,907.70	19,907.70
Group 2	0027810603	171,000.00	%	NM	95.00	360	151,134.75	10/31/2020	26,600.91	26,600.91
Group 2	0027811187	139,000.00	%	TN	95.00	360	122,673.38	10/31/2020	21,591.48	21,591.48
Group 2	0027811824	249,000.00	%	AR	95.00	360	219,053.85	10/31/2020	38,555.21	38,555.21
Group 2	0027811873	208,000.00	%	PA	95.00	360	182,342.40	10/31/2020	32,093.70	32,093.70
Group 2	0027811880	261,000.00	%	AK	95.00	360	229,423.73	10/31/2020	40,380.39	40,380.39
Group 2	0027812671	115,000.00	%	TX	95.00	360	101,894.63	10/31/2020	17,934.26	17,934.26
Group 2	0027812689	112,000.00	%	AL	95.00	360	100,751.04	10/31/2020	17,732.98	17,732.98
Group 2	0027812694	132,000.00	%	NJ	97.00	360	118,482.77	10/31/2020	20,853.90	20,853.90
Group 2	0027812737	242,000.00	%	TX	90.00	360	214,546.42	10/31/2020	37,761.86	37,761.86
Group 2	0027812745	185,000.00	%	NE	90.00	360	163,575.06	10/31/2020	28,790.50	28,790.50
Group 2	0027812780	224,000.00	%	NY	90.00	360	195,527.30	10/31/2020	34,414.35	34,414.35
Group 2	0027812818	177,000.00	%	OK	90.00	360	156,856.45	10/31/2020	27,607.97	27,607.97
Group 2	0027812829	290,000.00	%	MN	90.00	360	256,819.05	10/31/2020	45,202.18	45,202.18
Group 2	0027812977	412,000.00	%	NJ	95.00	360	364,367.42	10/31/2020	64,131.54	64,131.54

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Group 2	0027813080	206,000.00	%	FL	90.00	360	180,359.69	10/31/2020	31,744.73	31,744.73
Group 2	0027813456	176,000.00	%	FL	95.00	360	155,861.78	10/31/2020	27,432.90	27,432.90
Group 2	0027813854	390,000.00	%	OH	95.00	360	371,570.07	10/31/2020	65,399.26	65,399.26
Group 2	0027814251	239,000.00	%	VA	95.00	360	213,233.02	10/31/2020	37,530.69	37,530.69
Group 2	0027815282	271,000.00	%	SC	82.00	360	241,746.98	10/31/2020	42,549.38	42,549.38
Group 2	0027815318	235,000.00	%	FL	90.00	360	208,414.85	10/31/2020	36,682.66	36,682.66
Group 2	0027815666	252,000.00	%	NV	97.00	360	224,129.56	10/31/2020	39,448.57	39,448.57
Group 2	0027816214	254,000.00	%	NJ	95.00	360	223,318.92	10/31/2020	39,305.89	39,305.89
Group 2	0027816497	319,000.00	%	AZ	89.00	360	282,695.17	10/31/2020	49,756.58	49,756.58
Group 2	0027816747	198,000.00	%	MD	95.00	360	174,599.72	10/31/2020	30,730.93	30,730.93
Group 2	0027817806	158,000.00	%	TX	97.00	360	141,320.33	10/31/2020	24,873.49	24,873.49
Group 2	0027818010	217,000.00	%	MN	93.00	360	192,762.30	10/31/2020	33,927.69	33,927.69
Group 2	0027818682	156,000.00	%	PA	94.00	360	137,266.19	10/31/2020	24,159.93	24,159.93
Group 2	0027818709	181,000.00	%	MI	95.00	360	149,417.86	10/31/2020	26,298.72	26,298.72
Group 2	0027818878	340,000.00	%	WA	97.00	360	300,862.21	10/31/2020	52,954.12	52,954.12
Group 2	0027819183	387,000.00	%	FL	97.00	360	339,415.93	10/31/2020	59,739.88	59,739.88
Group 2	0027819240	417,000.00	%	TX	95.00	360	372,124.52	10/31/2020	65,496.85	65,496.85
Group 2	0027819241	320,000.00	%	NY	90.00	360	285,135.63	10/31/2020	50,186.12	50,186.12
Group 2	0027819565	119,000.00	%	NE	95.00	360	104,723.68	10/31/2020	18,432.19	18,432.19
Group 2	0027819610	190,000.00	%	FL	95.00	360	178,869.49	10/31/2020	31,482.44	31,482.44
Group 2	0027819630	417,000.00	%	DE	95.00	360	371,291.73	10/31/2020	65,350.27	65,350.27
Group 2	0027819729	318,000.00	%	WA	90.00	360	283,865.22	10/31/2020	49,962.52	49,962.52
Group 2	0027819803	158,000.00	%	OH	97.00	360	128,752.12	10/31/2020	22,661.39	22,661.39
Group 2	0027819942	302,000.00	%	NC	90.00	360	266,749.13	10/31/2020	46,949.95	46,949.95
Group 2	0027820354	95,000.00	%	TX	95.00	360	84,551.71	10/31/2020	14,881.77	14,881.77
Group 2	0027820391	104,000.00	%	TN	85.00	360	92,253.88	10/31/2020	16,237.41	16,237.41
Group 2	0027820583	155,000.00	%	NY	85.00	360	137,742.87	10/31/2020	24,243.83	24,243.83
Group 2	0027820683	175,000.00	%	FL	97.00	360	155,625.05	10/31/2020	27,391.24	27,391.24
Group 2	0027820736	103,000.00	%	TX	90.00	360	85,490.61	10/31/2020	15,047.02	15,047.02
Group 2	0027820738	87,000.00	%	FL	95.00	360	77,604.49	10/31/2020	13,659.00	13,659.00
Group 2	0027820933	337,000.00	%	NY	95.00	360	299,454.13	10/31/2020	52,706.29	52,706.29
Group 2	0027821138	316,000.00	%	AZ	82.00	360	235,924.16	10/31/2020	41,524.51	41,524.51
Group 2	0027821149	223,000.00	%	KS	95.00	360	197,699.40	10/31/2020	34,796.65	34,796.65

