

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2015-C03



Distribution Date: 25-Nov-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	10/30/2020	0.00000 %	8,245,599,898.83	0.00	494,781,328.54	0.00	7,750,818,570.30	494,781,328.54	0.00
1M-1	30711XBA1	11/24/2020	1.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XBB9	11/24/2020	5.14925 %	259,205,018.81	1,112,259.54	16,313,870.34	0.00	242,891,148.46	17,426,129.88	0.00
1M-2H	NA	10/30/2020	0.00000 %	13,642,395.59	0.00	858,626.40	0.00	12,783,769.19	858,626.40	0.00
1B-H	NA	10/30/2020	0.00000 %	96,882,713.83	0.00	0.00	12,794,766.07	84,087,947.76	0.00	28,920,660.24
2A-H	NA	10/30/2020	0.00000 %	5,049,037,998.50	0.00	320,992,423.91	0.00	4,728,045,574.58	320,992,423.91	0.00
2M-1	30711XBC7	11/24/2020	1.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XBD5	11/24/2020	5.14925 %	104,586,266.50	448,784.03	465,574.87	0.00	104,120,691.63	914,358.90	0.00
2M-2H	NA	10/30/2020	0.00000 %	5,504,694.39	0.00	24,504.63	0.00	5,480,189.77	24,504.63	0.00
2B-H	NA	10/30/2020	0.00000 %	140,997,378.19	0.00	0.00	14,170,542.89	126,826,835.30	0.00	33,766,471.70
Totals				13,915,456,364.64	1,561,043.57	833,436,328.69	26,965,308.96	13,055,054,726.99	834,997,372.26	62,687,131.94

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	27,192,696,144.00	8,245,599,898.83	16,915,912.38	477,865,416.16	0.00	0.00	494,781,328.54	7,750,818,570.30	0.28503310	494,781,328.54
1M-1	254,975,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	13,420,442.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	644,149,000.00	259,205,018.81	720,578.96	15,593,291.39	0.00	0.00	16,313,870.34	242,891,148.46	0.37707293	16,313,870.34
1M-2H	33,902,644.00	13,642,395.59	37,925.28	820,701.12	0.00	0.00	858,626.40	12,783,769.19	0.37707293	858,626.40
1B-H	113,008,608.00	96,882,713.83	0.00	0.00	0.00	12,794,766.07	12,794,766.07	84,087,947.76	0.74408445	0.00
2A-H	19,221,011,441.00	5,049,037,998.50	9,854,818.46	311,137,605.45	0.00	0.00	320,992,423.91	4,728,045,574.58	0.24598318	320,992,423.91
2M-1	257,451,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	13,550,205.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	400,479,000.00	104,586,266.50	465,574.87	0.00	0.00	0.00	465,574.87	104,120,691.63	0.25999039	465,574.87
2M-2H	21,078,432.00	5,504,694.39	24,504.63	0.00	0.00	0.00	24,504.63	5,480,189.77	0.25999039	24,504.63
2B-H	160,593,307.00	140,997,378.19	0.00	0.00	0.00	14,170,542.89	14,170,542.89	126,826,835.30	0.78973923	0.00
Totals	48,326,315,223.00	13,915,456,364.64	28,019,314.58	805,417,014.12	0.00	26,965,308.96	860,401,637.65	13,055,054,726.99	0.27014381	833,436,328.69

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	27,192,696,144.00	303.22847926	0.62207559	17.57330033	0.00000000	0.00000000	18.19537592	285.03310335	0.28503310	18.19537592
1M-1	254,975,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,420,442.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,149,000.00	402.39916356	1.11865261	24.20758457	0.00000000	0.00000000	25.32623716	377.07292639	0.37707293	25.32623716
1M-2H	33,902,644.00	402.39916362	1.11865257	24.20758452	0.00000000	0.00000000	25.32623709	377.07292652	0.37707293	25.32623709
1B-H	113,008,608.00	857.30384211	0.00000000	0.00000000	0.00000000	113.21939361	113.21939361	744.08444851	0.74408445	0.00000000
2A-H	19,221,011,441.00	262.68326274	0.51271071	16.18736904	0.00000000	0.00000000	16.70007975	245.98318299	0.24598318	16.70007975
2M-1	257,451,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,550,205.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	400,479,000.00	261.15293561	1.16254503	0.00000000	0.00000000	0.00000000	1.16254503	259.99039058	0.25999039	1.16254503
2M-2H	21,078,432.00	261.15293538	1.16254520	0.00000000	0.00000000	0.00000000	1.16254520	259.99039065	0.25999039	1.16254520
2B-H	160,593,307.00	877.97792339	0.00000000	0.00000000	0.00000000	88.23868911	88.23868911	789.73923428	0.78973923	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,245,599,898.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,750,818,570.30
1M-1	N/A	N/A	1.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	10/26/20 - 11/24/20	30	5.14925 %	259,205,018.81	1,112,259.54	0.00	0.00	0.00	0.00	1,112,259.54	0.00	242,891,148.46
1M-2H	N/A	N/A	0.00000 %	13,642,395.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,783,769.19
1B-H	N/A	N/A	0.00000 %	96,882,713.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	84,087,947.76
2A-H	N/A	N/A	0.00000 %	5,049,037,998.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,728,045,574.58
2M-1	N/A	N/A	1.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	10/26/20 - 11/24/20	30	5.14925 %	104,586,266.50	448,784.03	0.00	0.00	0.00	0.00	448,784.03	0.00	104,120,691.63
2M-2H	N/A	N/A	0.00000 %	5,504,694.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,480,189.77
2B-H	N/A	N/A	0.00000 %	140,997,378.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,826,835.30
Totals					1,561,043.57	0.00	0.00	0.00	0.00	1,561,043.57	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	27,192,696,144.00	0.00000 %	303.22847926	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.03310335
1M-1	254,975,000.00	1.64925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	13,420,442.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,149,000.00	5.14925 %	402.39916356	1.72671158	0.00000000	0.00000000	0.00000000	0.00000000	1.72671158	0.00000000	377.07292639
1M-2H	33,902,644.00	0.00000 %	402.39916362	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	377.07292652
1B-H	113,008,608.00	0.00000 %	857.30384211	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	744.08444851
2A-H	19,221,011,441.00	0.00000 %	262.68326274	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.98318299
2M-1	257,451,000.00	1.64925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	13,550,205.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	400,479,000.00	5.14925 %	261.15293561	1.12061813	0.00000000	0.00000000	0.00000000	0.00000000	1.12061813	0.00000000	259.99039058
2M-2H	21,078,432.00	0.00000 %	261.15293538	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	259.99039065
2B-H	160,593,307.00	0.00000 %	877.97792339	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	789.73923428

(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	45,324,964.40
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(26,965,308.96)
Total Deposits	18,359,655.44
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,340,488.78
Total Withdrawals (Pool Distribution Amount)	18,359,655.44
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	524,748,591.36
Total Principal Reduction Cumulative	20,161,570,402.33
Scheduled Principal Current	17,674,416.62
Scheduled Principal Cumulative	1,842,839,428.93
Unscheduled Principal Current	494,279,408.67
Unscheduled Principal Cumulative	18,290,166,519.21
Senior Reduction Amount	494,781,328.54
Subordinate Reduction Amount	17,172,496.75
Calculated Recovery Principal Amount	111,805,945.65
Calculated Tranche Write-Down Amount	12,794,766.07
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	335,653,046.30
Total Principal Reduction Cumulative	15,109,690,093.68
Scheduled Principal Current	10,344,897.96
Scheduled Principal Cumulative	1,225,498,304.03
Unscheduled Principal Current	311,137,605.45
Unscheduled Principal Cumulative	13,850,425,317.95
Senior Reduction Amount	320,992,423.91
Subordinate Reduction Amount	490,079.50
Calculated Recovery Principal Amount	59,070,735.39
Calculated Tranche Write-Down Amount	14,170,542.89
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	132457
Period Beginning Loan Count	51947
Period Reference Pool Removal Loan Count	2479
Period Ending Loan Count	49469

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	28,884,393,000.00
UPB at Issuance	28,252,151,838.03
UPB Actual Current	8,090,581,435.70
Period PIF Loan Count Current	1897
PIF Loan Count Cumulative	81395
Period PIF Loan UPB Current	376,015,846.74
PIF Loan UPB Cumulative	17,391,771,379.78
Period Partial Prepayment Amount	7,578,748.75
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	12
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,613,163.89
D180 Credit Event Loan Count Current	582
D180 Credit Event Loan Count Cumulative	1482
D180 Credit Event Actual Balance Curr	124,605,115.90
D180 Credit Event Actual Balance Cum	284,250,898.75
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,754,590.17
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	11
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,721,266.16
Credit Event Amount Current	124,605,115.90
Credit Event Amount Cumulative	285,864,062.64
Total Active Modified Loan Count	277
Total Active Modified Loan UPB	46,546,788.30
Group 2	
At Issuance Loan Count	93492
Period Beginning Loan Count	31489
Period Reference Pool Removal Loan Count	1679
Period Ending Loan Count	29810
UPB at Origination	20,461,154,000.00
UPB at Issuance	20,074,163,385.29
UPB Actual Current	4,964,473,291.61

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1330
PIF Loan Count Cumulative	62320
Period PIF Loan UPB Current	249,634,605.21
PIF Loan UPB Cumulative	13,375,621,010.20
Period Partial Prepayment Amount	3,140,911.21
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	13
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,708,604.68
D180 Credit Event Loan Count Current	349
D180 Credit Event Loan Count Cumulative	1304
D180 Credit Event Actual Balance Curr	73,243,885.40
D180 Credit Event Actual Balance Cum	266,494,572.76
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	5,880,967.29
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	11
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,569,538.39
Credit Event Amount Current	73,243,885.40
Credit Event Amount Cumulative	269,203,177.44
Total Active Modified Loan Count	309
Total Active Modified Loan UPB	58,612,182.88
Structural Reporting	
Group 1	
Senior Percentage	95.708462%
Subordinate Percentage	4.291538%
10% Severity Tier Percentage [0 - 1%]	0.429215%
20% Severity Tier Percentage [1 - 2%]	0.011831%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.268251%
Cumulative Net Credit Event Percentage	1.011831%
Prior Cum Net Credit Event Percentage	0.570785%
Minimum Credit Enhancement Test Pass?	YES

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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	95.262597%
Subordinate Percentage	4.737403%
10% Severity Tier Percentage [0 - 1%]	0.023823%
20% Severity Tier Percentage [1 - 3%]	0.341043%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	19.347066%
Cumulative Net Credit Event Percentage	1.341043%
Prior Cum Net Credit Event Percentage	0.976177%
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 %	4.290000 %	4.200000 %
1M-1	0.00	0.00	2.800000 %	4.290000 %	4.200000 %
1M-1H	0.00	0.00	2.800000 %	4.290000 %	4.200000 %
1M-2	0.00	0.00	0.400000 %	1.120000 %	1.040000 %
1M-2H	0.00	0.00	0.400000 %	1.120000 %	1.040000 %
1B-H	12,794,766.07	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.740000 %	4.760000 %
2M-1	0.00	0.00	2.900000 %	4.740000 %	4.760000 %
2M-1H	0.00	0.00	2.900000 %	4.740000 %	4.760000 %
2M-2	0.00	0.00	0.800000 %	2.660000 %	2.550000 %
2M-2H	0.00	0.00	0.800000 %	2.660000 %	2.550000 %
2B-H	14,170,542.89	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:
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	953	157,727,978.82	1.202084 %	1.208176 %
60 Days	387	67,657,712.50	0.488149 %	0.518249 %
90 Days	351	65,355,309.71	0.442740 %	0.500613 %
120 Days	378	72,775,414.33	0.476797 %	0.557450 %
150 Days	658	132,146,481.13	0.829980 %	1.012225 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2727	495,662,896.49	3.439751 %	3.796713 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	526	87,467,196.41	1.063292 %	1.081099 %
60 Days	188	31,657,029.08	0.380036 %	0.391282 %
90 Days	215	40,372,760.08	0.434616 %	0.499009 %
120 Days	227	43,401,136.78	0.458873 %	0.536440 %
150 Days	406	82,494,388.90	0.820716 %	1.019635 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1562	285,392,511.25	3.157533 %	3.527466 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	427	70,260,782.41	1.432405 %	1.415272 %
60 Days	199	36,000,683.42	0.667561 %	0.725166 %
90 Days	136	24,982,549.63	0.456223 %	0.503227 %
120 Days	151	29,374,277.55	0.506541 %	0.591690 %
150 Days	252	49,652,092.23	0.845354 %	1.000148 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1165	210,270,385.24	3.908085 %	4.235502 %

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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	582	124,600,711.72	12,794,766.07	0.158 %	0	0.00	0.00	0.000 %	582	124,600,711.72	12,794,766.07	0.158 %
Group 2	349	73,241,278.28	14,170,542.89	0.285 %	0	0.00	0.00	0.000 %	349	73,241,278.28	14,170,542.89	0.285 %
Total	931	197,841,990.00	26,965,308.96	0.207 %	0	0.00	0.00	0.000 %	931	197,841,990.00	26,965,308.96	0.207 %

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	0028548702	228,000.00	%	FL	80.00	360	204,518.21	10/31/2020	21,000.44	21,000.44
Group 1	0028548780	172,000.00	%	MD	80.00	360	154,584.18	10/31/2020	15,873.09	15,873.09
Group 1	0028548781	160,000.00	%	NY	80.00	360	141,421.34	10/31/2020	14,521.50	14,521.50
Group 1	0028548879	183,000.00	%	PA	80.00	360	164,463.59	10/31/2020	16,887.53	16,887.53
Group 1	0028549402	386,000.00	%	IL	75.00	360	305,586.33	10/31/2020	31,378.37	31,378.37
Group 1	0028549534	476,000.00	%	CA	75.00	360	426,869.75	10/31/2020	43,832.06	43,832.06
Group 1	0028549542	417,000.00	%	IL	71.00	360	374,056.65	10/31/2020	38,409.08	38,409.08
Group 1	0028549616	486,000.00	%	CA	70.00	360	411,694.67	10/31/2020	42,273.84	42,273.84
Group 1	0028549660	72,000.00	%	PA	80.00	360	64,731.04	10/31/2020	6,646.75	6,646.75
Group 1	0028549874	234,000.00	%	CA	80.00	360	209,342.51	10/31/2020	21,495.81	21,495.81
Group 1	0028550432	134,000.00	%	MN	75.00	360	119,458.09	10/31/2020	12,266.26	12,266.26
Group 1	0028550779	164,000.00	%	TX	80.00	360	145,587.22	10/31/2020	14,949.26	14,949.26
Group 1	0028550996	233,000.00	%	NY	75.00	360	207,247.28	10/31/2020	21,280.67	21,280.67
Group 1	0028551035	288,000.00	%	VA	80.00	360	257,727.59	10/31/2020	26,464.12	26,464.12
Group 1	0028551042	336,000.00	%	NY	70.00	360	296,477.84	10/31/2020	30,443.09	30,443.09
Group 1	0028551473	465,000.00	%	VA	65.00	360	413,145.90	10/31/2020	42,422.86	42,422.86
Group 1	0028551492	203,000.00	%	CT	75.00	360	182,055.73	10/31/2020	18,693.94	18,693.94
Group 1	0028551505	345,000.00	%	CA	69.00	360	337,181.08	10/31/2020	34,622.60	34,622.60
Group 1	0028551575	114,000.00	%	SC	80.00	360	100,719.74	10/31/2020	10,342.16	10,342.16
Group 1	0028551791	385,000.00	%	NY	70.00	360	342,819.14	10/31/2020	35,201.53	35,201.53

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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	0028551982	83,000.00	%	AZ	80.00	360	74,935.13	10/31/2020	7,694.53	7,694.53
Group 1	0028552001	520,000.00	%	NY	80.00	360	462,686.67	10/31/2020	47,509.83	47,509.83
Group 1	0028552027	240,000.00	%	NY	80.00	360	184,385.99	10/31/2020	18,933.22	18,933.22
Group 1	0028552063	100,000.00	%	GA	77.00	360	89,479.49	10/31/2020	9,187.98	9,187.98
Group 1	0028552138	208,000.00	%	NV	80.00	360	187,796.13	10/31/2020	19,283.38	19,283.38
Group 1	0028552231	98,000.00	%	SC	80.00	360	87,526.14	10/31/2020	8,987.40	8,987.40
Group 1	0028553096	200,000.00	%	AZ	77.00	360	178,561.17	10/31/2020	18,335.11	18,335.11
Group 1	0028553111	120,000.00	%	IL	75.00	360	108,534.04	10/31/2020	11,144.55	11,144.55
Group 1	0028553220	90,000.00	%	NY	75.00	360	77,806.20	10/31/2020	7,989.34	7,989.34
Group 1	0028553817	69,000.00	%	FL	80.00	360	62,224.46	10/31/2020	6,389.36	6,389.36
Group 1	0028553821	75,000.00	%	DE	80.00	360	67,608.27	10/31/2020	6,942.19	6,942.19
Group 1	0028553955	263,000.00	%	OH	75.00	360	233,549.61	10/31/2020	23,981.46	23,981.46
Group 1	0028554184	350,000.00	%	FL	64.00	360	311,769.49	10/31/2020	32,013.27	32,013.27
Group 1	0028554376	308,000.00	%	NY	80.00	360	273,268.62	10/31/2020	28,059.91	28,059.91
Group 1	0028554583	131,000.00	%	CA	74.00	360	118,462.83	10/31/2020	12,164.06	12,164.06
Group 1	0028555599	109,000.00	%	CA	69.00	360	98,741.90	10/31/2020	10,139.07	10,139.07
Group 1	0028555762	504,000.00	%	UT	80.00	360	443,061.88	10/31/2020	45,494.71	45,494.71
Group 1	0028556115	213,000.00	%	CA	67.00	360	190,230.80	10/31/2020	19,533.38	19,533.38
Group 1	0028556170	417,000.00	%	PA	65.00	360	324,322.86	10/31/2020	33,302.29	33,302.29
Group 1	0028556171	293,000.00	%	FL	75.00	360	151,267.52	10/31/2020	15,532.53	15,532.53
Group 1	0028556342	208,000.00	%	NJ	80.00	360	186,090.90	10/31/2020	19,108.28	19,108.28
Group 1	0028556551	360,000.00	%	FL	80.00	360	320,898.32	10/31/2020	32,950.64	32,950.64
Group 1	0028556637	280,000.00	%	MD	80.00	360	249,606.38	10/31/2020	25,630.21	25,630.21
Group 1	0028556826	239,000.00	%	OR	68.00	360	213,451.30	10/31/2020	21,917.72	21,917.72
Group 1	0028556943	374,000.00	%	FL	80.00	360	340,633.40	10/31/2020	34,977.09	34,977.09
Group 1	0028557036	545,000.00	%	CA	79.00	360	489,978.36	10/31/2020	50,312.21	50,312.21
Group 1	0028557178	156,000.00	%	CO	80.00	360	139,178.55	10/31/2020	14,291.20	14,291.20
Group 1	0028557540	64,000.00	%	MA	80.00	360	57,826.08	10/31/2020	5,937.73	5,937.73
Group 1	0028557685	232,000.00	%	TX	63.00	360	207,697.49	10/31/2020	21,326.90	21,326.90
Group 1	0028557779	218,000.00	%	FL	80.00	360	195,911.65	10/31/2020	20,116.70	20,116.70
Group 1	0028558114	132,000.00	%	OH	80.00	360	119,386.50	10/31/2020	12,258.91	12,258.91
Group 1	0028558168	263,000.00	%	NY	75.00	360	237,902.34	10/31/2020	24,428.41	24,428.41
Group 1	0028558701	184,000.00	%	GA	80.00	360	164,615.63	10/31/2020	16,903.15	16,903.15

