

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C01



Distribution Date: 25-Nov-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
A-H	NA	10/30/2020	0.00000 %	11,967,747,584.46	0.00	560,634,446.12	0.00	11,407,113,138.35	560,634,446.12	0.00
M-1	30711XAC8	11/24/2020	1.74925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAD6	11/24/2020	4.54925 %	276,561,322.79	1,048,455.50	14,208,116.24	0.00	262,353,206.56	15,256,571.74	0.00
M-2H	NA	10/30/2020	0.00000 %	15,242,367.56	0.00	783,064.41	0.00	14,459,303.14	783,064.41	0.00
B-H	NA	10/30/2020	0.00000 %	79,174,511.70	0.00	0.00	8,560,511.11	70,614,000.59	0.00	17,312,155.41
Totals				12,338,725,786.51	1,048,455.50	575,625,626.77	8,560,511.11	11,754,539,648.64	576,674,082.27	17,312,155.41

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
A-H	28,429,457,323.00	11,967,747,584.46	31,987,718.31	528,646,727.81	0.00	0.00	560,634,446.12	11,407,113,138.35	0.40124273	560,634,446.12
M-1	375,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-1H	20,667,705.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-2	375,000,000.00	276,561,322.79	939,757.26	13,268,358.98	0.00	0.00	14,208,116.24	262,353,206.56	0.69960855	14,208,116.24
M-2H	20,667,705.00	15,242,367.56	51,793.67	731,270.74	0.00	0.00	783,064.41	14,459,303.14	0.69960855	783,064.41
B-H	87,926,156.00	79,174,511.70	0.00	0.00	0.00	8,560,511.11	8,560,511.11	70,614,000.59	0.80310574	0.00
Totals	29,308,718,889.00	12,338,725,786.51	32,979,269.24	542,646,357.53	0.00	8,560,511.11	584,186,137.88	11,754,539,648.64	0.40105948	575,625,626.77

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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
A-H	28,429,457,323.00	420.96292759	1.12516106	18.59503408	0.00000000	0.00000000	19.72019514	401.24273245	0.40124273	19.72019514
M-1	375,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-1H	20,667,705.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-2	375,000,000.00	737.49686077	2.50601936	35.38229061	0.00000000	0.00000000	37.88830997	699.60855083	0.69960855	37.88830997
M-2H	20,667,705.00	737.49686092	2.50601942	35.38229039	0.00000000	0.00000000	37.88830981	699.60855063	0.69960855	37.88830981
B-H	87,926,156.00	900.46597397	0.00000000	0.00000000	0.00000000	97.36023385	97.36023385	803.10574012	0.80310574	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
A-H	N/A	N/A	0.00000 %	11,967,747,584.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,407,113,138.35
M-1	N/A	N/A	1.74925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-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
M-2	10/26/20 - 11/24/20	30	4.54925 %	276,561,322.79	1,048,455.50	0.00	0.00	0.00	0.00	1,048,455.50	0.00	262,353,206.56
M-2H	N/A	N/A	0.00000 %	15,242,367.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,459,303.14
B-H	N/A	N/A	0.00000 %	79,174,511.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,614,000.59
Totals					1,048,455.50	0.00	0.00	0.00	0.00	1,048,455.50	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
A-H	28,429,457,323.00	0.00000 %	420.96292759	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	401.24273245
M-1	375,000,000.00	1.74925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-1H	20,667,705.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-2	375,000,000.00	4.54925 %	737.49686077	2.79588133	0.00000000	0.00000000	0.00000000	0.00000000	2.79588133	0.00000000	699.60855083
M-2H	20,667,705.00	0.00000 %	737.49686092	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	699.60855063
B-H	87,926,156.00	0.00000 %	900.46597397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	803.10574012

(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	23,836,249.51
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(8,560,511.11)
Total Deposits	15,275,738.40
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,256,571.74
Total Withdrawals (Pool Distribution Amount)	15,275,738.40
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