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

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Group 2	0027821308	196,000.00	%	NY	81.00	360	148,604.56	10/31/2020	26,155.58	26,155.58
Group 2	0027821863	134,000.00	%	TX	95.00	360	117,480.67	10/31/2020	20,677.53	20,677.53
Group 2	0027822306	197,000.00	%	MA	95.00	360	176,609.95	10/31/2020	31,084.75	31,084.75
Group 2	0027822970	106,000.00	%	NJ	90.00	360	92,487.33	10/31/2020	16,278.50	16,278.50
Group 2	0027823114	288,000.00	%	OH	85.00	360	268,035.82	10/31/2020	47,176.42	47,176.42
Group 2	0027823859	451,000.00	%	NY	85.00	360	401,119.95	10/31/2020	70,600.28	70,600.28
Group 2	0027823964	242,000.00	%	CT	93.00	360	216,415.33	10/31/2020	38,090.81	38,090.81
Group 2	0027824021	130,000.00	%	NH	89.00	360	115,834.74	10/31/2020	20,387.83	20,387.83
Group 2	0027824575	342,000.00	%	NJ	90.00	360	301,598.82	10/31/2020	53,083.77	53,083.77
Group 2	0027824620	270,000.00	%	NJ	94.00	360	238,524.82	10/31/2020	41,982.25	41,982.25
Group 2	0027824772	100,000.00	%	NJ	95.00	360	88,141.43	10/31/2020	15,513.59	15,513.59
Group 2	0027824944	266,000.00	%	TX	95.00	360	235,627.03	10/31/2020	41,472.22	41,472.22
Group 2	0027825126	99,000.00	%	GA	95.00	360	87,911.53	10/31/2020	15,473.12	15,473.12
Group 2	0027825925	143,000.00	%	TX	95.00	360	127,968.18	10/31/2020	22,523.41	22,523.41
Group 2	0027825930	119,000.00	%	VA	95.00	360	105,733.24	10/31/2020	18,609.88	18,609.88
Group 2	0027825940	105,000.00	%	IN	95.00	360	94,023.13	10/31/2020	16,548.81	16,548.81
Group 2	0027826289	266,000.00	%	NY	90.00	360	237,291.50	10/31/2020	41,765.18	41,765.18
Group 2	0027826477	354,000.00	%	CA	95.00	360	316,390.30	10/31/2020	55,687.19	55,687.19
Group 2	0027826515	414,000.00	%	AZ	90.00	360	369,318.40	10/31/2020	65,002.95	65,002.95
Group 2	0027826556	250,000.00	%	PR	95.00	360	220,243.48	10/31/2020	38,764.59	38,764.59
Group 2	0027827081	296,000.00	%	TX	95.00	360	261,227.63	10/31/2020	45,978.12	45,978.12
Group 2	0027827139	249,000.00	%	SC	95.00	360	222,486.79	10/31/2020	39,159.43	39,159.43
Group 2	0027827292	209,000.00	%	PA	95.00	360	185,740.50	10/31/2020	32,691.79	32,691.79
Group 2	0027827445	147,000.00	%	TX	90.00	360	128,654.37	10/31/2020	22,644.18	22,644.18
Group 2	0027827456	105,000.00	%	GA	95.00	360	93,006.26	10/31/2020	16,369.84	16,369.84
Group 2	0027827476	280,000.00	%	TX	88.00	360	249,858.01	10/31/2020	43,976.98	43,976.98
Group 2	0027827524	350,000.00	%	TX	95.00	360	311,430.79	10/31/2020	54,814.28	54,814.28
Group 2	0027827936	190,000.00	%	CA	95.00	360	166,805.01	10/31/2020	29,359.00	29,359.00
Group 2	0027828492	242,000.00	%	NY	85.00	360	216,104.87	10/31/2020	38,036.16	38,036.16
Group 2	0027828659	383,000.00	%	AZ	90.00	360	339,672.33	10/31/2020	59,785.01	59,785.01
Group 2	0027828938	231,000.00	%	NJ	95.00	360	206,362.08	10/31/2020	36,321.35	36,321.35
Group 2	0027829261	109,000.00	%	AZ	95.00	360	98,521.70	10/31/2020	17,340.60	17,340.60
Group 2	0027829280	91,000.00	%	NC	90.00	360	80,692.57	10/31/2020	14,202.53	14,202.53