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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	0028558885	117,000.00	%	TX	75.00	360	103,185.47	10/31/2020	10,595.34	10,595.34
Group 1	0028559194	56,000.00	%	FL	66.00	360	50,461.02	10/31/2020	5,181.46	5,181.46
Group 1	0028559250	412,000.00	%	PA	80.00	360	367,957.99	10/31/2020	37,782.85	37,782.85
Group 1	0028559328	412,000.00	%	FL	80.00	360	371,078.05	10/31/2020	38,103.23	38,103.23
Group 1	0028559498	465,000.00	%	NY	70.00	360	415,087.22	10/31/2020	42,622.20	42,622.20
Group 1	0028559718	235,000.00	%	CO	76.00	360	210,629.30	10/31/2020	21,627.95	21,627.95
Group 1	0028559764	295,000.00	%	CA	63.00	360	263,465.35	10/31/2020	27,053.28	27,053.28
Group 1	0028559833	417,000.00	%	TX	80.00	360	366,395.32	10/31/2020	37,622.39	37,622.39
Group 1	0028559929	365,000.00	%	IL	74.00	360	326,685.96	10/31/2020	33,544.93	33,544.93
Group 1	0028560111	35,000.00	%	OH	80.00	360	32,025.17	10/31/2020	3,288.42	3,288.42
Group 1	0028560308	76,000.00	%	IL	80.00	360	69,440.13	10/31/2020	7,130.29	7,130.29
Group 1	0028560665	278,000.00	%	CA	75.00	360	250,422.12	10/31/2020	25,713.97	25,713.97
Group 1	0028561167	146,000.00	%	AZ	75.00	360	131,723.53	10/31/2020	13,525.70	13,525.70
Group 1	0028561280	68,000.00	%	FL	80.00	360	61,265.38	10/31/2020	6,290.88	6,290.88
Group 1	0028561310	116,000.00	%	FL	80.00	360	104,539.07	10/31/2020	10,734.33	10,734.33
Group 1	0028561316	116,000.00	%	NV	80.00	360	104,732.77	10/31/2020	10,754.22	10,754.22
Group 1	0028561435	164,000.00	%	PA	80.00	360	147,710.84	10/31/2020	15,167.32	15,167.32
Group 1	0028561569	226,000.00	%	WA	76.00	360	202,433.58	10/31/2020	20,786.39	20,786.39
Group 1	0028561765	385,000.00	%	CA	63.00	360	327,183.46	10/31/2020	33,596.02	33,596.02
Group 1	0028561888	240,000.00	%	NJ	80.00	360	215,301.77	10/31/2020	22,107.73	22,107.73
Group 1	0028562176	277,000.00	%	AK	70.00	360	249,455.51	10/31/2020	25,614.72	25,614.72
Group 1	0028562408	243,000.00	%	GA	80.00	360	212,307.00	10/31/2020	21,800.22	21,800.22
Group 1	0028562963	116,000.00	%	CA	70.00	360	104,009.85	10/31/2020	10,679.99	10,679.99
Group 1	0028563283	592,000.00	%	NY	80.00	360	530,836.68	10/31/2020	54,507.64	54,507.64
Group 1	0028563711	105,000.00	%	FL	75.00	360	94,397.37	10/31/2020	9,692.96	9,692.96
Group 1	0028564004	253,000.00	%	FL	80.00	360	226,495.87	10/31/2020	23,257.16	23,257.16
Group 1	0028564105	326,000.00	%	NY	75.00	360	293,414.03	10/31/2020	30,128.49	30,128.49
Group 1	0028564562	186,000.00	%	TX	80.00	360	167,865.21	10/31/2020	17,236.82	17,236.82
Group 1	0028564773	122,000.00	%	SC	79.00	360	110,762.81	10/31/2020	11,373.40	11,373.40
Group 1	0028564850	108,000.00	%	TX	80.00	360	97,670.79	10/31/2020	10,029.08	10,029.08
Group 1	0028564881	150,000.00	%	GA	70.00	360	134,430.87	10/31/2020	13,803.70	13,803.70
Group 1	0028564932	177,000.00	%	FL	74.00	360	172,328.64	10/31/2020	17,695.14	17,695.14
Group 1	0028564967	192,000.00	%	NY	80.00	360	168,805.62	10/31/2020	17,333.38	17,333.38

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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	0028565095	249,000.00	%	MS	72.00	360	215,154.43	10/31/2020	22,092.60	22,092.60
Group 1	0028565310	100,000.00	%	TX	63.00	360	90,067.38	10/31/2020	9,248.34	9,248.34
Group 1	0028565558	39,000.00	%	ID	71.00	360	35,115.72	10/31/2020	3,605.77	3,605.77
Group 1	0028565569	399,000.00	%	TX	80.00	360	369,135.92	10/31/2020	36,874.55	36,874.55
Group 1	0028565928	75,000.00	%	GA	75.00	360	67,689.63	10/31/2020	6,950.54	6,950.54
Group 1	0028566371	122,000.00	%	PA	80.00	360	108,755.38	10/31/2020	11,167.28	11,167.28
Group 1	0028566440	83,000.00	%	CA	75.00	360	47,883.69	10/31/2020	4,916.82	4,916.82
Group 1	0028566459	128,000.00	%	TX	80.00	360	116,659.88	10/31/2020	11,978.93	11,978.93
Group 1	0028566592	128,000.00	%	MI	78.00	360	115,354.30	10/31/2020	11,844.87	11,844.87
Group 1	0028567017	130,000.00	%	NY	75.00	360	117,073.52	10/31/2020	12,021.40	12,021.40
Group 1	0028567059	130,000.00	%	CO	80.00	360	117,964.84	10/31/2020	12,112.93	12,112.93
Group 1	0028567520	340,000.00	%	MN	63.00	360	303,460.56	10/31/2020	31,160.09	31,160.09
Group 1	0028567731	180,000.00	%	CT	64.00	360	161,422.43	10/31/2020	16,575.26	16,575.26
Group 1	0028567854	161,000.00	%	OR	80.00	360	134,778.36	10/31/2020	13,839.38	13,839.38
Group 1	0028567885	240,000.00	%	NY	75.00	360	207,432.05	10/31/2020	21,299.64	21,299.64
Group 1	0028567887	330,000.00	%	NY	70.00	360	298,563.03	10/31/2020	30,657.20	30,657.20
Group 1	0028567889	416,000.00	%	NY	75.00	360	377,244.28	10/31/2020	38,736.39	38,736.39
Group 1	0028568092	92,000.00	%	AR	80.00	360	83,368.70	10/31/2020	8,560.51	8,560.51
Group 1	0028568097	96,000.00	%	OK	80.00	360	84,527.01	10/31/2020	8,679.45	8,679.45
Group 1	0028568166	235,000.00	%	NY	80.00	360	205,213.52	10/31/2020	21,071.84	21,071.84
Group 1	0028568198	112,000.00	%	NY	80.00	360	103,985.35	10/31/2020	10,677.48	10,677.48
Group 1	0028568205	101,000.00	%	NY	65.00	360	89,806.62	10/31/2020	9,221.57	9,221.57
Group 1	0028568487	176,000.00	%	NY	80.00	360	157,587.19	10/31/2020	16,181.45	16,181.45
Group 1	0028568586	194,000.00	%	KY	73.00	360	167,434.51	10/31/2020	17,192.60	17,192.60
Group 1	0028568601	323,000.00	%	NJ	80.00	360	290,121.37	10/31/2020	29,790.39	29,790.39
Group 1	0028568613	250,000.00	%	AR	68.00	360	201,516.70	10/31/2020	20,692.24	20,692.24
Group 1	0028568677	278,000.00	%	CA	75.00	360	250,238.77	10/31/2020	25,695.14	25,695.14
Group 1	0028568686	127,000.00	%	NJ	80.00	360	113,084.09	10/31/2020	11,611.76	11,611.76
Group 1	0028568816	296,000.00	%	TX	80.00	360	267,162.25	10/31/2020	27,432.89	27,432.89
Group 1	0028568876	134,000.00	%	CT	80.00	360	119,867.34	10/31/2020	12,308.28	12,308.28
Group 1	0028568986	92,000.00	%	FL	70.00	360	81,980.17	10/31/2020	8,417.93	8,417.93
Group 1	0028569367	206,000.00	%	OR	75.00	360	185,559.26	10/31/2020	19,053.69	19,053.69
Group 1	0028569561	46,000.00	%	KS	70.00	360	41,461.07	10/31/2020	4,257.33	4,257.33

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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	0028569591	250,000.00	%	NY	80.00	360	222,489.34	10/31/2020	22,845.76	22,845.76
Group 1	0028569627	176,000.00	%	CO	80.00	360	157,138.74	10/31/2020	16,135.40	16,135.40
Group 1	0028569823	123,000.00	%	CA	77.00	360	121,930.48	10/31/2020	12,520.13	12,520.13
Group 1	0028570054	110,000.00	%	PR	64.00	360	98,937.27	10/31/2020	10,159.13	10,159.13
Group 1	0028570140	200,000.00	%	WV	72.00	360	179,564.38	10/31/2020	18,438.12	18,438.12
Group 1	0028570148	164,000.00	%	OR	80.00	360	147,710.03	10/31/2020	15,167.24	15,167.24
Group 1	0028570158	268,000.00	%	WI	80.00	360	238,722.29	10/31/2020	24,512.60	24,512.60
Group 1	0028570241	221,000.00	%	MT	80.00	360	181,960.66	10/31/2020	18,684.18	18,684.18
Group 1	0028570521	88,000.00	%	FL	74.00	360	81,632.23	10/31/2020	8,382.20	8,382.20
Group 1	0028570834	93,000.00	%	CA	67.00	360	83,943.13	10/31/2020	8,619.49	8,619.49
Group 1	0028570884	100,000.00	%	TX	80.00	360	87,295.06	10/31/2020	8,963.68	8,963.68
Group 1	0028571206	69,000.00	%	IN	80.00	360	62,478.10	10/31/2020	6,415.41	6,415.41
Group 1	0028571254	128,000.00	%	TX	80.00	360	116,433.83	10/31/2020	11,955.72	11,955.72
Group 1	0028571348	562,000.00	%	CA	80.00	360	503,998.92	10/31/2020	51,751.87	51,751.87
Group 1	0028571635	228,000.00	%	AZ	80.00	360	204,914.35	10/31/2020	21,041.12	21,041.12
Group 1	0028571662	302,000.00	%	PA	76.00	360	270,940.99	10/31/2020	27,820.90	27,820.90
Group 1	0028571901	152,000.00	%	MI	80.00	360	134,914.02	10/31/2020	13,853.31	13,853.31
Group 1	0028572283	232,000.00	%	NY	70.00	360	207,532.71	10/31/2020	21,309.98	21,309.98
Group 1	0028572358	417,000.00	%	FL	70.00	360	373,021.92	10/31/2020	38,302.83	38,302.83
Group 1	0028572944	134,000.00	%	GA	62.00	360	59,889.18	10/31/2020	6,149.57	6,149.57
Group 1	0028573663	405,000.00	%	TX	79.00	360	344,875.32	10/31/2020	35,412.66	35,412.66
Group 1	0028574110	71,000.00	%	FL	75.00	360	63,869.53	10/31/2020	6,558.28	6,558.28
Group 1	0028574173	88,000.00	%	OH	61.00	360	80,117.14	10/31/2020	8,226.63	8,226.63
Group 1	0028574258	417,000.00	%	CA	68.00	360	363,318.55	10/31/2020	37,306.46	37,306.46
Group 1	0028574393	235,000.00	%	CA	66.00	360	211,658.61	10/31/2020	21,733.64	21,733.64
Group 1	0028574714	188,000.00	%	NC	80.00	360	165,120.67	10/31/2020	16,955.00	16,955.00
Group 1	0028574792	210,000.00	%	PA	80.00	360	186,589.22	10/31/2020	19,159.45	19,159.45
Group 1	0028575182	425,000.00	%	NY	80.00	360	380,952.64	10/31/2020	39,117.17	39,117.17
Group 1	0028575221	417,000.00	%	FL	65.00	360	374,013.76	10/31/2020	38,404.67	38,404.67
Group 1	0028575431	276,000.00	%	TX	80.00	360	247,774.69	10/31/2020	25,442.13	25,442.13
Group 1	0028575647	450,000.00	%	NY	70.00	360	376,395.94	10/31/2020	38,649.28	38,649.28
Group 1	0028576591	110,000.00	%	TX	80.00	360	97,940.94	10/31/2020	10,056.82	10,056.82
Group 1	0028576754	187,000.00	%	TN	80.00	360	162,323.17	10/31/2020	16,667.75	16,667.75

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Group 1	0028576996	375,000.00	%	TX	80.00	360	333,427.26	10/31/2020	34,237.15	34,237.15
Group 1	0028577090	160,000.00	%	TX	80.00	360	144,368.53	10/31/2020	14,824.12	14,824.12
Group 1	0028577353	200,000.00	%	MA	72.00	360	171,492.94	10/31/2020	17,609.33	17,609.33
Group 1	0028577678	384,000.00	%	PA	73.00	360	343,468.71	10/31/2020	35,268.23	35,268.23
Group 1	0028577814	431,000.00	%	IL	75.00	360	391,585.47	10/31/2020	40,208.98	40,208.98
Group 1	0028577866	136,000.00	%	OR	80.00	360	116,635.83	10/31/2020	11,976.46	11,976.46
Group 1	0028578904	94,000.00	%	MI	80.00	360	84,328.50	10/31/2020	8,659.06	8,659.06
Group 1	0028578908	600,000.00	%	NY	80.00	360	539,606.07	10/31/2020	55,408.11	55,408.11
Group 1	0028578989	210,000.00	%	OR	75.00	360	188,484.45	10/31/2020	19,354.06	19,354.06
Group 1	0028579297	164,000.00	%	TX	80.00	360	147,665.22	10/31/2020	15,162.64	15,162.64
Group 1	0028579590	300,000.00	%	MA	80.00	360	272,353.04	10/31/2020	27,965.89	27,965.89
Group 1	0028579650	85,000.00	%	PA	65.00	360	76,687.28	10/31/2020	7,874.44	7,874.44
Group 1	0028579878	409,000.00	%	CA	75.00	360	368,037.87	10/31/2020	37,791.05	37,791.05
Group 1	0028579991	215,000.00	%	TX	75.00	360	147,044.68	10/31/2020	15,098.92	15,098.92
Group 1	0028580081	510,000.00	%	CA	64.00	360	404,555.09	10/31/2020	41,540.73	41,540.73
Group 1	0028580295	105,000.00	%	FL	75.00	360	99,992.62	10/31/2020	10,267.49	10,267.49
Group 1	0028580393	32,000.00	%	OH	70.00	360	29,232.55	10/31/2020	3,001.67	3,001.67
Group 1	0028580868	417,000.00	%	MA	62.00	360	393,132.97	10/31/2020	40,367.88	40,367.88
Group 1	0028581112	102,000.00	%	PR	73.00	360	91,870.14	10/31/2020	9,433.46	9,433.46
Group 1	0028581458	356,000.00	%	IL	80.00	360	315,722.77	10/31/2020	32,419.21	32,419.21
Group 1	0028581533	386,000.00	%	NY	75.00	360	348,914.08	10/31/2020	35,827.37	35,827.37
Group 1	0028582105	108,000.00	%	IL	75.00	360	97,091.61	10/31/2020	9,969.61	9,969.61
Group 1	0028582574	348,000.00	%	MD	80.00	360	313,993.97	10/31/2020	32,241.69	32,241.69
Group 1	0028582753	378,000.00	%	NY	61.00	360	337,569.65	10/31/2020	34,662.50	34,662.50
Group 1	0028583764	343,000.00	%	FL	80.00	360	306,647.32	10/31/2020	31,487.32	31,487.32
Group 1	0028584313	216,000.00	%	CA	73.00	360	193,530.59	10/31/2020	19,872.21	19,872.21
Group 1	0028584728	100,000.00	%	FL	72.00	360	93,266.83	10/31/2020	9,576.87	9,576.87
Group 1	0028585018	454,000.00	%	MA	80.00	360	406,119.48	10/31/2020	41,701.37	41,701.37
Group 1	0028585121	394,000.00	%	FL	80.00	360	352,443.28	10/31/2020	36,189.76	36,189.76
Group 1	0028585199	60,000.00	%	TN	75.00	360	54,337.82	10/31/2020	5,579.54	5,579.54
Group 1	0028585491	300,000.00	%	TX	75.00	360	270,043.54	10/31/2020	27,728.75	27,728.75
Group 1	0028585670	368,000.00	%	FL	80.00	360	322,772.12	10/31/2020	33,143.05	33,143.05
Group 1	0028585910	57,000.00	%	FL	75.00	360	50,043.41	10/31/2020	5,138.58	5,138.58