Cash Reporting	
Total Principal Reduction Current	584,186,137.88
Total Principal Reduction Cumulative	17,554,182,836.82
Scheduled Principal Current	32,979,269.24
Scheduled Principal Cumulative	3,544,516,712.08
Unscheduled Principal Current	542,646,357.53
Unscheduled Principal Cumulative	13,992,350,372.95
Senior Reduction Amount	560,634,446.12
Subordinate Reduction Amount	14,991,180.65
Calculated Recovery Principal Amount	77,014,643.21
Calculated Tranche Write-down Amount	8,560,511.11
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	122291
Period Beginning Loan Count	64291
Period Reference Pool Removal Loan Count	2336
Period Ending Loan Count	61955
UPB at Origination	30,060,523,000.00
UPB at Issuance	29,308,718,889.77
UPB Actual Current	11,754,536,052.95
Period PIF Loan Count Current	1972
PIF Loan Count Cumulative	59364
Period PIF Loan UPB Current	453,326,872.03
PIF Loan UPB Cumulative	12,776,744,118.28
Period Partial Prepayment Amount	14,120,631.70
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	7
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	923,913.43
D180 Credit Event Loan Count Current	364
D180 Credit Event Loan Count Cumulative	867
D180 Credit Event Actual Balance Curr	85,605,113.19
D180 Credit Event Actual Balance Cum	172,197,644.90
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	98
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,292,970.84

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Additional Reporting - Deal Level

Informational Reporting	
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	2
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	574,770.34
Credit Event Amount Current	85,605,113.19
Credit Event Amount Cumulative	173,121,558.33
Total Active Modified Loan Count	115
Total Active Modified Loan UPB	18,749,462.17
Libor Rate	0.149250%
Structural Reporting	
Senior Percentage	96.993411%
Subordinate Percentage	3.006589%
10% Severity Tier Percentage [0 - 1%]	0.294042%
20% Severity Tier Percentage [1 - 2%]	0.000000%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.590683%
Prior Cum Net Credit Event Percentage	0.296641%
Minimum Credit Enhancement Test Pass?	YES

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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
A-H	0.00	0.00	3.000000 %	3.010000 %	2.960000 %
M-1	0.00	0.00	1.650000 %	3.010000 %	2.960000 %
M-1H	0.00	0.00	1.650000 %	3.010000 %	2.960000 %
M-2	0.00	0.00	0.300000 %	0.640000 %	0.600000 %
M-2H	0.00	0.00	0.300000 %	0.640000 %	0.600000 %
B-H	8,560,511.11	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	302	52,980,586.08	0.487451 %	0.450725 %
60 Days	124	23,030,694.38	0.200145 %	0.195930 %
90 Days	130	25,438,294.40	0.209830 %	0.216413 %
120 Days	140	29,727,168.04	0.225970 %	0.252900 %
150 Days	339	73,101,385.12	0.547171 %	0.621899 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1035	204,278,128.02	1.670567 %	1.737866 %

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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
Total	364	85,575,154.32	8,560,511.11	0.073 %	0	0.00	0.00	0.000 %	364	85,575,154.32	8,560,511.11	0.073 %