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

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Group 2	0027829339	365,000.00	%	MD	95.00	360	328,904.24	10/31/2020	57,889.74	57,889.74
Group 2	0027829423	76,000.00	%	FL	95.00	360	68,338.15	10/31/2020	12,028.05	12,028.05
Group 2	0027829491	152,000.00	%	AZ	85.00	360	137,228.11	10/31/2020	24,153.23	24,153.23
Group 2	0027829595	77,000.00	%	MO	90.00	360	68,216.28	10/31/2020	12,006.60	12,006.60
Group 2	0027829743	152,000.00	%	IL	95.00	360	135,305.93	10/31/2020	23,814.91	23,814.91
Group 2	0027830402	252,000.00	%	WV	90.00	360	225,224.73	10/31/2020	39,641.33	39,641.33
Group 2	0027830415	377,000.00	%	NY	90.00	360	350,427.30	10/31/2020	61,677.97	61,677.97
Group 2	0027830611	130,000.00	%	PA	90.00	360	115,299.53	10/31/2020	20,293.63	20,293.63
Group 2	0027830618	123,000.00	%	IL	95.00	360	106,547.09	10/31/2020	18,753.13	18,753.13
Group 2	0027830822	146,000.00	%	TX	93.00	360	129,063.35	10/31/2020	22,716.17	22,716.17
Group 2	0027831188	289,000.00	%	FL	88.00	360	255,911.20	10/31/2020	45,042.39	45,042.39
Group 2	0027831217	222,000.00	%	GA	88.00	360	198,412.71	10/31/2020	34,922.20	34,922.20
Group 2	0027831618	208,000.00	%	OH	90.00	360	185,581.41	10/31/2020	32,663.79	32,663.79
Group 2	0027832311	240,000.00	%	CT	95.00	360	212,575.77	10/31/2020	37,415.01	37,415.01
Group 2	0027832370	137,000.00	%	TX	95.00	360	117,750.34	10/31/2020	20,724.99	20,724.99
Group 2	0027832575	209,000.00	%	MI	95.00	360	185,235.25	10/31/2020	32,602.87	32,602.87
Group 2	0027832673	237,000.00	%	OK	95.00	360	207,115.87	10/31/2020	36,454.03	36,454.03
Group 2	0027832875	360,000.00	%	FL	90.00	360	319,526.05	10/31/2020	56,239.11	56,239.11
Group 2	0027833223	375,000.00	%	NJ	95.00	360	334,343.23	10/31/2020	58,847.05	58,847.05
Group 2	0027833559	102,000.00	%	PA	95.00	360	91,879.64	10/31/2020	16,171.54	16,171.54
Group 2	0027834222	238,000.00	%	PR	93.00	360	214,371.42	10/31/2020	37,731.06	37,731.06
Group 2	0027835085	224,000.00	%	NJ	95.00	360	197,128.50	10/31/2020	34,696.17	34,696.17
Group 2	0027835092	405,000.00	%	CA	95.00	360	378,156.63	10/31/2020	66,558.55	66,558.55
Group 2	0027835194	323,000.00	%	OR	90.00	360	137,151.99	10/31/2020	24,139.83	24,139.83
Group 2	0027835475	306,000.00	%	MD	90.00	360	272,265.18	10/31/2020	47,920.82	47,920.82
Group 2	0027835669	269,000.00	%	CA	95.00	360	212,047.98	10/31/2020	37,322.12	37,322.12
Group 2	0027837015	147,000.00	%	TX	95.00	360	130,989.03	10/31/2020	23,055.10	23,055.10
Group 2	0027837297	504,000.00	%	HI	95.00	360	452,194.45	10/31/2020	79,589.79	79,589.79
Group 2	0027837706	108,000.00	%	NY	95.00	360	96,573.62	10/31/2020	16,997.72	16,997.72
Group 2	0027838229	225,000.00	%	NE	95.00	360	215,339.10	10/31/2020	37,901.38	37,901.38
Group 2	0027838278	247,000.00	%	CA	85.00	360	217,692.15	10/31/2020	38,315.54	38,315.54
Group 2	0027838419	366,000.00	%	VA	95.00	360	326,667.00	10/31/2020	57,495.97	57,495.97
Group 2	0027838541	261,000.00	%	CA	95.00	360	232,991.80	10/31/2020	41,008.40	41,008.40

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Group 2	0027838765	227,000.00	%	TX	91.00	360	203,202.17	10/31/2020	35,765.19	35,765.19
Group 2	0027838866	230,000.00	%	AK	88.00	360	200,621.62	10/31/2020	35,310.99	35,310.99
Group 2	0027839068	291,000.00	%	TX	87.00	360	259,476.78	10/31/2020	45,669.96	45,669.96
Group 2	0027839115	271,000.00	%	MA	95.00	360	240,999.49	10/31/2020	42,417.81	42,417.81
Group 2	0027839496	278,000.00	%	FL	95.00	360	246,403.47	10/31/2020	43,368.96	43,368.96
Group 2	0027839652	342,000.00	%	LA	95.00	360	304,272.08	10/31/2020	53,554.29	53,554.29
Group 2	0027839741	109,000.00	%	WY	84.00	360	97,959.56	10/31/2020	17,241.66	17,241.66
Group 2	0027840309	259,000.00	%	NJ	95.00	360	227,363.78	10/31/2020	40,017.82	40,017.82
Group 2	0027840761	361,000.00	%	TX	95.00	360	323,121.50	10/31/2020	56,871.93	56,871.93
Group 2	0027840872	237,000.00	%	FL	95.00	360	210,970.61	10/31/2020	37,132.49	37,132.49
Group 2	0027840883	127,000.00	%	SC	95.00	360	113,987.27	10/31/2020	20,062.66	20,062.66
Group 2	0027841501	72,000.00	%	MI	90.00	360	63,725.70	10/31/2020	11,216.23	11,216.23
Group 2	0027841590	135,000.00	%	NY	85.00	360	118,450.65	10/31/2020	21,664.49	21,664.49
Group 2	0027841657	177,000.00	%	ID	95.00	360	157,143.26	10/31/2020	27,658.45	27,658.45
Group 2	0027842024	100,000.00	%	PR	95.00	360	89,955.99	10/31/2020	15,832.96	15,832.96
Group 2	0027842267	209,000.00	%	NJ	95.00	360	187,932.37	10/31/2020	33,077.58	33,077.58
Group 2	0027842539	128,000.00	%	MN	95.00	360	114,699.95	10/31/2020	20,188.10	20,188.10
Group 2	0027842781	122,000.00	%	LA	90.00	360	107,065.46	10/31/2020	18,844.37	18,844.37
Group 2	0027843307	50,000.00	%	FL	95.00	360	48,817.05	10/31/2020	8,592.19	8,592.19
Group 2	0027843682	238,000.00	%	TX	95.00	360	212,630.39	10/31/2020	37,424.63	37,424.63
Group 2	0027844447	331,000.00	%	NV	90.00	360	299,648.48	10/31/2020	52,740.50	52,740.50
Group 2	0027844603	327,000.00	%	NY	85.00	360	292,044.65	10/31/2020	51,402.16	51,402.16
Group 2	0027844609	397,000.00	%	NY	95.00	360	351,379.55	10/31/2020	61,845.57	61,845.57
Group 2	0027844619	315,000.00	%	NY	90.00	360	276,354.98	10/31/2020	48,640.66	48,640.66
Group 2	0027844638	209,000.00	%	FL	90.00	360	186,658.60	10/31/2020	32,853.39	32,853.39
Group 2	0027844920	236,000.00	%	TX	95.00	360	210,377.07	10/31/2020	37,028.02	37,028.02
Group 2	0027844930	185,000.00	%	OH	95.00	360	168,645.21	10/31/2020	29,682.89	29,682.89
Group 2	0027845219	78,000.00	%	CT	88.00	360	67,306.60	10/31/2020	11,846.49	11,846.49
Group 2	0027845657	246,000.00	%	MA	90.00	360	216,867.12	10/31/2020	38,170.32	38,170.32
Group 2	0027845698	326,000.00	%	MD	87.00	360	289,748.26	10/31/2020	50,997.98	50,997.98
Group 2	0027846056	112,000.00	%	KS	95.00	360	100,117.14	10/31/2020	17,621.41	17,621.41
Group 2	0027846725	200,000.00	%	GA	90.00	360	163,087.64	10/31/2020	28,704.71	28,704.71
Group 2	0027847296	162,000.00	%	AZ	95.00	360	143,035.49	10/31/2020	25,175.38	25,175.38