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Group 1	0028586148	94,000.00	%	FL	75.00	360	84,791.68	10/31/2020	8,706.62	8,706.62
Group 1	0028586333	84,000.00	%	FL	75.00	360	75,973.55	10/31/2020	7,801.15	7,801.15
Group 1	0028586538	417,000.00	%	CA	63.00	360	371,228.54	10/31/2020	38,118.68	38,118.68
Group 1	0028586540	372,000.00	%	CA	80.00	360	328,456.41	10/31/2020	33,726.73	33,726.73
Group 1	0028586586	103,000.00	%	FL	80.00	360	93,482.05	10/31/2020	9,598.97	9,598.97
Group 1	0028587069	162,000.00	%	MI	80.00	360	146,072.98	10/31/2020	14,999.14	14,999.14
Group 1	0028587266	82,000.00	%	NE	75.00	360	70,842.68	10/31/2020	7,274.30	7,274.30
Group 1	0028587413	265,000.00	%	TX	80.00	360	229,174.87	10/31/2020	23,532.25	23,532.25
Group 1	0028587541	357,000.00	%	NY	71.00	360	322,700.26	10/31/2020	33,135.67	33,135.67
Group 1	0028587556	380,000.00	%	NY	80.00	360	341,536.85	10/31/2020	35,069.86	35,069.86
Group 1	0028587645	233,000.00	%	CA	75.00	360	210,650.46	10/31/2020	21,630.12	21,630.12
Group 1	0028587656	248,000.00	%	NC	80.00	360	225,391.82	10/31/2020	23,143.80	23,143.80
Group 1	0028587805	224,000.00	%	CA	78.00	360	202,001.71	10/31/2020	20,742.04	20,742.04
Group 1	0028588450	219,000.00	%	AZ	80.00	360	194,520.04	10/31/2020	20,012.02	20,012.02
Group 1	0028588473	216,000.00	%	AZ	80.00	360	194,431.56	10/31/2020	19,964.72	19,964.72
Group 1	0028588914	203,000.00	%	CA	75.00	360	180,163.10	10/31/2020	18,499.60	18,499.60
Group 1	0028589312	98,000.00	%	AZ	76.00	360	88,853.44	10/31/2020	9,123.69	9,123.69
Group 1	0028589456	94,000.00	%	TX	77.00	360	76,580.55	10/31/2020	7,863.48	7,863.48
Group 1	0028589686	298,000.00	%	NY	70.00	360	262,915.45	10/31/2020	26,996.82	26,996.82
Group 1	0028589690	577,000.00	%	NJ	71.00	360	511,033.49	10/31/2020	52,474.20	52,474.20
Group 1	0028589850	88,000.00	%	TX	75.00	360	79,578.11	10/31/2020	8,171.28	8,171.28
Group 1	0028589963	78,000.00	%	IN	75.00	360	69,352.26	10/31/2020	7,121.26	7,121.26
Group 1	0028590097	104,000.00	%	NJ	65.00	360	92,438.34	10/31/2020	9,491.80	9,491.80
Group 1	0028590467	117,000.00	%	NY	80.00	360	104,752.19	10/31/2020	10,756.22	10,756.22
Group 1	0028590480	130,000.00	%	CA	64.00	360	116,809.14	10/31/2020	11,994.26	11,994.26
Group 1	0028590727	129,000.00	%	OR	80.00	360	116,211.04	10/31/2020	11,932.84	11,932.84
Group 1	0028590828	125,000.00	%	CT	80.00	360	112,575.10	10/31/2020	11,559.49	11,559.49
Group 1	0028590959	161,000.00	%	AZ	75.00	360	145,148.43	10/31/2020	14,904.21	14,904.21
Group 1	0028590967	160,000.00	%	MN	80.00	360	143,991.98	10/31/2020	14,785.46	14,785.46
Group 1	0028591056	170,000.00	%	DE	64.00	360	153,024.56	10/31/2020	15,712.95	15,712.95
Group 1	0028591095	159,000.00	%	MI	80.00	360	142,671.76	10/31/2020	14,649.89	14,649.89
Group 1	0028591170	165,000.00	%	VA	79.00	360	147,700.35	10/31/2020	15,166.24	15,166.24
Group 1	0028591192	412,000.00	%	FL	80.00	360	369,259.72	10/31/2020	37,916.51	37,916.51

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Group 1	0028591214	437,000.00	%	CA	70.00	360	380,772.67	10/31/2020	39,098.69	39,098.69
Group 1	0028591538	202,000.00	%	VA	80.00	360	181,575.59	10/31/2020	18,644.64	18,644.64
Group 1	0028591591	204,000.00	%	TX	80.00	360	183,288.90	10/31/2020	18,820.56	18,820.56
Group 1	0028591615	136,000.00	%	NJ	80.00	360	121,174.84	10/31/2020	12,442.54	12,442.54
Group 1	0028591794	154,000.00	%	NY	80.00	360	135,816.72	10/31/2020	13,946.00	13,946.00
Group 1	0028591806	161,000.00	%	MN	78.00	360	143,796.97	10/31/2020	14,765.43	14,765.43
Group 1	0028591974	60,000.00	%	VA	75.00	360	54,553.96	10/31/2020	5,601.74	5,601.74
Group 1	0028592092	149,000.00	%	CA	75.00	360	130,775.16	10/31/2020	13,428.32	13,428.32
Group 1	0028592398	190,000.00	%	WI	64.00	360	169,398.08	10/31/2020	17,394.22	17,394.22
Group 1	0028592698	381,000.00	%	CA	79.00	360	341,475.70	10/31/2020	35,063.58	35,063.58
Group 1	0028592724	235,000.00	%	OR	62.00	360	209,683.61	10/31/2020	21,530.84	21,530.84
Group 1	0028593187	515,000.00	%	CA	67.00	360	460,100.25	10/31/2020	47,244.25	47,244.25
Group 1	0028593263	190,000.00	%	CO	74.00	360	168,102.52	10/31/2020	17,261.19	17,261.19
Group 1	0028593511	146,000.00	%	NY	80.00	360	131,059.24	10/31/2020	13,457.49	13,457.49
Group 1	0028593574	116,000.00	%	WA	75.00	360	104,508.66	10/31/2020	10,731.21	10,731.21
Group 1	0028593865	260,000.00	%	NC	80.00	360	232,583.21	10/31/2020	23,882.23	23,882.23
Group 1	0028593927	187,000.00	%	NV	75.00	360	168,682.00	10/31/2020	17,320.69	17,320.69
Group 1	0028594388	240,000.00	%	AZ	80.00	360	216,579.80	10/31/2020	22,238.96	22,238.96
Group 1	0028594562	174,000.00	%	GA	80.00	360	163,179.70	10/31/2020	16,755.70	16,755.70
Group 1	0028594705	156,000.00	%	TX	78.00	360	128,241.34	10/31/2020	13,168.14	13,168.14
Group 1	0028595026	100,000.00	%	NC	72.00	360	18,206.72	10/31/2020	1,869.51	1,869.51
Group 1	0028595116	305,000.00	%	OR	71.00	360	269,371.14	10/31/2020	27,659.70	27,659.70
Group 1	0028595512	416,000.00	%	CA	80.00	360	373,505.23	10/31/2020	38,352.45	38,352.45
Group 1	0028595807	42,000.00	%	AL	80.00	360	37,509.04	10/31/2020	3,851.52	3,851.52
Group 1	0028595834	284,000.00	%	FL	70.00	360	254,393.60	10/31/2020	26,121.77	26,121.77
Group 1	0028595915	45,000.00	%	MI	70.00	360	40,343.24	10/31/2020	4,142.55	4,142.55
Group 1	0028595924	78,000.00	%	CO	80.00	360	67,654.59	10/31/2020	6,946.94	6,946.94
Group 1	0028595935	375,000.00	%	FL	63.00	360	335,025.57	10/31/2020	35,537.82	35,537.82
Group 1	0028596049	92,000.00	%	MA	80.00	360	82,988.02	10/31/2020	8,521.42	8,521.42
Group 1	0028596536	96,000.00	%	LA	79.00	360	86,595.84	10/31/2020	8,891.88	8,891.88
Group 1	0028597691	232,000.00	%	SC	80.00	360	209,330.73	10/31/2020	21,494.60	21,494.60
Group 1	0028597720	240,000.00	%	MS	80.00	360	209,233.16	10/31/2020	21,484.59	21,484.59
Group 1	0028598656	175,000.00	%	AZ	80.00	360	156,485.04	10/31/2020	16,068.28	16,068.28

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Group 1	0028598914	161,000.00	%	CA	70.00	360	143,974.63	10/31/2020	14,783.68	14,783.68
Group 1	0028598957	317,000.00	%	CA	75.00	360	286,769.37	10/31/2020	29,446.20	29,446.20
Group 1	0028599452	500,000.00	%	CA	76.00	360	447,072.77	10/31/2020	45,906.55	45,906.55
Group 1	0028599542	417,000.00	%	CA	70.00	360	376,063.11	10/31/2020	38,615.10	38,615.10
Group 1	0028599802	334,000.00	%	CA	80.00	360	303,955.96	10/31/2020	31,210.96	31,210.96
Group 1	0028599819	184,000.00	%	OH	80.00	360	165,650.41	10/31/2020	17,009.40	17,009.40
Group 1	0028600123	120,000.00	%	VA	67.00	360	94,341.12	10/31/2020	9,687.18	9,687.18
Group 1	0028600372	236,000.00	%	PA	80.00	360	210,576.34	10/31/2020	21,622.51	21,622.51
Group 1	0028600992	139,000.00	%	AR	75.00	360	125,126.18	10/31/2020	12,848.27	12,848.27
Group 1	0028601243	96,000.00	%	NJ	80.00	360	86,776.47	10/31/2020	8,910.43	8,910.43
Group 1	0028601253	460,000.00	%	NY	65.00	360	414,822.99	10/31/2020	42,595.07	42,595.07
Group 1	0028601274	160,000.00	%	PA	80.00	360	136,365.04	10/31/2020	14,002.30	14,002.30
Group 1	0028601405	417,000.00	%	TX	70.00	360	374,190.00	10/31/2020	38,422.77	38,422.77
Group 1	0028601955	113,000.00	%	CA	74.00	360	102,269.40	10/31/2020	10,501.28	10,501.28
Group 1	0028602146	260,000.00	%	NJ	74.00	360	235,072.53	10/31/2020	24,137.84	24,137.84
Group 1	0028602308	490,000.00	%	NY	67.00	360	440,010.70	10/31/2020	45,181.40	45,181.40
Group 1	0028602402	136,000.00	%	NC	80.00	360	123,803.53	10/31/2020	12,712.46	12,712.46
Group 1	0028602482	200,000.00	%	IL	80.00	360	179,558.68	10/31/2020	18,437.54	18,437.54
Group 1	0028602497	208,000.00	%	NV	80.00	360	186,692.92	10/31/2020	19,170.10	19,170.10
Group 1	0028602720	336,000.00	%	TX	78.00	360	304,923.01	10/31/2020	31,310.26	31,310.26
Group 1	0028602728	252,000.00	%	FL	80.00	360	228,587.77	10/31/2020	23,471.97	23,471.97
Group 1	0028602750	100,000.00	%	AZ	80.00	360	89,536.28	10/31/2020	9,193.81	9,193.81
Group 1	0028603607	215,000.00	%	CA	70.00	360	193,396.85	10/31/2020	19,858.47	19,858.47
Group 1	0028603776	195,000.00	%	FL	75.00	360	174,725.40	10/31/2020	17,941.24	17,941.24
Group 1	0028603967	348,000.00	%	NV	80.00	360	312,758.90	10/31/2020	32,114.87	32,114.87
Group 1	0028603976	407,000.00	%	NJ	71.00	360	366,088.81	10/31/2020	37,590.92	37,590.92
Group 1	0028604590	158,000.00	%	NJ	75.00	360	141,735.72	10/31/2020	14,553.78	14,553.78
Group 1	0028604634	212,000.00	%	SC	80.00	360	179,744.03	10/31/2020	18,456.57	18,456.57
Group 1	0028605104	386,000.00	%	IL	80.00	360	345,865.87	10/31/2020	35,514.38	35,514.38
Group 1	0028605406	245,000.00	%	CT	80.00	360	219,526.73	10/31/2020	22,541.56	22,541.56
Group 1	0028605538	275,000.00	%	FL	78.00	360	251,359.29	10/31/2020	25,810.20	25,810.20
Group 1	0028605560	298,000.00	%	NY	70.00	360	268,499.77	10/31/2020	27,570.23	27,570.23
Group 1	0028605846	109,000.00	%	FL	75.00	360	98,477.17	10/31/2020	10,111.88	10,111.88

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Group 1	0028605877	80,000.00	%	FL	65.00	360	74,329.32	10/31/2020	7,632.32	7,632.32
Group 1	0028605895	146,000.00	%	TX	80.00	360	131,549.09	10/31/2020	13,507.79	13,507.79
Group 1	0028606216	112,000.00	%	PA	80.00	360	88,800.53	10/31/2020	9,118.26	9,118.26
Group 1	0028606541	165,000.00	%	MN	69.00	360	148,566.04	10/31/2020	15,255.13	15,255.13
Group 1	0028606821	378,000.00	%	LA	70.00	360	342,292.00	10/31/2020	35,147.40	35,147.40
Group 1	0028607010	171,000.00	%	NV	80.00	360	151,671.59	10/31/2020	15,574.02	15,574.02
Group 1	0028607128	343,000.00	%	CA	80.00	360	308,849.23	10/31/2020	31,713.41	31,713.41
Group 1	0028607259	192,000.00	%	AZ	80.00	360	173,193.21	10/31/2020	17,783.91	17,783.91
Group 1	0028607538	548,000.00	%	NY	75.00	360	489,987.61	10/31/2020	50,313.16	50,313.16
Group 1	0028607569	345,000.00	%	NY	70.00	360	299,618.15	10/31/2020	30,765.54	30,765.54
Group 1	0028607791	177,000.00	%	CT	80.00	360	155,193.66	10/31/2020	15,935.67	15,935.67
Group 1	0028607969	127,000.00	%	NC	80.00	360	113,752.26	10/31/2020	11,680.37	11,680.37
Group 1	0028608183	106,000.00	%	WI	80.00	360	96,031.06	10/31/2020	9,860.71	9,860.71
Group 1	0028608492	287,000.00	%	CA	75.00	360	259,044.92	10/31/2020	26,599.38	26,599.38
Group 1	0028608542	172,000.00	%	WA	72.00	360	154,294.42	10/31/2020	15,843.34	15,843.34
Group 1	0028608675	529,000.00	%	MA	67.00	360	476,371.97	10/31/2020	48,915.07	48,915.07
Group 1	0028609424	100,000.00	%	FL	75.00	360	89,955.99	10/31/2020	9,236.91	9,236.91
Group 1	0028609585	52,000.00	%	NJ	80.00	360	46,604.37	10/31/2020	4,785.45	4,785.45
Group 1	0028609587	43,000.00	%	FL	75.00	360	36,523.52	10/31/2020	3,750.33	3,750.33
Group 1	0028609803	152,000.00	%	AZ	80.00	360	136,529.19	10/31/2020	14,019.16	14,019.16
Group 1	0028609824	167,000.00	%	MI	80.00	360	151,096.67	10/31/2020	15,514.99	15,514.99
Group 1	0028610328	96,000.00	%	CA	80.00	360	85,269.76	10/31/2020	8,755.71	8,755.71
Group 1	0028610392	410,000.00	%	CA	63.00	360	367,860.52	10/31/2020	37,772.84	37,772.84
Group 1	0028610409	456,000.00	%	HI	80.00	360	411,332.70	10/31/2020	42,236.67	42,236.67
Group 1	0028610463	153,000.00	%	PA	80.00	360	134,847.38	10/31/2020	13,846.47	13,846.47
Group 1	0028610778	126,000.00	%	MI	75.00	360	99,957.49	10/31/2020	10,263.89	10,263.89
Group 1	0028610780	133,000.00	%	NE	80.00	360	119,117.72	10/31/2020	12,231.31	12,231.31
Group 1	0028610949	265,000.00	%	SC	76.00	360	238,475.72	10/31/2020	24,487.29	24,487.29
Group 1	0028611013	263,000.00	%	CA	69.00	360	236,738.01	10/31/2020	24,308.85	24,308.85
Group 1	0028611143	340,000.00	%	NY	80.00	360	301,885.09	10/31/2020	30,998.32	30,998.32
Group 1	0028611310	252,000.00	%	FL	80.00	360	225,060.02	10/31/2020	23,109.73	23,109.73
Group 1	0028611998	138,000.00	%	MN	70.00	360	123,758.61	10/31/2020	12,707.84	12,707.84
Group 1	0028612032	130,000.00	%	FL	75.00	360	113,537.14	10/31/2020	11,658.28	11,658.28