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)
Summary	0023341682	109,000.00	%	CA	70.00	360	91,919.82	10/31/2020	9,191.98	9,191.98
Summary	0023341935	320,000.00	%	FL	80.00	360	256,562.53	10/31/2020	25,656.25	25,656.25
Summary	0023342195	228,000.00	%	TX	80.00	360	191,131.16	10/31/2020	19,113.12	19,113.12
Summary	0023342337	352,000.00	%	NJ	80.00	360	296,877.66	10/31/2020	29,687.77	29,687.77
Summary	0023343434	372,000.00	%	UT	80.00	360	316,534.26	10/31/2020	31,653.43	31,653.43
Summary	0023343713	157,000.00	%	TX	80.00	360	131,701.32	10/31/2020	13,170.13	13,170.13
Summary	0023344224	104,000.00	%	FL	80.00	360	80,627.27	10/31/2020	8,062.73	8,062.73
Summary	0023344311	417,000.00	%	TX	74.00	360	348,956.17	10/31/2020	34,895.62	34,895.62
Summary	0023344954	226,000.00	%	AZ	80.00	360	188,464.09	10/31/2020	18,846.41	18,846.41
Summary	0023345237	417,000.00	%	NJ	70.00	360	351,551.22	10/31/2020	35,155.12	35,155.12
Summary	0023345926	408,000.00	%	TN	72.00	360	328,301.87	10/31/2020	32,830.19	32,830.19
Summary	0023345942	230,000.00	%	NJ	80.00	360	196,935.71	10/31/2020	19,693.57	19,693.57
Summary	0023346001	528,000.00	%	CA	66.00	360	444,799.50	10/31/2020	44,479.95	44,479.95
Summary	0023346008	413,000.00	%	WA	75.00	360	356,252.95	10/31/2020	35,625.29	35,625.29
Summary	0023346009	377,000.00	%	WA	75.00	360	325,161.81	10/31/2020	32,516.18	32,516.18
Summary	0023346050	164,000.00	%	MD	64.00	360	138,373.93	10/31/2020	13,837.39	13,837.39
Summary	0023346541	340,000.00	%	NY	76.00	360	285,715.07	10/31/2020	28,571.51	28,571.51
Summary	0023347009	85,000.00	%	TX	70.00	360	69,010.77	10/31/2020	6,901.08	6,901.08
Summary	0023347611	185,000.00	%	CA	78.00	360	156,460.75	10/31/2020	15,646.07	15,646.07
Summary	0023347760	288,000.00	%	CA	80.00	360	239,385.20	10/31/2020	23,938.52	23,938.52
Summary	0023347893	625,000.00	%	NJ	66.00	360	526,906.27	10/31/2020	52,690.63	52,690.63
Summary	0023348220	620,000.00	%	NY	70.00	360	522,699.20	10/31/2020	52,269.92	52,269.92

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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)
Summary	0023349250	305,000.00	%	FL	75.00	360	255,970.31	10/31/2020	25,597.03	25,597.03
Summary	0023349285	222,000.00	%	CO	80.00	360	185,010.47	10/31/2020	18,501.05	18,501.05
Summary	0023349308	208,000.00	%	PA	80.00	360	175,506.05	10/31/2020	17,550.60	17,550.60
Summary	0023349343	412,000.00	%	TX	80.00	360	343,493.13	10/31/2020	34,349.31	34,349.31