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Group 2	0027847577	215,000.00	%	LA	95.00	360	188,002.32	10/31/2020	33,089.89	33,089.89
Group 2	0027847655	156,000.00	%	TX	95.00	360	139,425.72	10/31/2020	24,540.03	24,540.03
Group 2	0027848426	195,000.00	%	NY	90.00	360	175,928.98	10/31/2020	30,964.89	30,964.89
Group 2	0027849564	114,000.00	%	MD	95.00	360	101,264.53	10/31/2020	17,823.36	17,823.36
Group 2	0027849724	360,000.00	%	TX	90.00	360	322,252.34	10/31/2020	56,718.96	56,718.96
Group 2	0027849766	361,000.00	%	MD	95.00	360	319,425.99	10/31/2020	56,221.50	56,221.50
Group 2	0027850044	298,000.00	%	CT	90.00	360	265,350.02	10/31/2020	46,703.70	46,703.70
Group 2	0027850290	310,000.00	%	FL	87.00	360	276,835.05	10/31/2020	48,725.15	48,725.15
Group 2	0027850700	195,000.00	%	GA	95.00	360	173,667.49	10/31/2020	30,566.85	30,566.85
Group 2	0027850764	78,000.00	%	NY	90.00	360	70,506.71	10/31/2020	12,409.74	12,409.74
Group 2	0027851653	267,000.00	%	IN	97.00	360	234,871.42	10/31/2020	41,339.22	41,339.22
Group 2	0027851922	209,000.00	%	GA	95.00	360	183,277.50	10/31/2020	32,258.29	32,258.29
Group 2	0027851991	417,000.00	%	TN	88.00	360	367,745.74	10/31/2020	64,726.15	64,726.15
Group 2	0027852236	278,000.00	%	TX	95.00	360	276,235.55	10/31/2020	48,619.64	48,619.64
Group 2	0027852642	273,000.00	%	PA	97.00	360	241,596.62	10/31/2020	42,522.91	42,522.91
Group 2	0027852738	152,000.00	%	IL	95.00	360	134,832.57	10/31/2020	23,731.60	23,731.60
Group 2	0027853564	361,000.00	%	VA	95.00	360	320,336.69	10/31/2020	56,381.79	56,381.79
Group 2	0027854960	98,000.00	%	PA	95.00	360	87,443.64	10/31/2020	15,390.77	15,390.77
Group 2	0027855256	156,000.00	%	OH	90.00	360	138,297.85	10/31/2020	24,341.51	24,341.51
Group 2	0027856007	178,000.00	%	CA	95.00	360	157,052.04	10/31/2020	27,642.40	27,642.40
Group 2	0027856443	122,000.00	%	NV	90.00	360	108,387.00	10/31/2020	19,076.97	19,076.97
Group 2	0027857415	203,000.00	%	MN	90.00	360	177,269.81	10/31/2020	31,200.89	31,200.89
Group 2	0027857470	187,000.00	%	CA	95.00	360	164,831.93	10/31/2020	29,011.72	29,011.72
Group 2	0027857595	146,000.00	%	IL	92.00	360	137,278.67	10/31/2020	24,162.13	24,162.13
Group 2	0027858537	130,000.00	%	IL	95.00	360	115,246.48	10/31/2020	20,284.29	20,284.29
Group 2	0027858585	116,000.00	%	PR	93.00	360	102,250.31	10/31/2020	17,996.86	17,996.86
Group 2	0027858591	235,000.00	%	PR	84.00	360	206,530.03	10/31/2020	36,350.92	36,350.92
Group 2	0027858601	147,000.00	%	PR	97.00	360	130,015.51	10/31/2020	22,883.76	22,883.76
Group 2	0027858706	99,000.00	%	NY	90.00	360	88,315.35	10/31/2020	15,544.20	15,544.20
Group 2	0027858764	236,000.00	%	CA	95.00	360	210,596.12	10/31/2020	37,066.58	37,066.58
Group 2	0027859040	121,000.00	%	PR	97.00	360	107,959.35	10/31/2020	19,001.70	19,001.70
Group 2	0027859292	301,000.00	%	IL	95.00	360	264,510.81	10/31/2020	46,555.99	46,555.99
Group 2	0027859597	132,000.00	%	GA	97.00	360	114,232.00	10/31/2020	20,105.73	20,105.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C02