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Group 1	0028612730	300,000.00	%	CA	77.00	360	269,394.06	10/31/2020	27,662.06	27,662.06
Group 1	0028612875	417,000.00	%	FL	68.00	360	372,690.40	10/31/2020	38,268.79	38,268.79
Group 1	0028613072	497,000.00	%	WA	64.00	360	444,457.52	10/31/2020	45,638.01	45,638.01
Group 1	0028613242	417,000.00	%	MN	67.00	360	373,741.34	10/31/2020	38,376.70	38,376.70
Group 1	0028613471	266,000.00	%	IL	80.00	360	237,521.12	10/31/2020	24,389.26	24,389.26
Group 1	0028613553	279,000.00	%	TX	80.00	360	239,969.03	10/31/2020	24,640.62	24,640.62
Group 1	0028613799	203,000.00	%	FL	75.00	360	181,091.67	10/31/2020	18,594.95	18,594.95
Group 1	0028613949	72,000.00	%	TN	80.00	360	64,783.21	10/31/2020	6,652.10	6,652.10
Group 1	0028614024	210,000.00	%	PA	70.00	360	186,900.19	10/31/2020	19,191.38	19,191.38
Group 1	0028614032	231,000.00	%	CA	73.00	360	206,578.86	10/31/2020	21,212.04	21,212.04
Group 1	0028614048	292,000.00	%	NJ	73.00	360	264,883.79	10/31/2020	27,198.93	27,198.93
Group 1	0028614085	468,000.00	%	MD	80.00	360	420,344.03	10/31/2020	43,161.98	43,161.98
Group 1	0028614428	356,000.00	%	HI	70.00	360	321,712.61	10/31/2020	33,034.26	33,034.26
Group 1	0028615481	212,000.00	%	MS	80.00	360	189,917.61	10/31/2020	19,501.22	19,501.22
Group 1	0028615638	223,000.00	%	VA	80.00	360	198,850.64	10/31/2020	20,418.48	20,418.48
Group 1	0028615655	398,000.00	%	WA	80.00	360	360,028.51	10/31/2020	36,968.63	36,968.63
Group 1	0028616140	101,000.00	%	IL	75.00	360	90,678.13	10/31/2020	9,617.77	9,617.77
Group 1	0028616288	595,000.00	%	CA	75.00	360	534,803.99	10/31/2020	54,915.02	54,915.02
Group 1	0028616318	300,000.00	%	NM	75.00	360	270,614.27	10/31/2020	27,787.35	27,787.35
Group 1	0028616351	446,000.00	%	NY	75.00	360	380,492.56	10/31/2020	39,069.93	39,069.93
Group 1	0028616434	324,000.00	%	TX	80.00	360	291,394.88	10/31/2020	29,921.16	29,921.16
Group 1	0028616561	114,000.00	%	FL	80.00	360	102,135.81	10/31/2020	10,487.56	10,487.56
Group 1	0028618524	518,000.00	%	NY	75.00	360	464,767.33	10/31/2020	47,723.48	47,723.48
Group 1	0028618747	417,000.00	%	LA	74.00	360	373,741.34	10/31/2020	38,376.70	38,376.70
Group 1	0028618906	267,000.00	%	VA	64.00	360	239,239.04	10/31/2020	24,565.67	24,565.67
Group 1	0028619269	270,000.00	%	NJ	80.00	360	244,343.43	10/31/2020	25,089.80	25,089.80
Group 1	0028619570	490,000.00	%	NY	70.00	360	444,534.31	10/31/2020	45,645.90	45,645.90
Group 1	0028619571	417,000.00	%	FL	77.00	360	375,955.36	10/31/2020	38,604.04	38,604.04
Group 1	0028619751	240,000.00	%	CA	73.00	360	214,706.01	10/31/2020	22,046.55	22,046.55
Group 1	0028619840	225,000.00	%	MA	69.00	360	202,992.71	10/31/2020	20,843.80	20,843.80
Group 1	0028619947	252,000.00	%	CA	80.00	360	225,245.90	10/31/2020	23,128.81	23,128.81
Group 1	0028620032	220,000.00	%	VA	72.00	360	198,811.31	10/31/2020	20,414.44	20,414.44
Group 1	0028620246	110,000.00	%	NY	80.00	360	100,565.44	10/31/2020	10,326.31	10,326.31

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Group 1	0028621065	344,000.00	%	CA	80.00	360	311,444.98	10/31/2020	31,979.95	31,979.95
Group 1	0028621103	204,000.00	%	FL	80.00	360	183,115.67	10/31/2020	18,802.78	18,802.78
Group 1	0028621475	140,000.00	%	UT	66.00	360	125,645.30	10/31/2020	12,901.57	12,901.57
Group 1	0028621491	624,000.00	%	VA	80.00	360	565,053.73	10/31/2020	58,021.14	58,021.14
Group 1	0028621902	289,000.00	%	MA	73.00	360	261,865.36	10/31/2020	26,888.99	26,888.99
Group 1	0028622065	383,000.00	%	NY	79.00	360	341,090.58	10/31/2020	35,024.04	35,024.04
Group 1	0028622111	121,000.00	%	PR	80.00	360	109,060.47	10/31/2020	11,198.60	11,198.60
Group 1	0028622113	325,000.00	%	PR	66.00	360	292,850.21	10/31/2020	30,070.59	30,070.59
Group 1	0028622116	241,000.00	%	PR	76.00	360	215,017.99	10/31/2020	22,078.59	22,078.59
Group 1	0028622128	166,000.00	%	PR	80.00	360	149,484.98	10/31/2020	15,349.49	15,349.49
Group 1	0028622334	372,000.00	%	NY	80.00	360	334,049.16	10/31/2020	34,301.01	34,301.01
Group 1	0028622555	191,000.00	%	CA	75.00	360	172,915.69	10/31/2020	17,755.42	17,755.42
Group 1	0028622709	108,000.00	%	TX	80.00	360	97,568.56	10/31/2020	10,018.58	10,018.58
Group 1	0028623292	385,000.00	%	CA	71.00	360	340,360.03	10/31/2020	34,949.02	34,949.02
Group 1	0028623417	172,000.00	%	CO	80.00	360	153,050.51	10/31/2020	15,715.61	15,715.61
Group 1	0028623768	128,000.00	%	SD	65.00	360	114,559.65	10/31/2020	11,763.27	11,763.27
Group 1	0028623891	406,000.00	%	NJ	79.00	360	364,891.79	10/31/2020	37,468.00	37,468.00
Group 1	0028624195	160,000.00	%	TX	67.00	360	117,260.95	10/31/2020	12,040.65	12,040.65
Group 1	0028624221	185,000.00	%	AZ	80.00	360	166,225.14	10/31/2020	17,068.41	17,068.41
Group 1	0028624468	203,000.00	%	SC	66.00	360	181,647.31	10/31/2020	18,652.00	18,652.00
Group 1	0028624518	132,000.00	%	NV	75.00	360	119,387.29	10/31/2020	12,258.99	12,258.99
Group 1	0028624829	110,000.00	%	TX	71.00	360	99,137.58	10/31/2020	10,179.70	10,179.70
Group 1	0028625022	103,000.00	%	PR	80.00	360	92,370.18	10/31/2020	9,484.80	9,484.80
Group 1	0028625173	180,000.00	%	CT	75.00	360	162,671.74	10/31/2020	16,703.54	16,703.54
Group 1	0028625846	212,000.00	%	MN	80.00	360	185,295.45	10/31/2020	19,026.60	19,026.60
Group 1	0028626861	136,000.00	%	CA	80.00	360	121,964.10	10/31/2020	12,523.58	12,523.58
Group 1	0028627058	166,000.00	%	TX	80.00	360	150,295.35	10/31/2020	15,432.70	15,432.70
Group 1	0028627193	400,000.00	%	NJ	73.00	360	357,122.31	10/31/2020	36,670.22	36,670.22
Group 1	0028627265	212,000.00	%	NJ	79.00	360	190,007.19	10/31/2020	19,510.42	19,510.42
Group 1	0028627822	308,000.00	%	CA	80.00	360	279,698.58	10/31/2020	28,720.15	28,720.15
Group 1	0028628001	414,000.00	%	NV	80.00	360	368,908.33	10/31/2020	37,880.43	37,880.43
Group 1	0028628092	480,000.00	%	HI	75.00	360	425,609.65	10/31/2020	43,702.67	43,702.67
Group 1	0028628126	209,000.00	%	CO	80.00	360	168,790.71	10/31/2020	17,331.85	17,331.85

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Group 1	0028628391	200,000.00	%	MN	80.00	360	172,035.92	10/31/2020	17,665.08	17,665.08
Group 1	0028628599	71,000.00	%	MN	80.00	360	63,811.07	10/31/2020	6,552.28	6,552.28
Group 1	0028628998	86,000.00	%	OH	75.00	360	77,517.12	10/31/2020	7,959.65	7,959.65
Group 1	0028629437	451,000.00	%	MD	75.00	360	405,989.90	10/31/2020	41,688.06	41,688.06
Group 1	0028629929	154,000.00	%	AZ	75.00	360	138,748.00	10/31/2020	14,246.99	14,246.99
Group 1	0028629959	87,000.00	%	IL	72.00	360	77,625.05	10/31/2020	7,970.73	7,970.73
Group 1	0028629989	104,000.00	%	IL	80.00	360	48,342.70	10/31/2020	4,963.95	4,963.95
Group 1	0028630215	131,000.00	%	FL	75.00	360	117,250.91	10/31/2020	12,039.62	12,039.62
Group 1	0028630491	113,000.00	%	PR	80.00	360	102,685.60	10/31/2020	10,544.02	10,544.02
Group 1	0028630907	225,000.00	%	SC	80.00	360	203,525.16	10/31/2020	20,898.47	20,898.47
Group 1	0028630929	269,000.00	%	NY	75.00	360	242,281.65	10/31/2020	24,878.09	24,878.09
Group 1	0028631129	161,000.00	%	MD	75.00	360	144,608.15	10/31/2020	14,848.73	14,848.73
Group 1	0028631191	417,000.00	%	CA	70.00	360	373,848.21	10/31/2020	38,387.67	38,387.67
Group 1	0028632205	178,000.00	%	PR	72.00	360	137,632.77	10/31/2020	14,132.48	14,132.48
Group 1	0028632252	413,000.00	%	CA	75.00	360	370,407.49	10/31/2020	38,034.37	38,034.37
Group 1	0028632551	109,000.00	%	WI	80.00	360	97,353.42	10/31/2020	9,996.49	9,996.49
Group 1	0028632808	79,000.00	%	NJ	72.00	360	70,530.09	10/31/2020	7,242.21	7,242.21
Group 1	0028632827	318,000.00	%	CO	80.00	360	286,687.24	10/31/2020	29,437.77	29,437.77
Group 1	0028633231	495,000.00	%	MD	71.00	360	439,823.24	10/31/2020	45,162.15	45,162.15
Group 1	0028633371	375,000.00	%	PA	79.00	360	324,563.01	10/31/2020	33,326.94	33,326.94
Group 1	0028633544	41,000.00	%	WI	80.00	360	37,350.31	10/31/2020	3,835.22	3,835.22
Group 1	0028634214	135,000.00	%	LA	80.00	360	120,975.23	10/31/2020	12,422.04	12,422.04
Group 1	0028634278	344,000.00	%	TX	79.00	360	308,402.27	10/31/2020	31,667.52	31,667.52
Group 1	0028635327	122,000.00	%	KS	80.00	360	109,490.99	10/31/2020	11,242.81	11,242.81
Group 1	0028635530	460,000.00	%	MD	80.00	360	187,278.75	10/31/2020	19,230.25	19,230.25
Group 1	0028635754	164,000.00	%	GA	80.00	360	146,374.70	10/31/2020	15,030.12	15,030.12
Group 1	0028636005	220,000.00	%	CA	80.00	360	196,017.79	10/31/2020	20,127.60	20,127.60
Group 1	0028636117	417,000.00	%	NJ	79.00	360	372,184.30	10/31/2020	38,216.82	38,216.82
Group 1	0028636196	320,000.00	%	TX	78.00	360	282,809.86	10/31/2020	29,039.63	29,039.63
Group 1	0028636360	168,000.00	%	MA	80.00	360	150,615.30	10/31/2020	15,465.56	15,465.56
Group 1	0028636388	132,000.00	%	OR	80.00	360	118,734.06	10/31/2020	12,191.91	12,191.91
Group 1	0028636484	161,000.00	%	TX	63.00	360	144,691.94	10/31/2020	14,857.33	14,857.33
Group 1	0028636713	110,000.00	%	NV	75.00	360	99,685.02	10/31/2020	10,235.91	10,235.91

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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	0028636746	402,000.00	%	PA	75.00	360	362,725.08	10/31/2020	37,245.52	37,245.52
Group 1	0028636769	296,000.00	%	CA	80.00	360	257,619.97	10/31/2020	26,453.07	26,453.07
Group 1	0028637315	103,000.00	%	MT	80.00	360	92,507.02	10/31/2020	9,498.85	9,498.85
Group 1	0028637373	98,000.00	%	CA	80.00	360	88,134.30	10/31/2020	9,049.85	9,049.85
Group 1	0028637744	244,000.00	%	TX	80.00	360	219,227.56	10/31/2020	22,510.84	22,510.84
Group 1	0028638586	295,000.00	%	NY	66.00	360	258,976.28	10/31/2020	26,592.33	26,592.33
Group 1	0028638976	366,000.00	%	VA	79.00	360	328,125.79	10/31/2020	33,692.78	33,692.78
Group 1	0028639135	416,000.00	%	MN	75.00	360	372,351.46	10/31/2020	38,233.98	38,233.98
Group 1	0028639406	91,000.00	%	CO	65.00	360	81,748.76	10/31/2020	8,394.17	8,394.17
Group 1	0028639598	65,000.00	%	IL	65.00	360	58,273.41	10/31/2020	5,983.66	5,983.66
Group 1	0028639886	109,000.00	%	NC	75.00	360	97,281.16	10/31/2020	9,989.07	9,989.07
Group 1	0028640394	112,000.00	%	PA	70.00	360	100,392.96	10/31/2020	10,308.60	10,308.60
Group 1	0028640404	123,000.00	%	PA	70.00	360	109,842.54	10/31/2020	11,278.91	11,278.91
Group 1	0028640486	106,000.00	%	OH	62.00	360	94,851.75	10/31/2020	9,739.62	9,739.62
Group 1	0028640520	360,000.00	%	CA	80.00	360	319,650.66	10/31/2020	32,822.53	32,822.53
Group 1	0028640646	215,000.00	%	TX	80.00	360	195,518.01	10/31/2020	20,076.28	20,076.28
Group 1	0028640837	132,000.00	%	PR	80.00	360	118,598.84	10/31/2020	12,178.03	12,178.03
Group 1	0028641019	348,000.00	%	FL	80.00	360	310,599.34	10/31/2020	31,893.12	31,893.12
Group 1	0028641051	455,000.00	%	MA	76.00	360	407,914.80	10/31/2020	41,885.72	41,885.72
Group 1	0028641115	109,000.00	%	WI	70.00	360	97,029.82	10/31/2020	9,963.27	9,963.27
Group 1	0028641687	255,000.00	%	NY	75.00	360	164,467.88	10/31/2020	16,887.97	16,887.97
Group 1	0028641728	378,000.00	%	CA	80.00	360	340,711.98	10/31/2020	34,985.16	34,985.16
Group 1	0028642098	255,000.00	%	NJ	78.00	360	230,499.47	10/31/2020	23,668.26	23,668.26
Group 1	0028642314	259,000.00	%	MA	75.00	360	232,993.27	10/31/2020	23,924.33	23,924.33
Group 1	0028642383	240,000.00	%	MO	80.00	360	211,354.87	10/31/2020	21,702.45	21,702.45
Group 1	0028642436	285,000.00	%	LA	80.00	360	257,870.34	10/31/2020	26,478.77	26,478.77
Group 1	0028642502	302,000.00	%	CA	78.00	360	267,098.19	10/31/2020	27,426.31	27,426.31
Group 1	0028642819	275,000.00	%	CA	71.00	360	246,463.27	10/31/2020	25,307.47	25,307.47
Group 1	0028642823	417,000.00	%	NY	70.00	360	372,367.71	10/31/2020	38,235.65	38,235.65
Group 1	0028643039	412,000.00	%	CA	80.00	360	373,176.80	10/31/2020	38,318.73	38,318.73
Group 1	0028643259	125,000.00	%	TX	80.00	360	111,606.25	10/31/2020	11,460.01	11,460.01
Group 1	0028643593	465,000.00	%	HI	79.00	360	416,575.78	10/31/2020	42,775.05	42,775.05
Group 1	0028643945	90,000.00	%	CA	63.00	360	80,587.59	10/31/2020	8,274.94	8,274.94