Summary	0023349795	299,000.00	%	CA	80.00	360	251,470.15	10/31/2020	25,147.01	25,147.01
Summary	0023349889	331,000.00	%	NY	80.00	360	274,816.03	10/31/2020	27,481.60	27,481.60
Summary	0023350387	144,000.00	%	MO	74.00	360	122,757.75	10/31/2020	12,275.77	12,275.77
Summary	0023350502	66,000.00	%	IN	80.00	360	56,277.29	10/31/2020	5,627.73	5,627.73
Summary	0023350968	105,000.00	%	CT	70.00	360	89,660.83	10/31/2020	8,966.08	8,966.08
Summary	0023350987	99,000.00	%	KY	75.00	360	84,096.06	10/31/2020	8,409.61	8,409.61
Summary	0023351001	128,000.00	%	LA	75.00	360	100,485.82	10/31/2020	10,048.58	10,048.58
Summary	0023351076	116,000.00	%	NY	80.00	360	97,945.12	10/31/2020	9,794.51	9,794.51
Summary	0023351374	120,000.00	%	CA	80.00	360	101,249.02	10/31/2020	10,124.90	10,124.90
Summary	0023351827	100,000.00	%	MS	80.00	360	84,103.71	10/31/2020	8,410.37	8,410.37
Summary	0023351857	142,000.00	%	MI	80.00	360	119,727.79	10/31/2020	11,972.78	11,972.78
Summary	0023351955	148,000.00	%	NY	80.00	360	124,472.94	10/31/2020	12,447.29	12,447.29
Summary	0023351968	165,000.00	%	NJ	74.00	360	139,216.75	10/31/2020	13,921.67	13,921.67
Summary	0023352783	78,000.00	%	NC	75.00	360	66,143.39	10/31/2020	6,614.34	6,614.34
Summary	0023352916	166,000.00	%	CA	80.00	360	141,055.90	10/31/2020	14,105.59	14,105.59
Summary	0023353678	351,000.00	%	FL	80.00	360	300,454.45	10/31/2020	30,045.44	30,045.44
Summary	0023354254	212,000.00	%	WA	79.00	360	176,821.99	10/31/2020	17,682.20	17,682.20
Summary	0023354788	436,000.00	%	CT	80.00	360	355,914.22	10/31/2020	35,591.42	35,591.42
Summary	0023355828	156,000.00	%	FL	80.00	360	113,357.14	10/31/2020	11,335.71	11,335.71
Summary	0023356658	417,000.00	%	MS	69.00	360	352,956.34	10/31/2020	35,295.63	35,295.63
Summary	0023356747	212,000.00	%	TX	75.00	360	186,456.49	10/31/2020	18,645.65	18,645.65
Summary	0023356777	417,000.00	%	NJ	72.00	360	351,840.18	10/31/2020	35,184.02	35,184.02
Summary	0023356942	316,000.00	%	TX	80.00	360	260,727.58	10/31/2020	26,072.76	26,072.76
Summary	0023357195	139,000.00	%	FL	75.00	360	116,972.81	10/31/2020	11,697.28	11,697.28
Summary	0023357485	114,000.00	%	KS	80.00	360	88,009.57	10/31/2020	8,800.96	8,800.96
Summary	0023357526	128,000.00	%	TX	68.00	360	108,760.10	10/31/2020	10,876.01	10,876.01
Summary	0023358807	128,000.00	%	CT	80.00	360	109,178.62	10/31/2020	10,917.86	10,917.86
Summary	0023358991	190,000.00	%	NJ	74.00	360	155,862.24	10/31/2020	15,586.22	15,586.22
Summary	0023359350	491,000.00	%	CA	70.00	360	413,937.77	10/31/2020	41,393.78	41,393.78