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0027859707	150,000.00	%	TX	97.00	360	133,715.48	10/31/2020	23,534.98	23,534.98
Group 2	0027859767	318,000.00	%	FL	93.00	360	282,088.75	10/31/2020	49,649.85	49,649.85
Group 2	0027859784	131,000.00	%	IN	95.00	360	116,901.65	10/31/2020	20,575.61	20,575.61
Group 2	0027859902	167,000.00	%	CA	90.00	360	145,414.12	10/31/2020	25,594.03	25,594.03
Group 2	0027860066	388,000.00	%	CA	97.00	360	345,325.97	10/31/2020	60,780.10	60,780.10
Group 2	0027860196	190,000.00	%	AL	97.00	360	169,484.07	10/31/2020	29,830.53	29,830.53
Group 2	0027860220	145,000.00	%	FL	95.00	360	129,115.27	10/31/2020	22,725.31	22,725.31
Group 2	0027860346	80,000.00	%	FL	92.00	360	71,157.59	10/31/2020	12,524.30	12,524.30
Group 2	0027860668	182,000.00	%	OK	95.00	360	156,209.38	10/31/2020	27,494.08	27,494.08
Group 2	0027861011	307,000.00	%	VA	85.00	360	272,284.71	10/31/2020	47,924.26	47,924.26
Group 2	0027861458	316,000.00	%	NV	90.00	360	279,220.35	10/31/2020	49,144.99	49,144.99
Group 2	0027862500	156,000.00	%	IA	95.00	360	115,801.75	10/31/2020	20,382.02	20,382.02
Group 2	0027864466	94,000.00	%	WI	85.00	360	83,003.12	10/31/2020	14,609.20	14,609.20
Group 2	0027864934	173,000.00	%	WY	95.00	360	154,582.14	10/31/2020	27,207.68	27,207.68
Group 2	0027864993	268,000.00	%	GA	95.00	360	235,385.07	10/31/2020	41,429.63	41,429.63
Group 2	0027865141	261,000.00	%	IL	95.00	360	232,961.86	10/31/2020	41,003.13	41,003.13
Group 2	0027865810	210,000.00	%	NY	90.00	360	187,687.61	10/31/2020	33,034.50	33,034.50
Group 2	0027866316	373,000.00	%	CA	95.00	360	260,581.36	10/31/2020	45,864.38	45,864.38
Group 2	0027866331	146,000.00	%	MA	90.00	360	113,983.03	10/31/2020	20,061.91	20,061.91
Group 2	0027866969	77,000.00	%	MI	90.00	360	68,971.36	10/31/2020	12,139.50	12,139.50
Group 2	0027867193	86,000.00	%	FL	95.00	360	75,848.84	10/31/2020	13,349.99	13,349.99
Group 2	0027867376	309,000.00	%	NV	95.00	360	275,945.63	10/31/2020	48,568.61	48,568.61
Group 2	0027867724	238,000.00	%	IL	95.00	360	240,770.19	10/31/2020	42,377.45	42,377.45
Group 2	0027867850	392,000.00	%	AZ	90.00	360	349,858.79	10/31/2020	61,577.91	61,577.91
Group 2	0027867853	66,000.00	%	LA	90.00	360	58,724.26	10/31/2020	10,335.93	10,335.93
Group 2	0027868103	114,000.00	%	CT	95.00	360	99,931.64	10/31/2020	17,588.76	17,588.76
Group 2	0027868155	271,000.00	%	IN	95.00	360	237,946.70	10/31/2020	41,880.50	41,880.50
Group 2	0027868162	228,000.00	%	FL	95.00	360	201,976.84	10/31/2020	35,549.52	35,549.52
Group 2	0027868724	340,000.00	%	CO	90.00	360	302,984.80	10/31/2020	53,327.72	53,327.72
Group 2	0027868862	152,000.00	%	AR	95.00	360	136,931.14	10/31/2020	24,100.96	24,100.96
Group 2	0027869493	257,000.00	%	FL	95.00	360	210,628.72	10/31/2020	37,072.32	37,072.32
Group 2	0027869545	160,000.00	%	TX	93.00	360	142,068.53	10/31/2020	25,005.18	25,005.18
Group 2	0027869696	209,000.00	%	FL	90.00	360	186,606.28	10/31/2020	32,844.18	32,844.18