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

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Group 1	0028644608	381,000.00	%	CA	80.00	360	345,791.96	10/31/2020	35,506.79	35,506.79
Group 1	0028645737	124,000.00	%	PR	80.00	360	111,649.17	10/31/2020	11,464.42	11,464.42
Group 1	0028645739	110,000.00	%	PR	80.00	360	99,719.51	10/31/2020	10,239.45	10,239.45
Group 1	0028646256	140,000.00	%	PR	80.00	360	126,549.19	10/31/2020	12,994.39	12,994.39
Group 1	0028646427	144,000.00	%	TX	80.00	360	139,053.36	10/31/2020	14,278.35	14,278.35
Group 1	0028646509	255,000.00	%	IN	64.00	360	229,560.62	10/31/2020	23,571.86	23,571.86
Group 1	0028646573	357,000.00	%	TX	80.00	360	319,222.26	10/31/2020	32,778.54	32,778.54
Group 1	0028646666	198,000.00	%	PA	80.00	360	181,901.56	10/31/2020	18,678.11	18,678.11
Group 1	0028647239	119,000.00	%	GA	80.00	360	107,439.09	10/31/2020	11,032.12	11,032.12
Group 1	0028647618	148,000.00	%	CO	76.00	360	132,933.53	10/31/2020	13,649.95	13,649.95
Group 1	0028647767	365,000.00	%	TX	80.00	360	329,090.53	10/31/2020	33,791.84	33,791.84
Group 1	0028648060	175,000.00	%	MD	70.00	360	158,509.52	10/31/2020	16,276.16	16,276.16
Group 1	0028648339	214,000.00	%	NC	80.00	360	188,931.11	10/31/2020	19,399.92	19,399.92
Group 1	0028648493	300,000.00	%	FL	79.00	360	271,176.81	10/31/2020	27,845.12	27,845.12
Group 1	0028649783	273,000.00	%	WI	80.00	360	245,148.15	10/31/2020	25,172.43	25,172.43
Group 1	0028650093	305,000.00	%	AZ	79.00	360	273,155.88	10/31/2020	28,048.33	28,048.33
Group 1	0028650892	137,000.00	%	TX	80.00	360	116,659.24	10/31/2020	11,978.86	11,978.86
Group 1	0028650970	380,000.00	%	NJ	80.00	360	344,103.36	10/31/2020	35,333.40	35,333.40
Group 1	0028651011	70,000.00	%	MI	78.00	360	62,617.56	10/31/2020	6,429.73	6,429.73
Group 1	0028651038	314,000.00	%	CA	80.00	360	283,242.18	10/31/2020	29,084.02	29,084.02
Group 1	0028651061	435,000.00	%	CA	75.00	360	386,357.66	10/31/2020	39,672.17	39,672.17
Group 1	0028651070	130,000.00	%	ID	70.00	360	116,198.83	10/31/2020	11,931.59	11,931.59
Group 1	0028651172	347,000.00	%	CA	75.00	360	311,430.50	10/31/2020	31,978.47	31,978.47
Group 1	0028651756	125,000.00	%	CA	75.00	360	113,206.98	10/31/2020	11,624.38	11,624.38
Group 1	0028651974	504,000.00	%	NY	80.00	360	451,845.01	10/31/2020	46,396.58	46,396.58
Group 1	0028652015	156,000.00	%	PA	80.00	360	141,299.45	10/31/2020	14,508.98	14,508.98
Group 1	0028652151	410,000.00	%	CA	80.00	360	341,149.20	10/31/2020	35,030.06	35,030.06
Group 1	0028652474	444,000.00	%	CA	80.00	360	397,940.19	10/31/2020	40,861.50	40,861.50
Group 1	0028652786	417,000.00	%	NC	64.00	360	371,928.95	10/31/2020	38,190.60	38,190.60
Group 1	0028652861	219,000.00	%	WA	80.00	360	198,732.02	10/31/2020	20,406.30	20,406.30
Group 1	0028653568	151,000.00	%	NJ	78.00	360	135,000.90	10/31/2020	13,862.23	13,862.23
Group 1	0028653611	417,000.00	%	CA	79.00	360	375,262.15	10/31/2020	38,532.86	38,532.86
Group 1	0028654282	104,000.00	%	CA	75.00	360	81,782.82	10/31/2020	8,397.67	8,397.67

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Group 1	0028654297	154,000.00	%	CA	75.00	360	131,435.05	10/31/2020	13,496.08	13,496.08
Group 1	0028654303	257,000.00	%	CA	70.00	360	230,250.11	10/31/2020	23,642.66	23,642.66
Group 1	0028654493	197,000.00	%	TX	74.00	360	177,657.18	10/31/2020	18,242.29	18,242.29
Group 1	0028654599	158,000.00	%	NV	80.00	360	140,098.42	10/31/2020	14,385.66	14,385.66
Group 1	0028654721	67,000.00	%	WI	70.00	360	59,308.92	10/31/2020	6,089.99	6,089.99
Group 1	0028655274	164,000.00	%	VA	80.00	360	147,408.14	10/31/2020	15,136.24	15,136.24
Group 1	0028655976	256,000.00	%	MI	72.00	360	231,404.18	10/31/2020	23,761.16	23,761.16
Group 1	0028656103	152,000.00	%	MN	80.00	360	135,894.64	10/31/2020	13,954.00	13,954.00
Group 1	0028656158	300,000.00	%	NY	80.00	360	269,104.82	10/31/2020	27,632.36	27,632.36
Group 1	0028656290	114,000.00	%	AL	80.00	360	102,940.91	10/31/2020	10,570.23	10,570.23
Group 1	0028656465	90,000.00	%	MA	75.00	360	81,162.64	10/31/2020	8,333.98	8,333.98
Group 1	0028657251	353,000.00	%	MA	78.00	360	319,582.83	10/31/2020	32,815.57	32,815.57
Group 1	0028657287	417,000.00	%	TX	70.00	360	376,055.36	10/31/2020	38,614.31	38,614.31
Group 1	0028657504	527,000.00	%	CA	76.00	360	475,254.18	10/31/2020	48,800.29	48,800.29
Group 1	0028657664	520,000.00	%	CA	80.00	360	467,953.24	10/31/2020	48,050.61	48,050.61
Group 1	0028658024	108,000.00	%	TX	80.00	360	97,035.26	10/31/2020	9,963.82	9,963.82
Group 1	0028658445	416,000.00	%	TX	80.00	360	376,702.29	10/31/2020	38,680.74	38,680.74
Group 1	0028659102	344,000.00	%	CA	80.00	360	308,233.35	10/31/2020	31,650.17	31,650.17
Group 1	0028659138	360,000.00	%	CA	77.00	360	321,453.70	10/31/2020	33,007.67	33,007.67
Group 1	0028659180	131,000.00	%	FL	75.00	360	116,931.42	10/31/2020	12,006.81	12,006.81
Group 1	0028659221	131,000.00	%	CA	80.00	360	118,806.34	10/31/2020	12,199.33	12,199.33
Group 1	0028660192	338,000.00	%	MA	71.00	360	303,990.42	10/31/2020	31,214.50	31,214.50
Group 1	0028660244	144,000.00	%	TX	80.00	360	130,130.99	10/31/2020	13,362.18	13,362.18
Group 1	0028661375	126,000.00	%	MI	80.00	360	114,307.90	10/31/2020	11,737.42	11,737.42
Group 1	0028662083	417,000.00	%	OR	78.00	360	375,172.35	10/31/2020	38,523.64	38,523.64
Group 1	0028662523	334,000.00	%	CA	75.00	360	298,387.37	10/31/2020	30,639.16	30,639.16
Group 1	0028662534	344,000.00	%	TX	75.00	360	309,772.07	10/31/2020	31,808.17	31,808.17
Group 1	0028662716	112,000.00	%	TX	80.00	360	101,509.46	10/31/2020	10,423.25	10,423.25
Group 1	0028663372	129,000.00	%	MS	79.00	360	115,152.85	10/31/2020	11,824.18	11,824.18
Group 1	0028663399	160,000.00	%	VT	80.00	360	142,633.60	10/31/2020	14,645.98	14,645.98
Group 1	0028663670	240,000.00	%	NJ	62.00	360	215,436.54	10/31/2020	22,121.56	22,121.56
Group 1	0028663735	308,000.00	%	MD	70.00	360	275,976.50	10/31/2020	28,337.96	28,337.96
Group 1	0028663902	417,000.00	%	TX	67.00	360	375,056.69	10/31/2020	38,511.76	38,511.76

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Group 1	0028664147	100,000.00	%	PR	70.00	360	90,968.43	10/31/2020	9,340.87	9,340.87
Group 1	0028664174	240,000.00	%	CA	80.00	360	217,276.83	10/31/2020	22,310.53	22,310.53
Group 1	0028664380	417,000.00	%	TX	76.00	360	372,556.84	10/31/2020	38,255.07	38,255.07
Group 1	0028664696	175,000.00	%	CA	75.00	360	157,586.23	10/31/2020	16,181.35	16,181.35
Group 1	0028664855	172,000.00	%	TX	80.00	360	155,074.28	10/31/2020	15,923.42	15,923.42
Group 1	0028665016	416,000.00	%	CA	80.00	360	375,063.71	10/31/2020	38,512.48	38,512.48
Group 1	0028665144	323,000.00	%	MI	70.00	360	290,601.28	10/31/2020	29,839.67	29,839.67
Group 1	0028665157	143,000.00	%	MI	69.00	360	128,284.21	10/31/2020	13,172.54	13,172.54
Group 1	0028665225	196,000.00	%	NY	62.00	360	175,492.06	10/31/2020	18,019.97	18,019.97
Group 1	0028665309	225,000.00	%	WA	80.00	360	201,071.68	10/31/2020	20,646.54	20,646.54
Group 1	0028665673	288,000.00	%	NY	88.00	360	261,318.66	10/31/2020	26,832.86	26,832.86
Group 1	0028665804	330,000.00	%	FL	80.00	360	297,958.12	10/31/2020	30,595.09	30,595.09
Group 1	0028666127	206,000.00	%	CA	75.00	360	185,948.34	10/31/2020	19,093.64	19,093.64
Group 1	0028666305	256,000.00	%	NM	80.00	360	229,148.07	10/31/2020	23,529.50	23,529.50
Group 1	0028666846	163,000.00	%	CO	75.00	360	146,164.11	10/31/2020	15,008.50	15,008.50
Group 1	0028666872	266,000.00	%	MT	75.00	360	241,098.42	10/31/2020	24,756.59	24,756.59
Group 1	0028669285	76,000.00	%	TX	80.00	360	69,346.84	10/31/2020	7,120.71	7,120.71
Group 1	0028669305	332,000.00	%	NV	80.00	360	294,577.59	10/31/2020	30,247.97	30,247.97
Group 1	0028669457	150,000.00	%	CA	63.00	360	136,015.83	10/31/2020	13,966.45	13,966.45
Group 1	0028669496	417,000.00	%	CA	78.00	360	373,694.43	10/31/2020	38,371.88	38,371.88
Group 1	0028669748	208,000.00	%	PR	80.00	360	187,180.84	10/31/2020	19,220.20	19,220.20
Group 1	0028669761	467,000.00	%	CA	75.00	360	420,659.34	10/31/2020	43,194.36	43,194.36
Group 1	0028669794	184,000.00	%	WA	79.00	360	159,956.72	10/31/2020	16,424.76	16,424.76
Group 1	0028669841	420,000.00	%	NY	75.00	360	379,243.71	10/31/2020	38,941.70	38,941.70
Group 1	0028669856	589,000.00	%	NJ	75.00	360	527,409.02	10/31/2020	54,155.68	54,155.68
Group 1	0028670089	272,000.00	%	TX	80.00	360	244,504.44	10/31/2020	25,106.33	25,106.33
Group 1	0028670192	417,000.00	%	CA	79.00	360	374,216.54	10/31/2020	38,425.49	38,425.49
Group 1	0028670241	76,000.00	%	AR	80.00	360	68,515.04	10/31/2020	7,035.30	7,035.30
Group 1	0028670409	384,000.00	%	NY	80.00	360	343,992.10	10/31/2020	35,321.97	35,321.97
Group 1	0028670826	391,000.00	%	CA	80.00	360	351,483.10	10/31/2020	36,091.17	36,091.17
Group 1	0028671227	100,000.00	%	PR	61.00	360	88,184.23	10/31/2020	9,054.98	9,054.98
Group 1	0028672216	191,000.00	%	CA	75.00	360	172,498.02	10/31/2020	17,712.53	17,712.53
Group 1	0028672311	69,000.00	%	GA	64.00	360	62,225.69	10/31/2020	6,389.49	6,389.49

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Group 1	0028672525	172,000.00	%	NC	71.00	360	152,666.53	10/31/2020	15,676.18	15,676.18
Group 1	0028673071	393,000.00	%	LA	80.00	360	352,909.50	10/31/2020	36,237.63	36,237.63
Group 1	0028673343	228,000.00	%	NJ	80.00	360	204,188.32	10/31/2020	20,966.57	20,966.57
Group 1	0028673726	113,000.00	%	MD	75.00	360	101,295.38	10/31/2020	10,401.26	10,401.26
Group 1	0028674062	359,000.00	%	CO	80.00	360	320,255.64	10/31/2020	32,884.65	32,884.65
Group 1	0028674493	266,000.00	%	CA	70.00	360	236,359.59	10/31/2020	24,270.00	24,270.00
Group 1	0028675572	208,000.00	%	CA	80.00	360	186,584.16	10/31/2020	19,158.93	19,158.93
Group 1	0028675900	414,000.00	%	NY	80.00	360	371,861.78	10/31/2020	38,183.70	38,183.70
Group 1	0028676018	375,000.00	%	FL	79.00	360	335,267.21	10/31/2020	34,426.08	34,426.08
Group 1	0028676044	368,000.00	%	PA	80.00	360	332,196.39	10/31/2020	34,110.76	34,110.76
Group 1	0028676073	300,000.00	%	CA	79.00	360	258,321.68	10/31/2020	26,525.12	26,525.12
Group 1	0028676235	88,000.00	%	OK	75.00	360	79,443.52	10/31/2020	8,157.46	8,157.46
Group 1	0028676414	120,000.00	%	MN	80.00	360	106,781.01	10/31/2020	10,964.54	10,964.54
Group 1	0028676602	144,000.00	%	SD	80.00	360	127,644.00	10/31/2020	13,106.81	13,106.81
Group 1	0028676995	407,000.00	%	NY	80.00	360	366,942.36	10/31/2020	37,678.56	37,678.56
Group 1	0028677000	626,000.00	%	CA	70.00	360	564,126.01	10/31/2020	57,925.87	57,925.87
Group 1	0028677353	268,000.00	%	MA	80.00	360	239,499.67	10/31/2020	24,592.43	24,592.43
Group 1	0028677380	255,000.00	%	MS	80.00	360	227,345.19	10/31/2020	23,344.37	23,344.37
Group 1	0028677780	176,000.00	%	GA	63.00	360	157,619.52	10/31/2020	16,184.77	16,184.77
Group 1	0028678087	598,000.00	%	HI	73.00	360	535,964.54	10/31/2020	55,034.18	55,034.18
Group 1	0028678484	309,000.00	%	NC	80.00	360	279,915.86	10/31/2020	28,742.46	28,742.46
Group 1	0028678521	440,000.00	%	NY	74.00	360	396,797.18	10/31/2020	40,744.13	40,744.13
Group 1	0028678763	282,000.00	%	CA	73.00	360	245,371.40	10/31/2020	25,195.35	25,195.35
Group 1	0028678962	156,000.00	%	LA	78.00	360	142,352.90	10/31/2020	14,617.15	14,617.15
Group 1	0028679240	200,000.00	%	CA	69.00	360	174,579.49	10/31/2020	17,926.26	17,926.26
Group 1	0028679969	392,000.00	%	CA	79.00	360	349,112.28	10/31/2020	35,847.73	35,847.73
Group 1	0028680176	118,000.00	%	FL	70.00	360	112,059.69	10/31/2020	11,506.57	11,506.57
Group 1	0028681228	225,000.00	%	CA	73.00	360	203,329.12	10/31/2020	20,878.34	20,878.34
Group 1	0028681503	300,000.00	%	PA	80.00	360	267,493.43	10/31/2020	27,466.90	27,466.90
Group 1	0028681651	162,000.00	%	TX	74.00	360	146,026.82	10/31/2020	14,994.40	14,994.40
Group 1	0028682247	114,000.00	%	CA	80.00	360	102,685.51	10/31/2020	10,544.01	10,544.01
Group 1	0028682366	251,000.00	%	NJ	72.00	360	226,996.61	10/31/2020	23,308.58	23,308.58
Group 1	0028682633	64,000.00	%	PR	64.00	360	56,644.22	10/31/2020	5,816.37	5,816.37