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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)
Summary	0023359697	340,000.00	%	AL	80.00	360	290,814.50	10/31/2020	29,081.45	29,081.45
Summary	0023360165	410,000.00	%	MA	69.00	360	339,912.70	10/31/2020	33,991.27	33,991.27
Summary	0023360270	307,000.00	%	CA	80.00	360	252,947.56	10/31/2020	25,294.76	25,294.76
Summary	0023360275	320,000.00	%	CA	80.00	360	269,132.03	10/31/2020	26,913.20	26,913.20
Summary	0023360833	232,000.00	%	IL	80.00	360	194,145.94	10/31/2020	19,414.59	19,414.59
Summary	0023362376	314,000.00	%	CA	71.00	360	250,121.05	10/31/2020	25,012.10	25,012.10
Summary	0023362394	360,000.00	%	NJ	79.00	360	281,337.83	10/31/2020	28,133.78	28,133.78
Summary	0023362414	305,000.00	%	NJ	79.00	360	258,743.32	10/31/2020	25,874.33	25,874.33
Summary	0023362520	598,000.00	%	VA	74.00	360	493,690.19	10/31/2020	49,369.02	49,369.02
Summary	0023363162	400,000.00	%	FL	80.00	360	335,772.32	10/31/2020	33,577.23	33,577.23
Summary	0023363273	167,000.00	%	TX	67.00	360	132,641.90	10/31/2020	13,264.19	13,264.19
Summary	0023363494	201,000.00	%	RI	80.00	360	169,822.54	10/31/2020	16,982.25	16,982.25
Summary	0023364635	350,000.00	%	CA	80.00	360	284,666.52	10/31/2020	28,466.65	28,466.65
Summary	0023364957	146,000.00	%	TX	65.00	360	117,855.83	10/31/2020	11,785.58	11,785.58
Summary	0023365562	146,000.00	%	OH	70.00	360	123,687.94	10/31/2020	12,368.79	12,368.79
Summary	0023365875	248,000.00	%	MI	70.00	360	209,532.21	10/31/2020	20,953.22	20,953.22
Summary	0023365920	629,000.00	%	NY	65.00	360	533,631.96	10/31/2020	53,363.20	53,363.20
Summary	0023365969	625,000.00	%	CA	67.00	360	525,211.00	10/31/2020	52,521.10	52,521.10
Summary	0023366307	114,000.00	%	PR	75.00	360	97,151.19	10/31/2020	9,715.12	9,715.12
Summary	0023366308	69,000.00	%	PR	66.00	360	57,979.39	10/31/2020	5,797.94	5,797.94
Summary	0023366333	403,000.00	%	IL	67.00	360	333,838.54	10/31/2020	33,383.85	33,383.85
Summary	0023366805	300,000.00	%	HI	80.00	360	259,093.28	10/31/2020	25,909.33	25,909.33
Summary	0023367340	414,000.00	%	TX	72.00	360	351,775.61	10/31/2020	35,177.56	35,177.56
Summary	0023367390	311,000.00	%	TX	80.00	360	284,532.73	10/31/2020	28,453.27	28,453.27
Summary	0023367665	227,000.00	%	CA	66.00	360	188,210.70	10/31/2020	19,442.29	19,442.29
Summary	0023367744	516,000.00	%	CA	80.00	360	433,475.94	10/31/2020	43,347.59	43,347.59
Summary	0023368395	207,000.00	%	MS	78.00	360	173,380.68	10/31/2020	17,338.07	17,338.07
Summary	0023368542	417,000.00	%	CA	66.00	360	353,496.81	10/31/2020	35,349.68	35,349.68
Summary	0023369069	375,000.00	%	NY	73.00	360	314,285.36	10/31/2020	31,428.54	31,428.54
Summary	0023369136	405,000.00	%	NY	69.00	360	332,043.59	10/31/2020	33,204.36	33,204.36
Summary	0023369331	282,000.00	%	TX	77.00	360	231,997.89	10/31/2020	23,199.79	23,199.79
Summary	0023369477	296,000.00	%	CT	80.00	360	250,801.92	10/31/2020	25,080.19	25,080.19
Summary	0023369626	112,000.00	%	MI	80.00	360	95,018.42	10/31/2020	9,501.84	9,501.84