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

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Group 2	0027869720	94,000.00	%	IL	86.00	360	83,316.64	10/31/2020	14,664.39	14,664.39
Group 2	0027870110	164,000.00	%	TX	95.00	360	146,737.59	10/31/2020	25,826.97	25,826.97
Group 2	0027870879	145,000.00	%	TX	95.00	360	129,482.09	10/31/2020	22,789.87	22,789.87
Group 2	0027871300	86,000.00	%	PR	87.00	360	74,947.87	10/31/2020	13,191.42	13,191.42
Group 2	0027871772	197,000.00	%	TX	95.00	360	176,638.77	10/31/2020	31,089.82	31,089.82
Group 2	0027872030	109,000.00	%	FL	95.00	360	96,846.92	10/31/2020	17,045.82	17,045.82
Group 2	0027872534	323,000.00	%	CA	90.00	360	290,178.61	10/31/2020	51,073.73	51,073.73
Group 2	0027872972	323,000.00	%	OK	95.00	360	268,448.67	10/31/2020	47,249.08	47,249.08
Group 2	0027873045	363,000.00	%	CO	85.00	360	321,622.74	10/31/2020	56,608.14	56,608.14
Group 2	0027873247	192,000.00	%	SC	93.00	360	170,633.00	10/31/2020	30,032.75	30,032.75
Group 2	0027873269	158,000.00	%	NM	95.00	360	141,695.16	10/31/2020	24,939.47	24,939.47
Group 2	0027873336	299,000.00	%	OH	95.00	360	268,547.30	10/31/2020	47,266.44	47,266.44
Group 2	0027874052	417,000.00	%	MN	90.00	360	373,850.63	10/31/2020	65,800.66	65,800.66
Group 2	0027874686	364,000.00	%	TX	90.00	360	312,899.38	10/31/2020	55,072.76	55,072.76
Group 2	0027875386	299,000.00	%	CA	95.00	360	253,820.35	10/31/2020	44,674.38	44,674.38
Group 2	0027875509	170,000.00	%	CA	90.00	360	143,608.08	10/31/2020	25,276.16	25,276.16
Group 2	0027875884	105,000.00	%	FL	95.00	360	93,950.13	10/31/2020	16,535.96	16,535.96
Group 2	0027876308	390,000.00	%	NV	95.00	360	349,537.88	10/31/2020	61,521.43	61,521.43
Group 2	0027876335	198,000.00	%	CT	90.00	360	176,834.05	10/31/2020	31,124.19	31,124.19
Group 2	0027876752	233,000.00	%	IL	95.00	360	204,679.01	10/31/2020	36,025.12	36,025.12
Group 2	0027876826	266,000.00	%	PR	90.00	360	236,844.34	10/31/2020	41,686.47	41,686.47
Group 2	0027876898	285,000.00	%	TX	95.00	360	256,685.95	10/31/2020	45,178.75	45,178.75
Group 2	0027876913	232,000.00	%	GU	90.00	360	206,383.63	10/31/2020	36,325.15	36,325.15
Group 2	0027876921	224,000.00	%	LA	90.00	360	199,701.85	10/31/2020	35,149.10	35,149.10
Group 2	0027877510	404,000.00	%	GA	95.00	360	360,590.34	10/31/2020	63,466.75	63,466.75
Group 2	0027878071	369,000.00	%	CA	95.00	360	287,310.80	10/31/2020	50,568.97	50,568.97
Group 2	0027878498	387,000.00	%	SC	95.00	360	345,309.65	10/31/2020	60,777.22	60,777.22
Group 2	0027878502	81,000.00	%	IN	95.00	360	72,006.77	10/31/2020	12,673.76	12,673.76
Group 2	0027878533	123,000.00	%	PA	95.00	360	107,243.15	10/31/2020	18,875.64	18,875.64
Group 2	0027878599	171,000.00	%	TX	95.00	360	152,720.76	10/31/2020	26,880.06	26,880.06
Group 2	0027878637	409,000.00	%	OK	95.00	360	357,957.41	10/31/2020	63,003.33	63,003.33
Group 2	0027879071	88,000.00	%	OH	95.00	360	78,764.51	10/31/2020	13,863.18	13,863.18
Group 2	0027879416	368,000.00	%	CA	90.00	360	329,489.77	10/31/2020	57,992.80	57,992.80

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

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Group 2	0027879442	189,000.00	%	AL	95.00	360	169,899.86	10/31/2020	29,903.72	29,903.72
Group 2	0027880073	193,000.00	%	OK	90.00	360	171,477.99	10/31/2020	30,181.48	30,181.48
Group 2	0027880312	326,000.00	%	TX	95.00	360	286,908.47	10/31/2020	50,498.16	50,498.16
Group 2	0027880607	314,000.00	%	PA	95.00	360	281,849.53	10/31/2020	49,607.74	49,607.74
Group 2	0027881112	132,000.00	%	NE	90.00	360	118,157.87	10/31/2020	20,796.72	20,796.72
Group 2	0027881706	309,000.00	%	FL	95.00	360	279,419.47	10/31/2020	49,180.03	49,180.03
Group 2	0027881723	213,000.00	%	ND	82.00	360	189,707.00	10/31/2020	33,389.93	33,389.93
Group 2	0027881942	354,000.00	%	OR	90.00	360	317,002.76	10/31/2020	55,794.99	55,794.99
Group 2	0027882426	145,000.00	%	GA	93.00	360	129,513.89	10/31/2020	22,795.47	22,795.47
Group 2	0027883866	117,000.00	%	IL	90.00	360	93,645.74	10/31/2020	16,482.39	16,482.39
Group 2	0027883913	189,000.00	%	AK	90.00	360	131,201.08	10/31/2020	23,092.43	23,092.43
Group 2	0027884294	273,000.00	%	PA	95.00	360	245,448.16	10/31/2020	43,200.81	43,200.81
Group 2	0027884405	280,000.00	%	CA	95.00	360	248,271.75	10/31/2020	43,697.79	43,697.79
Group 2	0027884756	284,000.00	%	FL	95.00	360	258,242.57	10/31/2020	45,452.73	45,452.73
Group 2	0027885728	103,000.00	%	NJ	90.00	360	87,865.82	10/31/2020	15,465.08	15,465.08
Group 2	0027886561	304,000.00	%	IN	95.00	360	273,075.95	10/31/2020	48,063.52	48,063.52
Group 2	0027887042	160,000.00	%	UT	84.00	360	146,026.17	10/31/2020	25,701.76	25,701.76
Group 2	0027887217	68,000.00	%	MA	90.00	360	60,601.54	10/31/2020	10,666.35	10,666.35
Group 2	0027887637	456,000.00	%	HI	95.00	360	408,938.19	10/31/2020	71,976.35	71,976.35
Group 2	0027887725	62,000.00	%	FL	87.00	360	55,377.22	10/31/2020	9,746.83	9,746.83
Group 2	0027887752	323,000.00	%	UT	95.00	360	290,837.16	10/31/2020	51,189.64	51,189.64