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Group 1	0028682827	222,000.00	%	OR	68.00	360	198,809.86	10/31/2020	20,414.30	20,414.30
Group 2	0028453723	131,000.00	%	AZ	90.00	360	110,542.49	10/31/2020	21,386.73	21,386.73
Group 2	0028453761	214,000.00	%	FL	95.00	360	195,966.57	10/31/2020	37,913.78	37,913.78
Group 2	0028454426	130,000.00	%	PA	87.00	360	117,578.36	10/31/2020	22,747.96	22,747.96
Group 2	0028456281	215,000.00	%	VA	95.00	360	192,604.88	10/31/2020	37,263.39	37,263.39
Group 2	0028456304	271,000.00	%	NC	95.00	360	242,081.95	10/31/2020	46,835.75	46,835.75
Group 2	0028456500	57,000.00	%	AZ	95.00	360	50,738.48	10/31/2020	9,816.41	9,816.41
Group 2	0028458050	192,000.00	%	TX	95.00	360	172,839.43	10/31/2020	33,439.36	33,439.36
Group 2	0028458097	575,000.00	%	CA	90.00	360	512,571.01	10/31/2020	99,167.45	99,167.45
Group 2	0028458106	179,000.00	%	MA	95.00	360	159,813.74	10/31/2020	30,919.27	30,919.27
Group 2	0028458216	385,000.00	%	PA	95.00	360	359,542.73	10/31/2020	69,560.97	69,560.97
Group 2	0028458237	207,000.00	%	AZ	95.00	360	185,346.26	10/31/2020	35,859.06	35,859.06
Group 2	0028458317	333,000.00	%	TX	95.00	360	304,746.81	10/31/2020	58,959.57	58,959.57
Group 2	0028458700	251,000.00	%	PA	92.00	360	224,687.53	10/31/2020	43,470.44	43,470.44
Group 2	0028458716	318,000.00	%	WA	95.00	360	283,681.67	10/31/2020	54,884.08	54,884.08
Group 2	0028458880	333,000.00	%	FL	95.00	360	302,108.77	10/31/2020	58,449.18	58,449.18
Group 2	0028459480	157,000.00	%	TX	95.00	360	141,817.26	10/31/2020	27,437.48	27,437.48
Group 2	0028459776	383,000.00	%	CA	90.00	360	343,200.12	10/31/2020	66,399.15	66,399.15
Group 2	0028459992	279,000.00	%	MA	95.00	360	250,557.83	10/31/2020	48,475.59	48,475.59
Group 2	0028460548	253,000.00	%	MD	94.00	360	226,676.45	10/31/2020	43,855.24	43,855.24
Group 2	0028460662	280,000.00	%	NC	95.00	360	250,854.18	10/31/2020	48,532.92	48,532.92
Group 2	0028461408	250,000.00	%	NJ	93.00	360	237,021.10	10/31/2020	45,856.63	45,856.63
Group 2	0028461607	409,000.00	%	NJ	91.00	360	306,686.21	10/31/2020	59,334.78	59,334.78
Group 2	0028462030	184,000.00	%	TX	89.00	360	167,400.18	10/31/2020	32,387.02	32,387.02
Group 2	0028462235	154,000.00	%	FL	90.00	360	138,317.00	10/31/2020	26,760.28	26,760.28
Group 2	0028462645	338,000.00	%	TX	95.00	360	306,670.54	10/31/2020	59,331.75	59,331.75
Group 2	0028462846	230,000.00	%	TN	90.00	360	205,814.45	10/31/2020	39,819.06	39,819.06
Group 2	0028462958	136,000.00	%	PR	95.00	360	121,560.62	10/31/2020	23,518.41	23,518.41
Group 2	0028462969	328,000.00	%	PR	95.00	360	292,616.83	10/31/2020	56,612.77	56,612.77
Group 2	0028463243	416,000.00	%	VA	95.00	360	374,552.54	10/31/2020	72,464.93	72,464.93
Group 2	0028464139	139,000.00	%	FL	95.00	360	123,224.45	10/31/2020	23,840.32	23,840.32
Group 2	0028465794	130,000.00	%	SC	95.00	360	116,799.25	10/31/2020	22,597.23	22,597.23
Group 2	0028465842	225,000.00	%	NY	95.00	360	201,522.01	10/31/2020	38,988.60	38,988.60

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Group 2	0028465922	192,000.00	%	NY	95.00	360	154,667.01	10/31/2020	29,923.53	29,923.53
Group 2	0028466188	363,000.00	%	TX	95.00	360	325,976.39	10/31/2020	63,066.87	63,066.87
Group 2	0028466285	600,000.00	%	CA	83.00	360	535,853.78	10/31/2020	103,671.98	103,671.98
Group 2	0028466312	267,000.00	%	TX	90.00	360	237,577.60	10/31/2020	45,964.30	45,964.30
Group 2	0028466353	270,000.00	%	LA	95.00	360	242,928.54	10/31/2020	46,999.55	46,999.55
Group 2	0028466364	334,000.00	%	CA	95.00	360	300,719.90	10/31/2020	58,180.48	58,180.48
Group 2	0028466767	417,000.00	%	CA	90.00	360	377,154.58	10/31/2020	72,968.35	72,968.35
Group 2	0028467466	223,000.00	%	PA	95.00	360	202,735.69	10/31/2020	39,223.41	39,223.41
Group 2	0028467487	182,000.00	%	CA	90.00	360	163,868.37	10/31/2020	31,703.72	31,703.72
Group 2	0028467672	104,000.00	%	IN	95.00	360	92,109.46	10/31/2020	17,820.48	17,820.48
Group 2	0028467770	101,000.00	%	IN	95.00	360	90,476.18	10/31/2020	17,504.49	17,504.49
Group 2	0028468405	161,000.00	%	AZ	95.00	360	143,533.59	10/31/2020	27,769.54	27,769.54
Group 2	0028468837	156,000.00	%	AZ	90.00	360	140,756.95	10/31/2020	27,232.34	27,232.34
Group 2	0028469253	114,000.00	%	MI	95.00	360	101,923.77	10/31/2020	19,719.26	19,719.26
Group 2	0028469282	143,000.00	%	TX	95.00	360	127,510.72	10/31/2020	24,669.58	24,669.58
Group 2	0028469450	140,000.00	%	VA	90.00	360	125,502.08	10/31/2020	24,280.97	24,280.97
Group 2	0028469789	343,000.00	%	FL	90.00	360	303,504.36	10/31/2020	58,719.19	58,719.19
Group 2	0028469820	200,000.00	%	CA	95.00	360	177,507.30	10/31/2020	34,342.45	34,342.45
Group 2	0028469865	62,000.00	%	NJ	95.00	360	54,056.62	10/31/2020	10,458.37	10,458.37
Group 2	0028469895	58,000.00	%	TX	95.00	360	51,637.01	10/31/2020	9,990.25	9,990.25
Group 2	0028470354	194,000.00	%	GA	95.00	360	174,804.17	10/31/2020	33,819.48	33,819.48
Group 2	0028470421	200,000.00	%	FL	95.00	360	180,063.55	10/31/2020	34,837.01	34,837.01
Group 2	0028470612	316,000.00	%	CA	89.00	360	283,960.00	10/31/2020	54,937.93	54,937.93
Group 2	0028470872	190,000.00	%	NC	95.00	360	170,012.75	10/31/2020	32,892.48	32,892.48
Group 2	0028471005	333,000.00	%	PA	95.00	360	298,700.11	10/31/2020	57,789.71	57,789.71
Group 2	0028471014	250,000.00	%	TX	95.00	360	223,016.84	10/31/2020	43,147.22	43,147.22
Group 2	0028471638	407,000.00	%	FL	95.00	360	369,321.43	10/31/2020	71,452.86	71,452.86
Group 2	0028472144	337,000.00	%	OR	95.00	360	301,993.34	10/31/2020	58,426.85	58,426.85
Group 2	0028472165	257,000.00	%	VA	95.00	360	231,023.12	10/31/2020	44,696.20	44,696.20
Group 2	0028472268	162,000.00	%	NY	90.00	360	145,798.89	10/31/2020	28,207.81	28,207.81
Group 2	0028472498	82,000.00	%	FL	95.00	360	74,226.56	10/31/2020	14,360.66	14,360.66
Group 2	0028473072	76,000.00	%	PA	95.00	360	72,705.34	10/31/2020	14,066.35	14,066.35
Group 2	0028473097	134,000.00	%	NY	90.00	360	120,603.09	10/31/2020	23,333.16	23,333.16

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Group 2	0028473428	110,000.00	%	PA	90.00	360	99,171.13	10/31/2020	19,186.70	19,186.70
Group 2	0028474085	193,000.00	%	TX	90.00	360	173,546.53	10/31/2020	33,576.16	33,576.16
Group 2	0028474093	263,000.00	%	SC	95.00	360	235,914.97	10/31/2020	45,642.63	45,642.63
Group 2	0028474408	200,000.00	%	TX	85.00	360	179,669.47	10/31/2020	34,760.77	34,760.77
Group 2	0028474657	212,000.00	%	NC	95.00	360	194,879.87	10/31/2020	36,989.29	36,989.29
Group 2	0028474807	157,000.00	%	TX	95.00	360	136,495.11	10/31/2020	26,407.80	26,407.80
Group 2	0028474995	314,000.00	%	PR	95.00	360	280,437.33	10/31/2020	54,256.40	54,256.40
Group 2	0028474997	214,000.00	%	PR	95.00	360	191,856.16	10/31/2020	37,118.54	37,118.54
Group 2	0028474998	228,000.00	%	PR	88.00	360	174,245.50	10/31/2020	33,711.39	33,711.39
Group 2	0028475255	370,000.00	%	IL	95.00	360	334,034.80	10/31/2020	64,625.93	64,625.93
Group 2	0028475338	194,000.00	%	MT	90.00	360	171,330.83	10/31/2020	33,147.49	33,147.49
Group 2	0028476740	318,000.00	%	FL	95.00	360	299,450.79	10/31/2020	57,934.94	57,934.94
Group 2	0028476775	195,000.00	%	CA	95.00	360	175,481.75	10/31/2020	33,950.57	33,950.57
Group 2	0028476833	266,000.00	%	FL	95.00	360	237,109.27	10/31/2020	45,873.69	45,873.69
Group 2	0028476924	215,000.00	%	TX	95.00	360	193,525.31	10/31/2020	37,441.47	37,441.47
Group 2	0028476955	87,000.00	%	ID	85.00	360	78,176.38	10/31/2020	15,124.84	15,124.84
Group 2	0028477126	147,000.00	%	GA	95.00	360	126,289.53	10/31/2020	24,433.32	24,433.32
Group 2	0028477228	329,000.00	%	GA	95.00	360	296,901.14	10/31/2020	57,441.66	57,441.66
Group 2	0028477743	78,000.00	%	TX	95.00	360	70,578.84	10/31/2020	13,654.93	13,654.93
Group 2	0028477863	359,000.00	%	PA	90.00	360	322,550.73	10/31/2020	62,404.10	62,404.10
Group 2	0028477869	199,000.00	%	PA	95.00	360	177,753.85	10/31/2020	34,390.15	34,390.15
Group 2	0028478169	319,000.00	%	MN	95.00	360	279,457.19	10/31/2020	54,066.77	54,066.77
Group 2	0028478760	292,000.00	%	NY	95.00	360	260,985.39	10/31/2020	50,493.02	50,493.02
Group 2	0028478763	386,000.00	%	NC	95.00	360	344,636.95	10/31/2020	66,677.14	66,677.14
Group 2	0028478810	238,000.00	%	NY	95.00	360	212,819.23	10/31/2020	41,174.28	41,174.28
Group 2	0028479525	199,000.00	%	VA	95.00	360	178,932.25	10/31/2020	34,618.14	34,618.14
Group 2	0028479541	231,000.00	%	TX	90.00	360	207,984.58	10/31/2020	40,238.91	40,238.91
Group 2	0028479566	303,000.00	%	TX	95.00	360	273,326.48	10/31/2020	52,880.65	52,880.65
Group 2	0028479613	178,000.00	%	TX	95.00	360	155,377.00	10/31/2020	30,060.89	30,060.89
Group 2	0028479616	302,000.00	%	GA	95.00	360	272,361.56	10/31/2020	52,693.97	52,693.97
Group 2	0028479638	360,000.00	%	HI	90.00	360	324,736.90	10/31/2020	62,827.06	62,827.06
Group 2	0028479983	201,000.00	%	NJ	95.00	360	180,952.30	10/31/2020	36,227.61	36,227.61
Group 2	0028480146	43,000.00	%	FL	95.00	360	38,751.91	10/31/2020	7,497.36	7,497.36

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Group 2	0028480236	99,000.00	%	FL	90.00	360	89,588.88	10/31/2020	17,332.82	17,332.82
Group 2	0028480641	67,000.00	%	OH	85.00	360	59,588.26	10/31/2020	11,528.58	11,528.58
Group 2	0028480674	132,000.00	%	LA	90.00	360	118,834.53	10/31/2020	22,991.00	22,991.00
Group 2	0028480731	132,000.00	%	SC	95.00	360	114,100.70	10/31/2020	22,075.14	22,075.14
Group 2	0028480891	144,000.00	%	TX	90.00	360	116,832.25	10/31/2020	22,603.61	22,603.61
Group 2	0028481037	137,000.00	%	MI	95.00	360	116,658.98	10/31/2020	22,570.09	22,570.09
Group 2	0028481180	167,000.00	%	FL	90.00	360	148,323.24	10/31/2020	28,696.20	28,696.20
Group 2	0028481332	152,000.00	%	AZ	95.00	360	145,268.22	10/31/2020	28,105.14	28,105.14
Group 2	0028481413	394,000.00	%	GA	95.00	360	344,649.58	10/31/2020	66,679.58	66,679.58
Group 2	0028481428	232,000.00	%	GA	95.00	360	208,358.76	10/31/2020	40,311.31	40,311.31
Group 2	0028481566	304,000.00	%	MD	95.00	360	272,782.66	10/31/2020	52,775.44	52,775.44
Group 2	0028481794	157,000.00	%	TX	95.00	360	140,214.16	10/31/2020	27,127.33	27,127.33
Group 2	0028481998	40,000.00	%	WI	90.00	360	35,786.84	10/31/2020	6,923.70	6,923.70
Group 2	0028482295	354,000.00	%	FL	95.00	360	317,358.49	10/31/2020	61,399.56	61,399.56
Group 2	0028482366	222,000.00	%	CA	95.00	360	186,221.89	10/31/2020	36,028.47	36,028.47
Group 2	0028482396	255,000.00	%	WI	90.00	360	226,829.24	10/31/2020	43,884.80	43,884.80
Group 2	0028482555	294,000.00	%	MD	95.00	360	254,147.19	10/31/2020	49,170.02	49,170.02
Group 2	0028483026	257,000.00	%	CA	90.00	360	228,600.16	10/31/2020	44,227.42	44,227.42
Group 2	0028483043	230,000.00	%	PA	95.00	360	206,277.98	10/31/2020	39,908.74	39,908.74
Group 2	0028483071	219,000.00	%	TX	95.00	360	189,210.86	10/31/2020	36,606.75	36,606.75
Group 2	0028483208	233,000.00	%	FL	95.00	360	208,664.79	10/31/2020	40,370.51	40,370.51
Group 2	0028483353	228,000.00	%	FL	95.00	360	205,586.92	10/31/2020	39,775.04	39,775.04
Group 2	0028483395	217,000.00	%	CA	85.00	360	195,066.93	10/31/2020	37,739.73	37,739.73
Group 2	0028483639	348,000.00	%	VA	95.00	360	312,583.75	10/31/2020	60,475.78	60,475.78
Group 2	0028483729	227,000.00	%	TX	95.00	360	203,787.54	10/31/2020	39,426.91	39,426.91
Group 2	0028484119	210,000.00	%	PA	85.00	360	188,451.68	10/31/2020	36,459.87	36,459.87
Group 2	0028484305	261,000.00	%	GA	95.00	360	237,946.38	10/31/2020	46,035.64	46,035.64
Group 2	0028484336	169,000.00	%	NY	95.00	360	156,339.16	10/31/2020	30,247.04	30,247.04
Group 2	0028484770	279,000.00	%	MA	95.00	360	251,255.24	10/31/2020	48,610.52	48,610.52
Group 2	0028485190	379,000.00	%	RI	95.00	360	338,818.63	10/31/2020	65,551.46	65,551.46
Group 2	0028485373	226,000.00	%	NJ	95.00	360	201,584.93	10/31/2020	39,000.77	39,000.77
Group 2	0028485910	87,000.00	%	GA	85.00	360	78,034.03	10/31/2020	15,097.30	15,097.30
Group 2	0028485995	105,000.00	%	TX	83.00	360	94,294.02	10/31/2020	18,243.13	18,243.13

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

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Group 2	0028486188	85,000.00	%	TX	95.00	360	76,250.44	10/31/2020	14,752.22	14,752.22
Group 2	0028486508	340,000.00	%	OH	85.00	360	305,810.98	10/31/2020	59,165.45	59,165.45
Group 2	0028486600	184,000.00	%	DC	85.00	360	166,382.47	10/31/2020	32,190.13	32,190.13
Group 2	0028487022	341,000.00	%	TX	95.00	360	304,994.44	10/31/2020	59,007.48	59,007.48
Group 2	0028487252	365,000.00	%	CA	90.00	360	328,796.41	10/31/2020	63,612.46	63,612.46
Group 2	0028487375	302,000.00	%	MI	95.00	360	268,730.15	10/31/2020	51,991.40	51,991.40
Group 2	0028488023	146,000.00	%	MN	95.00	360	131,549.68	10/31/2020	25,451.00	25,451.00
Group 2	0028488337	417,000.00	%	NJ	93.00	360	372,914.95	10/31/2020	72,148.10	72,148.10
Group 2	0028488414	331,000.00	%	NY	95.00	360	226,041.51	10/31/2020	43,732.40	43,732.40
Group 2	0028488578	266,000.00	%	DE	90.00	360	240,443.45	10/31/2020	46,518.75	46,518.75
Group 2	0028488755	322,000.00	%	TX	90.00	360	288,603.87	10/31/2020	55,836.38	55,836.38
Group 2	0028488803	233,000.00	%	TN	90.00	360	207,974.02	10/31/2020	40,236.87	40,236.87
Group 2	0028488943	143,000.00	%	IL	95.00	360	124,856.77	10/31/2020	24,156.12	24,156.12
Group 2	0028488978	338,000.00	%	PR	84.00	360	306,845.83	10/31/2020	59,365.67	59,365.67
Group 2	0028490399	390,000.00	%	WA	90.00	360	349,134.40	10/31/2020	67,547.26	67,547.26
Group 2	0028490731	327,000.00	%	MI	95.00	360	287,702.22	10/31/2020	55,661.94	55,661.94
Group 2	0028491154	179,000.00	%	TX	86.00	360	160,744.56	10/31/2020	31,099.36	31,099.36
Group 2	0028491211	352,000.00	%	CT	95.00	360	318,325.69	10/31/2020	61,586.68	61,586.68
Group 2	0028491249	279,000.00	%	MI	95.00	360	250,260.05	10/31/2020	48,417.98	48,417.98
Group 2	0028492144	397,000.00	%	TX	95.00	360	350,895.78	10/31/2020	67,888.04	67,888.04
Group 2	0028492884	261,000.00	%	NY	90.00	360	235,262.95	10/31/2020	45,516.48	45,516.48
Group 2	0028492892	372,000.00	%	NY	95.00	360	334,408.13	10/31/2020	64,698.16	64,698.16
Group 2	0028492967	155,000.00	%	FL	85.00	360	137,738.06	10/31/2020	26,648.27	26,648.27
Group 2	0028494048	67,000.00	%	GA	95.00	360	59,601.03	10/31/2020	11,531.05	11,531.05
Group 2	0028494413	202,000.00	%	CA	95.00	360	182,861.11	10/31/2020	35,378.26	35,378.26
Group 2	0028494441	317,000.00	%	NH	95.00	360	285,615.75	10/31/2020	55,258.27	55,258.27
Group 2	0028495164	123,000.00	%	MO	95.00	360	109,874.65	10/31/2020	21,257.52	21,257.52
Group 2	0028495172	135,000.00	%	TX	90.00	360	120,456.45	10/31/2020	23,304.79	23,304.79
Group 2	0028495266	123,000.00	%	MI	95.00	360	109,594.26	10/31/2020	21,203.27	21,203.27
Group 2	0028495575	222,000.00	%	FL	95.00	360	202,108.13	10/31/2020	39,101.99	39,101.99
Group 2	0028496120	135,000.00	%	PA	95.00	360	120,807.02	10/31/2020	23,372.61	23,372.61
Group 2	0028496446	170,000.00	%	MI	95.00	360	153,711.80	10/31/2020	29,738.72	29,738.72
Group 2	0028496651	330,000.00	%	CA	93.00	360	296,305.55	10/31/2020	57,326.43	57,326.43