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Summary	0023370519	186,000.00	%	PA	70.00	360	159,285.72	10/31/2020	15,928.57	15,928.57
Summary	0023370718	325,000.00	%	MD	65.00	360	276,367.33	10/31/2020	27,636.73	27,636.73
Summary	0023370766	245,000.00	%	CA	70.00	360	181,942.83	10/31/2020	18,194.28	18,194.28
Summary	0023370783	417,000.00	%	TX	76.00	360	278,174.62	10/31/2020	27,817.46	27,817.46
Summary	0023370822	277,000.00	%	TX	80.00	360	211,116.30	10/31/2020	21,111.63	21,111.63
Summary	0023371213	173,000.00	%	CA	75.00	360	149,199.39	10/31/2020	14,919.94	14,919.94
Summary	0023371995	210,000.00	%	OH	80.00	360	127,650.75	10/31/2020	12,765.07	12,765.07
Summary	0023372091	394,000.00	%	TX	80.00	360	329,740.87	10/31/2020	32,974.09	32,974.09
Summary	0023372355	84,000.00	%	TX	75.00	360	70,271.29	10/31/2020	7,027.13	7,027.13
Summary	0023372417	68,000.00	%	MN	70.00	360	57,604.52	10/31/2020	5,760.45	5,760.45
Summary	0023373044	240,000.00	%	CA	80.00	360	201,915.00	10/31/2020	20,191.50	20,191.50
Summary	0023373162	167,000.00	%	TX	80.00	360	140,472.61	10/31/2020	14,047.26	14,047.26
Summary	0023373373	341,000.00	%	CA	62.00	360	283,781.70	10/31/2020	28,378.17	28,378.17
Summary	0023373714	372,000.00	%	TN	80.00	360	311,585.18	10/31/2020	31,158.52	31,158.52
Summary	0023374038	158,000.00	%	OR	64.00	360	132,941.27	10/31/2020	13,294.13	13,294.13
Summary	0023374184	400,000.00	%	SC	80.00	360	336,129.53	10/31/2020	33,612.95	33,612.95
Summary	0023374261	272,000.00	%	AR	80.00	360	221,375.03	10/31/2020	22,137.50	22,137.50
Summary	0023374342	287,000.00	%	TX	74.00	360	241,396.45	10/31/2020	24,139.64	24,139.64
Summary	0023374573	458,000.00	%	VA	74.00	360	386,652.09	10/31/2020	38,665.21	38,665.21
Summary	0023374741	431,000.00	%	CA	80.00	360	364,679.96	10/31/2020	36,468.00	36,468.00
Summary	0023374752	626,000.00	%	VA	79.00	360	529,005.00	10/31/2020	52,900.50	52,900.50
Summary	0023374781	617,000.00	%	VA	80.00	360	493,637.65	10/31/2020	49,363.76	49,363.76
Summary	0023375296	108,000.00	%	GA	80.00	360	92,463.93	10/31/2020	9,246.39	9,246.39
Summary	0023375635	216,000.00	%	NY	64.00	360	183,106.15	10/31/2020	18,310.61	18,310.61
Summary	0023375748	512,000.00	%	NY	67.00	360	437,039.40	10/31/2020	43,703.94	43,703.94
Summary	0023375986	176,000.00	%	FL	80.00	360	149,775.61	10/31/2020	14,977.56	14,977.56
Summary	0023376075	320,000.00	%	CA	77.00	360	271,986.80	10/31/2020	27,198.68	27,198.68
Summary	0023376082	215,000.00	%	FL	73.00	360	176,116.73	10/31/2020	17,611.67	17,611.67
Summary	0023376296	110,000.00	%	CA	65.00	360	93,648.57	10/31/2020	9,364.86	9,364.86
Summary	0023376330	124,000.00	%	KS	80.00	360	98,788.03	10/31/2020	9,878.80	9,878.80
Summary	0023376395	120,000.00	%	TX	75.00	360	101,806.46	10/31/2020	10,180.65	10,180.65
Summary	0023376461	121,000.00	%	CA	64.00	360	102,654.04	10/31/2020	10,265.40	10,265.40
Summary	0023376502	110,000.00	%	GA	80.00	360	93,950.45	10/31/2020	9,395.04	9,395.04