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-C02



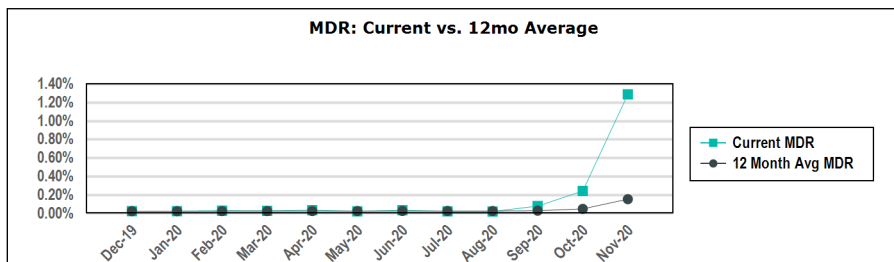
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Realized Loss Report - Collateral

Summary

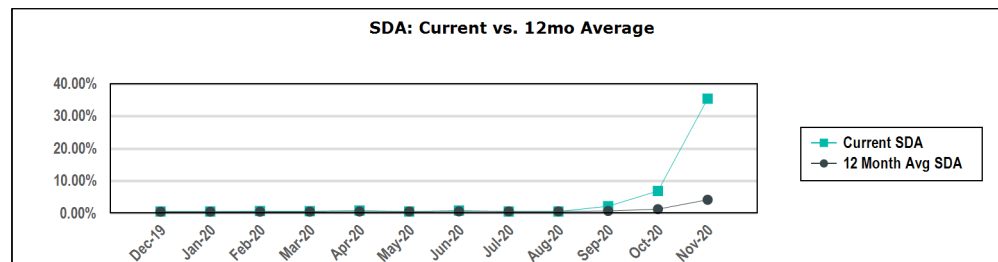
MDR

Current Month 1.289 %
3 Month Average 0.537 %
12 Month Average 0.154 %



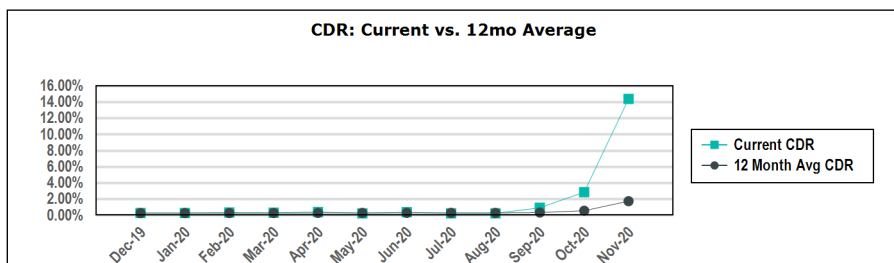
SDA

Current Month 35.482 %
3 Month Average 14.878 %
12 Month Average 4.230 %



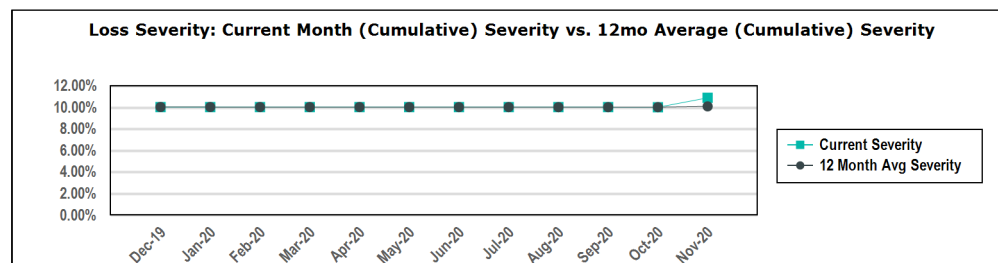
CDR

Current Month 14.420 %
3 Month Average 6.083 %
12 Month Average 1.762 %



Loss Severity

Current Month (Cumulative) 10.912 %
3 Month Average (Cumulative) 10.334 %
12 Month Average (Cumulative) 10.123 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month 5.481 %
3 Month Average 4.469 %
12 Month Average 2.860 %