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Group 2	0028496718	362,000.00	%	NJ	85.00	360	323,305.09	10/31/2020	62,550.05	62,550.05
Group 2	0028497237	376,000.00	%	TX	95.00	360	337,002.98	10/31/2020	65,200.19	65,200.19
Group 2	0028497660	241,000.00	%	CT	85.00	360	212,358.29	10/31/2020	41,085.10	41,085.10
Group 2	0028497706	242,000.00	%	NY	95.00	360	203,842.96	10/31/2020	39,437.63	39,437.63
Group 2	0028497710	230,000.00	%	FL	85.00	360	207,602.46	10/31/2020	40,164.99	40,164.99
Group 2	0028497743	250,000.00	%	IN	93.00	360	222,760.53	10/31/2020	43,097.63	43,097.63
Group 2	0028497834	333,000.00	%	CT	95.00	360	297,269.20	10/31/2020	57,512.87	57,512.87
Group 2	0028497875	333,000.00	%	TX	93.00	360	299,971.19	10/31/2020	58,035.62	58,035.62
Group 2	0028498138	396,000.00	%	VA	90.00	360	354,919.86	10/31/2020	68,666.58	68,666.58
Group 2	0028498460	155,000.00	%	OH	95.00	360	138,060.40	10/31/2020	26,710.64	26,710.64
Group 2	0028499148	291,000.00	%	NY	90.00	360	254,999.43	10/31/2020	49,334.91	49,334.91
Group 2	0028500330	82,000.00	%	ME	85.00	360	73,656.81	10/31/2020	14,250.43	14,250.43
Group 2	0028500494	233,000.00	%	TX	95.00	360	210,387.92	10/31/2020	40,703.89	40,703.89
Group 2	0028500832	252,000.00	%	LA	95.00	360	225,380.71	10/31/2020	43,604.55	43,604.55
Group 2	0028501268	395,000.00	%	CA	90.00	360	353,237.21	10/31/2020	68,341.04	68,341.04
Group 2	0028501301	81,000.00	%	TX	90.00	360	72,252.16	10/31/2020	13,978.67	13,978.67
Group 2	0028501513	211,000.00	%	FL	90.00	360	199,402.38	10/31/2020	38,578.51	38,578.51
Group 2	0028501529	177,000.00	%	TX	95.00	360	160,110.52	10/31/2020	30,976.69	30,976.69
Group 2	0028501579	289,000.00	%	CA	95.00	360	261,385.10	10/31/2020	50,570.35	50,570.35
Group 2	0028501850	299,000.00	%	TX	95.00	360	271,526.59	10/31/2020	52,532.43	52,532.43
Group 2	0028502165	414,000.00	%	MD	90.00	360	372,540.07	10/31/2020	72,075.57	72,075.57
Group 2	0028502540	237,000.00	%	ND	95.00	360	209,675.44	10/31/2020	40,566.05	40,566.05
Group 2	0028502579	294,000.00	%	FL	95.00	360	282,358.86	10/31/2020	54,628.16	54,628.16
Group 2	0028503055	405,000.00	%	GA	90.00	360	365,329.09	10/31/2020	70,680.46	70,680.46
Group 2	0028503136	215,000.00	%	DC	83.00	360	194,342.95	10/31/2020	37,599.66	37,599.66
Group 2	0028503547	220,000.00	%	LA	88.00	360	191,828.02	10/31/2020	37,113.09	37,113.09
Group 2	0028503803	271,000.00	%	OK	95.00	360	243,243.42	10/31/2020	47,060.47	47,060.47
Group 2	0028504144	138,000.00	%	MD	95.00	360	122,491.94	10/31/2020	23,698.60	23,698.60
Group 2	0028504290	147,000.00	%	FL	95.00	360	132,623.29	10/31/2020	25,658.72	25,658.72
Group 2	0028504578	382,000.00	%	AR	95.00	360	342,951.34	10/31/2020	66,351.02	66,351.02
Group 2	0028504843	223,000.00	%	CA	95.00	360	200,139.35	10/31/2020	38,721.09	38,721.09
Group 2	0028504924	265,000.00	%	FL	86.00	360	237,789.87	10/31/2020	46,005.36	46,005.36
Group 2	0028505229	189,000.00	%	TX	87.00	360	167,551.70	10/31/2020	32,416.34	32,416.34

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Group 2	0028505967	276,000.00	%	CA	95.00	360	246,521.05	10/31/2020	47,694.59	47,694.59
Group 2	0028506264	326,000.00	%	TX	95.00	360	271,780.86	10/31/2020	52,581.62	52,581.62
Group 2	0028506764	108,000.00	%	MO	95.00	360	91,056.81	10/31/2020	17,616.82	17,616.82
Group 2	0028506796	69,000.00	%	FL	95.00	360	62,060.13	10/31/2020	12,006.81	12,006.81
Group 2	0028506859	199,000.00	%	TX	91.00	360	177,974.63	10/31/2020	34,432.87	34,432.87
Group 2	0028507240	258,000.00	%	IL	90.00	360	229,160.96	10/31/2020	44,335.92	44,335.92
Group 2	0028507692	121,000.00	%	WA	90.00	360	108,605.91	10/31/2020	21,012.06	21,012.06
Group 2	0028507754	270,000.00	%	ID	90.00	360	243,182.56	10/31/2020	47,048.69	47,048.69
Group 2	0028508178	228,000.00	%	LA	95.00	360	205,278.74	10/31/2020	39,715.41	39,715.41
Group 2	0028508448	371,000.00	%	NJ	85.00	360	332,974.38	10/31/2020	64,420.77	64,420.77
Group 2	0028508489	114,000.00	%	IL	95.00	360	102,247.65	10/31/2020	19,781.92	19,781.92
Group 2	0028508749	111,000.00	%	NE	95.00	360	99,678.44	10/31/2020	19,284.85	19,284.85
Group 2	0028508772	125,000.00	%	TN	95.00	360	108,790.59	10/31/2020	21,047.79	21,047.79
Group 2	0028508890	166,000.00	%	LA	90.00	360	148,272.81	10/31/2020	28,686.44	28,686.44
Group 2	0028508905	89,000.00	%	LA	95.00	360	80,062.91	10/31/2020	15,489.82	15,489.82
Group 2	0028509557	193,000.00	%	MS	88.00	360	173,826.29	10/31/2020	33,630.29	33,630.29
Group 2	0028509828	123,000.00	%	WI	95.00	360	108,473.81	10/31/2020	20,986.50	20,986.50
Group 2	0028509914	137,000.00	%	AL	95.00	360	123,081.13	10/31/2020	23,812.59	23,812.59
Group 2	0028510575	219,000.00	%	TN	95.00	360	195,857.62	10/31/2020	37,892.70	37,892.70
Group 2	0028510818	233,000.00	%	VA	95.00	360	209,333.09	10/31/2020	40,499.81	40,499.81
Group 2	0028510993	203,000.00	%	MN	90.00	360	181,297.12	10/31/2020	35,075.67	35,075.67
Group 2	0028511446	347,000.00	%	LA	95.00	360	308,722.83	10/31/2020	59,728.81	59,728.81
Group 2	0028511659	248,000.00	%	TX	90.00	360	223,237.19	10/31/2020	43,189.85	43,189.85
Group 2	0028511787	358,000.00	%	NJ	95.00	360	320,151.15	10/31/2020	61,939.85	61,939.85
Group 2	0028512105	266,000.00	%	WA	95.00	360	239,674.93	10/31/2020	46,370.07	46,370.07
Group 2	0028512407	166,000.00	%	TX	95.00	360	155,765.40	10/31/2020	30,136.03	30,136.03
Group 2	0028512524	147,000.00	%	MS	95.00	360	132,007.39	10/31/2020	25,539.56	25,539.56
Group 2	0028512688	299,000.00	%	WA	95.00	360	269,100.52	10/31/2020	52,063.06	52,063.06
Group 2	0028513251	294,000.00	%	AR	95.00	360	263,173.43	10/31/2020	50,916.34	50,916.34
Group 2	0028513272	400,000.00	%	TX	95.00	360	356,928.41	10/31/2020	69,055.18	69,055.18
Group 2	0028513380	330,000.00	%	TX	95.00	360	291,322.88	10/31/2020	56,362.43	56,362.43
Group 2	0028513399	238,000.00	%	OR	90.00	360	211,886.36	10/31/2020	40,993.79	40,993.79
Group 2	0028513427	164,000.00	%	NE	95.00	360	146,922.21	10/31/2020	28,425.14	28,425.14

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Group 2	0028513849	236,000.00	%	FL	90.00	360	208,302.09	10/31/2020	40,300.34	40,300.34
Group 2	0028513859	292,000.00	%	NC	95.00	360	260,729.80	10/31/2020	50,443.57	50,443.57
Group 2	0028513924	65,000.00	%	WI	90.00	360	58,094.61	10/31/2020	11,239.60	11,239.60
Group 2	0028514143	285,000.00	%	FL	86.00	360	257,152.46	10/31/2020	49,751.46	49,751.46
Group 2	0028514270	280,000.00	%	AL	85.00	360	250,614.50	10/31/2020	48,486.55	48,486.55
Group 2	0028514674	144,000.00	%	AZ	90.00	360	130,285.27	10/31/2020	25,206.38	25,206.38
Group 2	0028515021	99,000.00	%	TX	95.00	360	100,364.22	10/31/2020	19,417.53	19,417.53
Group 2	0028515427	212,000.00	%	CA	95.00	360	189,502.47	10/31/2020	36,663.17	36,663.17
Group 2	0028515524	284,000.00	%	FL	95.00	360	255,733.46	10/31/2020	49,476.92	49,476.92
Group 2	0028515591	290,000.00	%	FL	95.00	360	259,913.34	10/31/2020	50,285.61	50,285.61
Group 2	0028515705	195,000.00	%	TN	95.00	360	172,502.96	10/31/2020	33,374.26	33,374.26
Group 2	0028515736	300,000.00	%	NJ	93.00	360	269,058.28	10/31/2020	52,054.88	52,054.88
Group 2	0028515757	417,000.00	%	CA	90.00	360	373,848.21	10/31/2020	72,328.66	72,328.66
Group 2	0028516330	203,000.00	%	GA	90.00	360	183,361.54	10/31/2020	35,475.08	35,475.08
Group 2	0028516453	295,000.00	%	CA	95.00	360	264,939.53	10/31/2020	51,258.03	51,258.03
Group 2	0028516967	119,000.00	%	OK	95.00	360	106,693.71	10/31/2020	20,642.10	20,642.10
Group 2	0028516980	158,000.00	%	NV	90.00	360	141,462.49	10/31/2020	27,368.84	27,368.84
Group 2	0028517173	182,000.00	%	TX	95.00	360	163,163.28	10/31/2020	31,567.31	31,567.31
Group 2	0028517279	100,000.00	%	OH	95.00	360	90,963.56	10/31/2020	17,598.78	17,598.78
Group 2	0028517604	323,000.00	%	CA	95.00	360	288,628.15	10/31/2020	55,841.08	55,841.08
Group 2	0028517846	64,000.00	%	NC	85.00	360	57,384.61	10/31/2020	11,102.24	11,102.24
Group 2	0028518037	415,000.00	%	CA	85.00	360	367,035.10	10/31/2020	71,010.52	71,010.52
Group 2	0028518107	302,000.00	%	WY	88.00	360	272,418.61	10/31/2020	52,705.01	52,705.01
Group 2	0028518198	417,000.00	%	TX	95.00	360	373,848.21	10/31/2020	72,328.66	72,328.66
Group 2	0028518355	198,000.00	%	IL	90.00	360	178,596.98	10/31/2020	34,553.28	34,553.28
Group 2	0028518509	212,000.00	%	OH	90.00	360	189,493.51	10/31/2020	36,661.43	36,661.43
Group 2	0028519677	252,000.00	%	CA	95.00	360	228,018.83	10/31/2020	44,114.95	44,114.95
Group 2	0028519777	201,000.00	%	TX	90.00	360	183,977.88	10/31/2020	35,594.32	35,594.32
Group 2	0028519948	288,000.00	%	CA	90.00	360	255,500.21	10/31/2020	49,431.79	49,431.79
Group 2	0028520044	234,000.00	%	WY	95.00	360	209,163.09	10/31/2020	40,466.92	40,466.92
Group 2	0028520103	282,000.00	%	CA	95.00	360	254,847.83	10/31/2020	49,305.58	49,305.58
Group 2	0028520973	307,000.00	%	SC	95.00	360	274,843.71	10/31/2020	53,174.19	53,174.19
Group 2	0028521385	254,000.00	%	IL	95.00	360	225,100.70	10/31/2020	43,550.38	43,550.38

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Group 2	0028521604	382,000.00	%	NV	90.00	360	319,506.79	10/31/2020	61,815.19	61,815.19
Group 2	0028521969	214,000.00	%	IL	95.00	360	190,832.63	10/31/2020	36,920.52	36,920.52
Group 2	0028522276	181,000.00	%	LA	95.00	360	162,476.43	10/31/2020	31,434.42	31,434.42
Group 2	0028522313	245,000.00	%	OK	92.00	360	219,213.89	10/31/2020	42,411.46	42,411.46
Group 2	0028523936	290,000.00	%	CA	95.00	360	260,258.48	10/31/2020	50,352.38	50,352.38
Group 2	0028524068	139,000.00	%	MI	85.00	360	125,480.32	10/31/2020	24,276.76	24,276.76
Group 2	0028524123	315,000.00	%	NC	90.00	360	281,586.81	10/31/2020	54,478.79	54,478.79
Group 2	0028524199	153,000.00	%	MN	90.00	360	137,722.54	10/31/2020	26,645.27	26,645.27
Group 2	0028524313	127,000.00	%	FL	94.00	360	113,335.06	10/31/2020	21,927.01	21,927.01
Group 2	0028524416	109,000.00	%	TN	85.00	360	97,913.72	10/31/2020	18,943.43	18,943.43
Group 2	0028524699	165,000.00	%	PA	95.00	360	148,794.22	10/31/2020	28,787.32	28,787.32
Group 2	0028525233	403,000.00	%	NY	95.00	360	361,981.68	10/31/2020	70,032.83	70,032.83
Group 2	0028525295	213,000.00	%	GA	95.00	360	192,244.44	10/31/2020	37,193.66	37,193.66
Group 2	0028525642	140,000.00	%	MN	88.00	360	126,286.28	10/31/2020	24,432.69	24,432.69
Group 2	0028526055	150,000.00	%	FL	95.00	360	135,397.45	10/31/2020	26,195.43	26,195.43
Group 2	0028526810	161,000.00	%	AR	95.00	360	144,617.76	10/31/2020	27,979.29	27,979.29
Group 2	0028527269	242,000.00	%	IN	95.00	360	219,336.75	10/31/2020	42,435.23	42,435.23
Group 2	0028527333	128,000.00	%	CA	94.00	360	115,461.91	10/31/2020	22,338.49	22,338.49
Group 2	0028527351	264,000.00	%	CA	88.00	360	235,757.87	10/31/2020	45,612.23	45,612.23
Group 2	0028527858	477,000.00	%	CA	90.00	360	409,952.50	10/31/2020	79,313.78	79,313.78
Group 2	0028527929	123,000.00	%	TX	95.00	360	104,904.37	10/31/2020	20,295.92	20,295.92
Group 2	0028528167	351,000.00	%	AZ	95.00	360	316,090.37	10/31/2020	61,154.21	61,154.21
Group 2	0028528287	171,000.00	%	TN	95.00	360	153,176.01	10/31/2020	29,635.06	29,635.06
Group 2	0028528544	225,000.00	%	TX	90.00	360	200,386.73	10/31/2020	38,768.95	38,768.95
Group 2	0028529098	201,000.00	%	CA	85.00	360	179,302.33	10/31/2020	34,689.74	34,689.74
Group 2	0028529160	138,000.00	%	SC	95.00	360	121,743.04	10/31/2020	23,553.71	23,553.71
Group 2	0028529833	84,000.00	%	NV	95.00	360	74,839.85	10/31/2020	14,479.32	14,479.32
Group 2	0028530041	119,000.00	%	MA	95.00	360	105,957.13	10/31/2020	20,499.60	20,499.60
Group 2	0028530696	342,000.00	%	PA	95.00	360	305,084.97	10/31/2020	59,024.99	59,024.99
Group 2	0028530728	328,000.00	%	SC	95.00	360	293,951.59	10/31/2020	56,871.01	56,871.01
Group 2	0028530857	159,000.00	%	CA	85.00	360	134,586.10	10/31/2020	26,038.46	26,038.46
Group 2	0028530916	162,000.00	%	TX	95.00	360	142,211.05	10/31/2020	27,513.67	27,513.67
Group 2	0028531039	375,000.00	%	VA	85.00	360	335,354.81	10/31/2020	64,881.32	64,881.32