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

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Summary	0023376610	60,000.00	%	OH	69.00	360	51,331.59	10/31/2020	5,133.16	5,133.16
Summary	0023376759	375,000.00	%	NY	75.00	360	315,889.01	10/31/2020	31,588.90	31,588.90
Summary	0023376783	228,000.00	%	CA	80.00	360	188,813.99	10/31/2020	18,881.40	18,881.40
Summary	0023377014	82,000.00	%	AZ	80.00	360	69,862.33	10/31/2020	6,986.23	6,986.23
Summary	0023377032	51,000.00	%	FL	80.00	360	37,101.93	10/31/2020	3,710.19	3,710.19
Summary	0023377156	67,000.00	%	FL	75.00	360	57,726.12	10/31/2020	5,772.61	5,772.61
Summary	0023377901	347,000.00	%	CA	74.00	360	239,976.54	10/31/2020	23,997.65	23,997.65
Summary	0023378106	400,000.00	%	MA	69.00	360	304,236.16	10/31/2020	30,423.62	30,423.62
Summary	0023378555	105,000.00	%	FL	64.00	360	88,802.01	10/31/2020	8,880.20	8,880.20
Summary	0023379422	366,000.00	%	FL	80.00	360	307,689.40	10/31/2020	30,768.94	30,768.94
Summary	0023379477	370,000.00	%	MN	80.00	360	310,188.84	10/31/2020	31,018.88	31,018.88
Summary	0023379886	160,000.00	%	PA	80.00	360	134,453.15	10/31/2020	13,445.31	13,445.31
Summary	0023379911	96,000.00	%	SC	80.00	360	82,189.89	10/31/2020	8,218.99	8,218.99
Summary	0023379953	347,000.00	%	NJ	71.00	360	294,003.70	10/31/2020	29,400.37	29,400.37
Summary	0023380083	760,000.00	%	CA	67.00	360	652,096.74	10/31/2020	65,209.67	65,209.67
Summary	0023380329	393,000.00	%	MA	78.00	360	334,365.87	10/31/2020	33,436.59	33,436.59
Summary	0023381109	308,000.00	%	NJ	70.00	360	266,002.59	10/31/2020	26,600.26	26,600.26
Summary	0023381267	235,000.00	%	CA	66.00	360	197,609.56	10/31/2020	19,760.96	19,760.96
Summary	0023382829	330,000.00	%	ME	80.00	360	274,955.81	10/31/2020	27,495.58	27,495.58
Summary	0023383082	341,000.00	%	KY	64.00	360	287,479.50	10/31/2020	28,747.95	28,747.95
Summary	0023383375	215,000.00	%	CA	80.00	360	180,226.10	10/31/2020	18,022.61	18,022.61
Summary	0023383424	347,000.00	%	AL	64.00	360	291,581.79	10/31/2020	29,158.18	29,158.18
Summary	0023383465	324,000.00	%	CA	79.00	360	273,765.70	10/31/2020	27,376.57	27,376.57
Summary	0023383480	325,000.00	%	MD	80.00	360	274,643.40	10/31/2020	27,464.34	27,464.34
Summary	0023383667	391,000.00	%	FL	80.00	360	332,503.78	10/31/2020	33,250.38	33,250.38
Summary	0023383813	221,000.00	%	MA	80.00	360	187,175.15	10/31/2020	18,717.51	18,717.51
Summary	0023384319	367,000.00	%	MD	67.00	360	308,719.19	10/31/2020	30,871.92	30,871.92
Summary	0023385395	525,000.00	%	MD	73.00	360	416,174.65	10/31/2020	41,617.46	41,617.46
Summary	0023385541	149,000.00	%	PA	65.00	360	124,659.22	10/31/2020	12,465.92	12,465.92
Summary	0023385845	243,000.00	%	NJ	70.00	360	203,206.29	10/31/2020	20,320.63	20,320.63
Summary	0023386090	37,000.00	%	AZ	75.00	360	32,186.82	10/31/2020	3,218.68	3,218.68
Summary	0023386098	185,000.00	%	AR	68.00	360	159,224.35	10/31/2020	15,922.43	15,922.43
Summary	0023386374	587,000.00	%	CA	69.00	360	472,309.37	10/31/2020	47,230.94	47,230.94