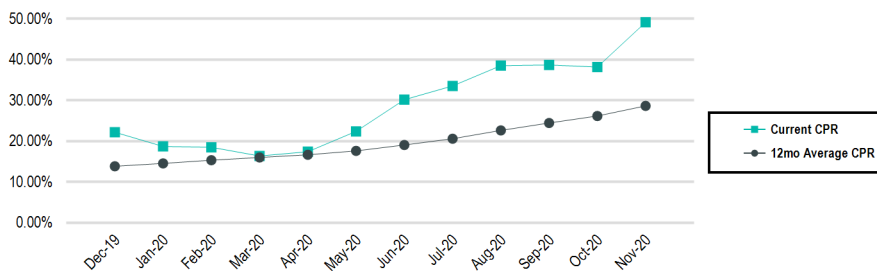
CPR

Current Month 49.157 %
3 Month Average 42.019 %
12 Month Average 28.672 %

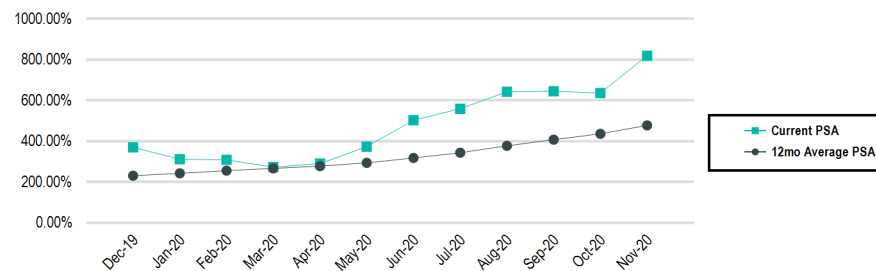
PSA

Current Month 819.289 %
3 Month Average 700.316 %
12 Month Average 477.858 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 5.222 %
3 Month Average 4.222 %
12 Month Average 2.687 %

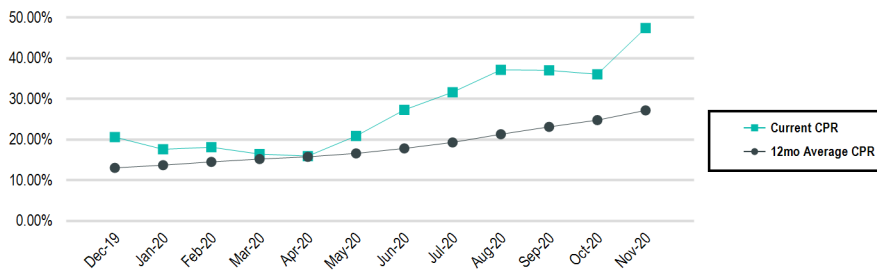
CPR

Current Month 47.460 %
3 Month Average 40.196 %
12 Month Average 27.208 %

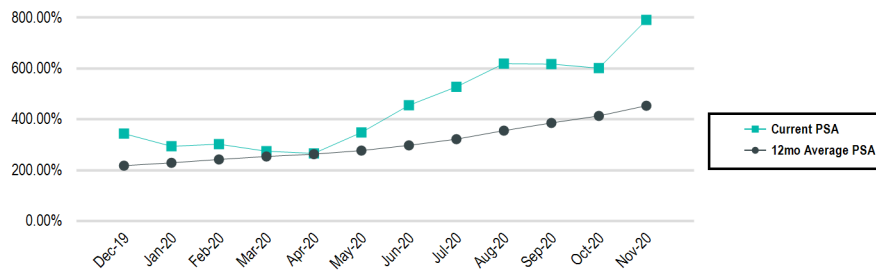
PSA

Current Month 791.001 %
3 Month Average 669.937 %
12 Month Average 453.474 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

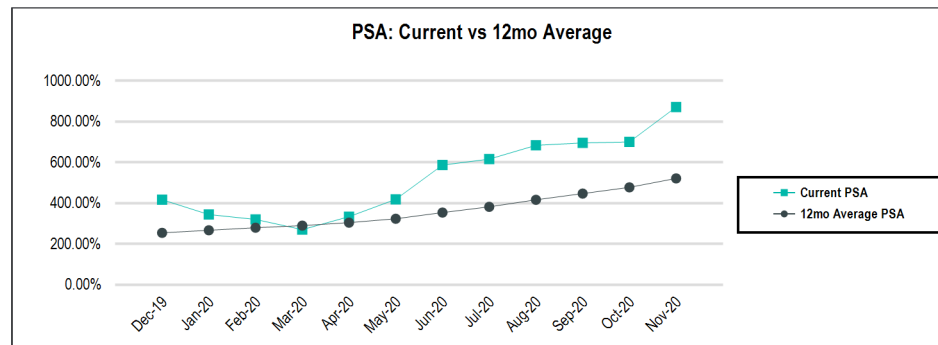
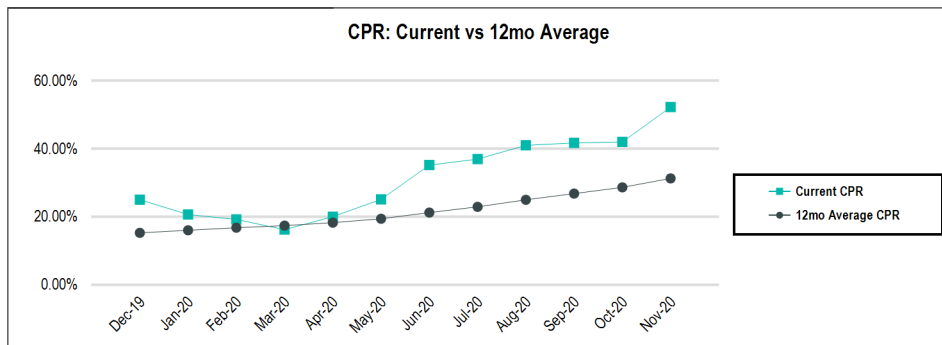
Current Month	5.979 %
3 Month Average	4.942 %
12 Month Average	3.185 %

CPR

Current Month	52.283 %
3 Month Average	45.358 %
12 Month Average	31.313 %

PSA

Current Month	871.377 %
3 Month Average	755.962 %
12 Month Average	521.882 %



Calculation Methodology:

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

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

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

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

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Supplemental Reporting

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.

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2015-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

means May 27, 2015.

Cut-off Date

means the close of business on March 31, 2015.

LIBOR Adjustment Date

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

Maturity Date

means the Payment Date in May 2025.

Payment Date

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

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Supplemental Reporting

Record Date

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