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Connecticut Avenue Securities

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0028531278	368,000.00	%	NY	95.00	360	332,031.19	10/31/2020	64,238.29	64,238.29
Group 2	0028531499	161,000.00	%	FL	90.00	360	143,031.14	10/31/2020	27,672.33	27,672.33
Group 2	0028531529	135,000.00	%	TX	95.00	360	121,649.03	10/31/2020	23,535.52	23,535.52
Group 2	0028531762	365,000.00	%	CT	90.00	360	323,975.14	10/31/2020	62,679.68	62,679.68
Group 2	0028532245	232,000.00	%	GA	95.00	360	207,730.54	10/31/2020	40,189.76	40,189.76
Group 2	0028532390	337,000.00	%	CO	95.00	360	297,974.37	10/31/2020	57,649.30	57,649.30
Group 2	0028532744	190,000.00	%	KY	95.00	360	169,115.38	10/31/2020	32,718.86	32,718.86
Group 2	0028532803	135,000.00	%	WI	95.00	360	119,249.48	10/31/2020	23,071.28	23,071.28
Group 2	0028533087	252,000.00	%	TX	95.00	360	222,688.21	10/31/2020	43,083.64	43,083.64
Group 2	0028533192	129,000.00	%	IL	95.00	360	115,322.33	10/31/2020	22,311.49	22,311.49
Group 2	0028533394	306,000.00	%	OR	85.00	360	275,372.10	10/31/2020	53,276.42	53,276.42
Group 2	0028533946	155,000.00	%	TN	95.00	360	129,369.62	10/31/2020	25,029.23	25,029.23
Group 2	0028534308	417,000.00	%	SC	88.00	360	372,568.50	10/31/2020	72,081.07	72,081.07
Group 2	0028534482	279,000.00	%	WI	95.00	360	250,379.79	10/31/2020	48,441.14	48,441.14
Group 2	0028534564	157,000.00	%	FL	95.00	360	149,138.31	10/31/2020	28,853.89	28,853.89
Group 2	0028534777	238,000.00	%	NY	85.00	360	214,178.56	10/31/2020	41,437.27	41,437.27
Group 2	0028534913	200,000.00	%	ID	95.00	360	178,226.72	10/31/2020	34,481.64	34,481.64
Group 2	0028535714	329,000.00	%	NY	95.00	360	295,799.92	10/31/2020	57,228.61	57,228.61
Group 2	0028535838	249,000.00	%	IL	95.00	360	222,303.94	10/31/2020	43,009.29	43,009.29
Group 2	0028536773	151,000.00	%	OH	95.00	360	136,072.54	10/31/2020	26,326.04	26,326.04
Group 2	0028536821	301,000.00	%	NY	90.00	360	272,248.02	10/31/2020	52,672.00	52,672.00
Group 2	0028536925	352,000.00	%	CA	89.00	360	315,456.86	10/31/2020	61,031.65	61,031.65
Group 2	0028536929	170,000.00	%	WA	90.00	360	147,512.72	10/31/2020	28,539.38	28,539.38
Group 2	0028537321	266,000.00	%	TX	95.00	360	240,380.70	10/31/2020	46,506.61	46,506.61
Group 2	0028537434	342,000.00	%	MA	95.00	360	302,528.27	10/31/2020	58,530.34	58,530.34
Group 2	0028539000	189,000.00	%	TX	90.00	360	171,146.36	10/31/2020	33,111.80	33,111.80
Group 2	0028539644	214,000.00	%	TX	95.00	360	189,994.05	10/31/2020	36,758.27	36,758.27
Group 2	0028540039	166,000.00	%	FL	95.00	360	150,545.05	10/31/2020	29,126.05	29,126.05
Group 2	0028540673	76,000.00	%	MI	90.00	360	65,238.86	10/31/2020	12,621.81	12,621.81
Group 2	0028540793	373,000.00	%	OR	95.00	360	332,386.77	10/31/2020	64,307.09	64,307.09
Group 2	0028541336	325,000.00	%	VA	95.00	360	292,380.69	10/31/2020	56,567.09	56,567.09
Group 2	0028541366	323,000.00	%	TX	90.00	360	271,439.44	10/31/2020	52,515.57	52,515.57
Group 2	0028541558	147,000.00	%	TX	95.00	360	133,036.08	10/31/2020	25,738.58	25,738.58

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Connecticut Avenue Securities

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0028541976	394,000.00	%	NJ	95.00	360	352,933.18	10/31/2020	68,282.22	68,282.22
Group 2	0028542138	379,000.00	%	TX	95.00	360	342,460.12	10/31/2020	66,255.99	66,255.99
Group 2	0028542916	346,000.00	%	NC	95.00	360	311,685.44	10/31/2020	60,301.99	60,301.99
Group 2	0028543168	356,000.00	%	TX	95.00	360	322,305.11	10/31/2020	62,356.58	62,356.58
Group 2	0028543565	225,000.00	%	TX	95.00	360	198,597.38	10/31/2020	38,422.77	38,422.77
Group 2	0028543830	157,000.00	%	LA	95.00	360	138,601.17	10/31/2020	26,815.26	26,815.26
Group 2	0028543886	106,000.00	%	TX	85.00	360	95,118.57	10/31/2020	18,402.65	18,402.65
Group 2	0028544454	203,000.00	%	NJ	90.00	360	178,510.19	10/31/2020	34,536.48	34,536.48
Group 2	0028544680	279,000.00	%	CA	90.00	360	252,068.18	10/31/2020	48,767.80	48,767.80
Group 2	0028544903	271,000.00	%	LA	95.00	360	243,128.80	10/31/2020	47,038.29	47,038.29
Group 2	0028544911	238,000.00	%	NY	95.00	360	212,806.12	10/31/2020	41,171.74	41,171.74
Group 2	0028545908	318,000.00	%	LA	95.00	360	285,603.37	10/31/2020	55,255.87	55,255.87
Group 2	0028546263	171,000.00	%	LA	95.00	360	149,430.26	10/31/2020	28,910.37	28,910.37
Group 2	0028546339	76,000.00	%	GA	95.00	360	67,587.26	10/31/2020	13,076.15	13,076.15
Group 2	0028546941	160,000.00	%	OR	95.00	360	139,087.78	10/31/2020	26,909.40	26,909.40
Group 2	0028546953	171,000.00	%	WI	95.00	360	151,544.62	10/31/2020	29,319.44	29,319.44
Group 2	0028546962	164,000.00	%	IA	90.00	360	147,158.09	10/31/2020	28,470.77	28,470.77
Group 2	0028547359	102,000.00	%	KS	85.00	360	91,111.50	10/31/2020	17,627.40	17,627.40
Group 2	0028548021	336,000.00	%	CO	95.00	360	302,957.34	10/31/2020	58,613.36	58,613.36
Group 2	0028548184	80,000.00	%	FL	95.00	360	72,375.47	10/31/2020	14,002.53	14,002.53

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2015-C03



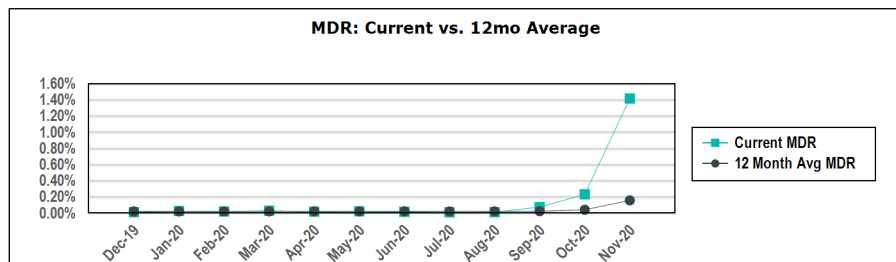
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Realized Loss Report - Collateral

Summary

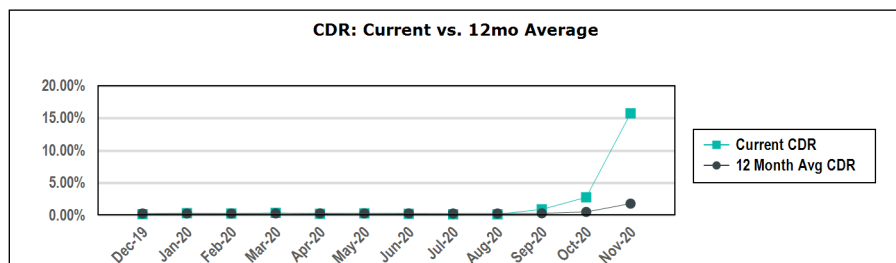
MDR

Current Month	1.422 %
3 Month Average	0.579 %
12 Month Average	0.161 %



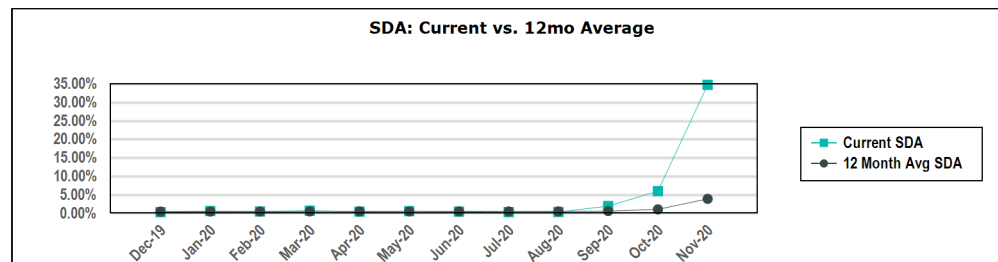
CDR

Current Month	15.788 %
3 Month Average	6.508 %
12 Month Average	1.826 %



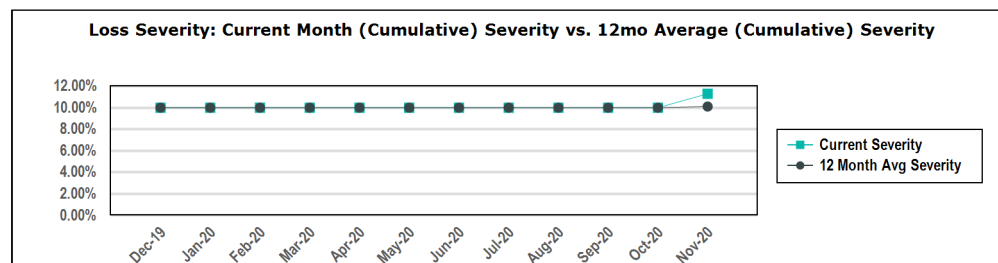
SDA

Current Month	34.815 %
3 Month Average	14.282 %
12 Month Average	3.951 %



Loss Severity

Current Month (Cumulative)	11.294 %
3 Month Average (Cumulative)	10.431 %
12 Month Average (Cumulative)	10.108 %



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.

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Prepayment Rates

Summary

SMM

Current Month	5.994 %
3 Month Average	4.969 %
12 Month Average	3.155 %

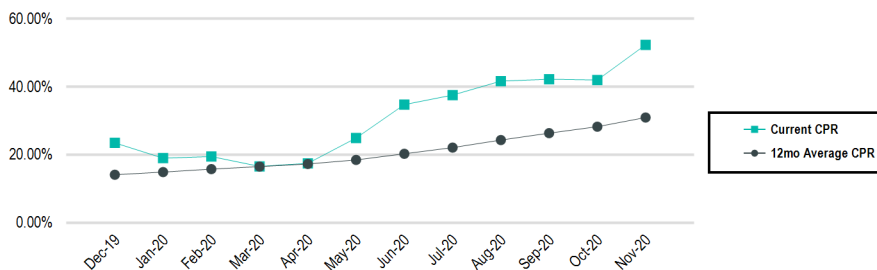
CPR

Current Month	52.370 %
3 Month Average	45.548 %
12 Month Average	30.985 %

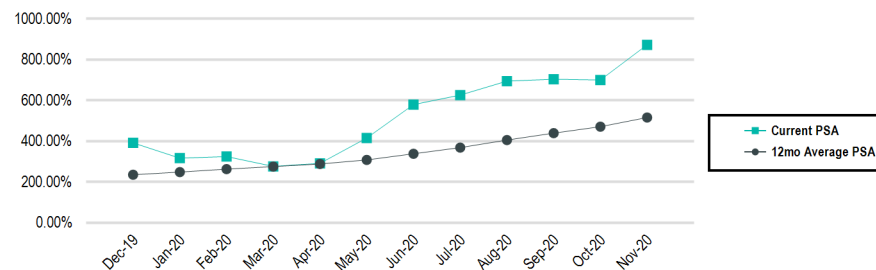
PSA

Current Month	872.836 %
3 Month Average	759.132 %
12 Month Average	516.413 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	5.898 %
3 Month Average	4.740 %
12 Month Average	2.982 %

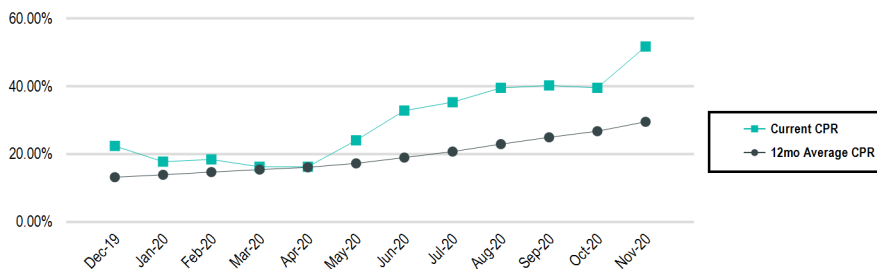
CPR

Current Month	51.783 %
3 Month Average	43.894 %
12 Month Average	29.576 %

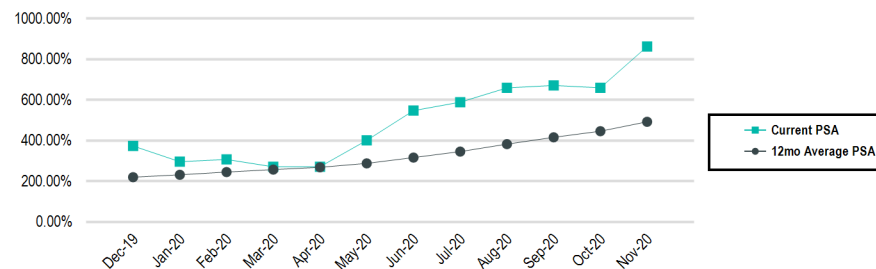
PSA

Current Month	863.057 %
3 Month Average	731.570 %
12 Month Average	492.926 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

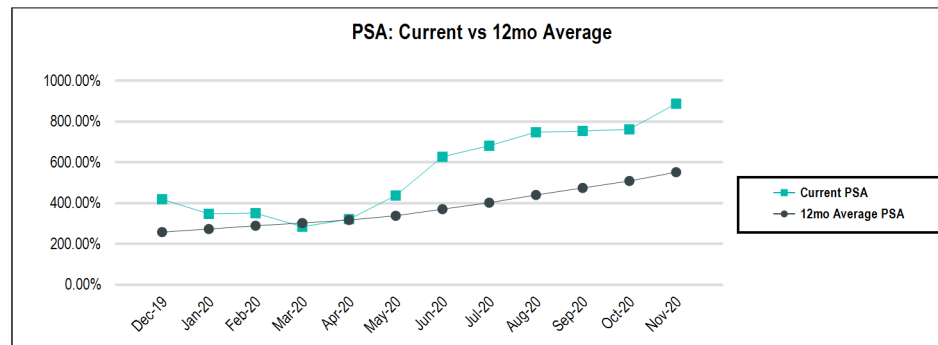
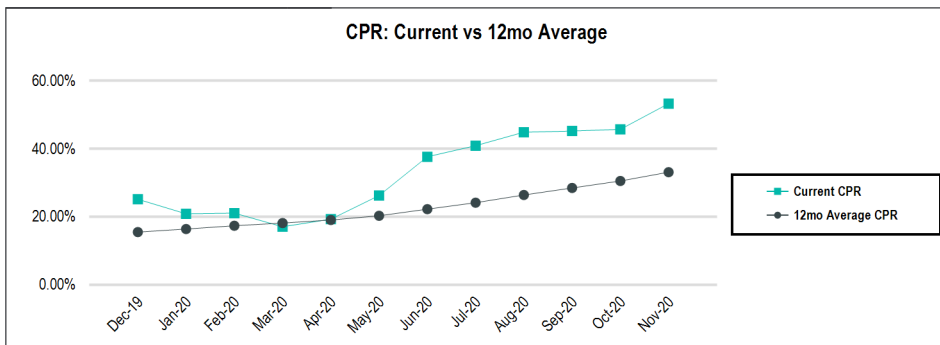
Current Month	6.150 %
3 Month Average	5.338 %
12 Month Average	3.427 %

CPR

Current Month	53.310 %
3 Month Average	48.100 %
12 Month Average	33.139 %

PSA

Current Month	888.497 %
3 Month Average	801.668 %
12 Month Average	552.310 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2015-C03), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

means July 22, 2015.

Cut-off Date

means the close of business on May 31, 2015.

LIBOR Adjustment Date

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

Maturity Date

means the Payment Date in July 2025.

Record Date

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

Payment Date

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2015-C03



Supplemental Reporting

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.