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

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Summary	0023386524	195,000.00	%	NJ	75.00	360	162,655.71	10/31/2020	16,265.57	16,265.57
Summary	0023386775	248,000.00	%	CO	75.00	360	206,447.23	10/31/2020	20,644.72	20,644.72
Summary	0023386995	109,000.00	%	IL	75.00	360	92,971.78	10/31/2020	9,297.18	9,297.18
Summary	0023387344	392,000.00	%	PR	80.00	360	333,940.75	10/31/2020	33,394.07	33,394.07
Summary	0023387609	225,000.00	%	NY	75.00	360	189,532.60	10/31/2020	18,953.26	18,953.26
Summary	0023387770	332,000.00	%	MS	80.00	360	281,322.81	10/31/2020	28,132.28	28,132.28
Summary	0023388366	132,000.00	%	CA	66.00	360	103,098.55	10/31/2020	10,309.85	10,309.85
Summary	0023388950	330,000.00	%	CA	71.00	360	279,516.77	10/31/2020	27,951.68	27,951.68
Summary	0023389512	626,000.00	%	CA	78.00	360	526,782.04	10/31/2020	52,678.20	52,678.20
Summary	0023390708	262,000.00	%	NJ	79.00	360	222,038.82	10/31/2020	22,203.88	22,203.88
Summary	0023390772	514,000.00	%	CA	79.00	360	424,857.10	10/31/2020	42,485.71	42,485.71
Summary	0023391139	605,000.00	%	NY	72.00	360	511,259.93	10/31/2020	51,125.99	51,125.99
Summary	0023391288	148,000.00	%	CT	74.00	360	125,032.86	10/31/2020	12,503.29	12,503.29
Summary	0023391877	244,000.00	%	NY	79.00	360	203,067.85	10/31/2020	20,306.78	20,306.78
Summary	0023392029	317,000.00	%	NY	80.00	360	269,688.81	10/31/2020	26,968.88	26,968.88
Summary	0023392446	72,000.00	%	PA	80.00	360	62,312.46	10/31/2020	6,231.25	6,231.25
Summary	0023392494	79,000.00	%	AZ	75.00	360	67,766.91	10/31/2020	6,776.69	6,776.69
Summary	0023392820	95,000.00	%	FL	70.00	360	80,951.88	10/31/2020	8,095.19	8,095.19
Summary	0023393092	136,000.00	%	OH	80.00	360	115,964.33	10/31/2020	11,596.43	11,596.43
Summary	0023393190	417,000.00	%	NJ	71.00	360	316,533.80	10/31/2020	31,653.38	31,653.38
Summary	0023393500	258,000.00	%	HI	62.00	360	219,232.15	10/31/2020	21,923.21	21,923.21
Summary	0023393521	370,000.00	%	NJ	80.00	360	314,965.53	10/31/2020	31,496.55	31,496.55
Summary	0023393846	315,000.00	%	CT	77.00	360	262,043.36	10/31/2020	26,204.34	26,204.34
Summary	0023395036	600,000.00	%	CA	62.00	360	506,059.70	10/31/2020	50,605.97	50,605.97
Summary	0023395366	212,000.00	%	CA	80.00	360	178,442.51	10/31/2020	17,844.25	17,844.25
Summary	0023395520	148,000.00	%	GA	80.00	360	126,138.94	10/31/2020	12,613.89	12,613.89
Summary	0023395729	410,000.00	%	GA	75.00	360	345,034.97	10/31/2020	34,503.50	34,503.50
Summary	0023395793	545,000.00	%	NJ	75.00	360	458,658.03	10/31/2020	45,865.80	45,865.80
Summary	0023395928	490,000.00	%	CA	80.00	360	416,665.59	10/31/2020	41,666.56	41,666.56
Summary	0023396238	284,000.00	%	NY	80.00	360	242,014.90	10/31/2020	24,201.49	24,201.49
Summary	0023396629	310,000.00	%	CA	69.00	360	246,878.19	10/31/2020	24,687.82	24,687.82
Summary	0023397457	292,000.00	%	TX	65.00	360	247,423.03	10/31/2020	24,742.30	24,742.30
Summary	0023397619	620,000.00	%	NY	80.00	360	525,582.22	10/31/2020	52,558.22	52,558.22

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Summary	0023397731	65,000.00	%	PR	65.00	360	54,867.31	10/31/2020	5,486.73	5,486.73
Summary	0023397823	571,000.00	%	CA	68.00	360	480,919.00	10/31/2020	48,091.90	48,091.90
Summary	0023398792	417,000.00	%	DC	69.00	360	333,521.17	10/31/2020	33,352.12	33,352.12
Summary	0023398880	399,000.00	%	CA	80.00	360	332,409.60	10/31/2020	33,240.96	33,240.96
Summary	0023399217	350,000.00	%	NY	65.00	360	296,665.39	10/31/2020	29,666.54	29,666.54
Summary	0023400082	417,000.00	%	MA	63.00	360	354,227.36	10/31/2020	35,422.74	35,422.74
Summary	0023400422	160,000.00	%	WA	80.00	360	107,771.01	10/31/2020	10,777.10	10,777.10
Summary	0023400548	152,000.00	%	CA	75.00	360	131,016.76	10/31/2020	13,101.68	13,101.68
Summary	0023400603	263,000.00	%	MO	80.00	360	220,821.77	10/31/2020	22,082.18	22,082.18
Summary	0023400939	530,000.00	%	VA	61.00	360	448,940.67	10/31/2020	44,894.07	44,894.07
Summary	0023400991	284,000.00	%	MD	80.00	360	239,631.05	10/31/2020	23,963.10	23,963.10
Summary	0023401096	288,000.00	%	NY	80.00	360	243,952.92	10/31/2020	24,395.29	24,395.29
Summary	0023402651	229,000.00	%	CA	75.00	360	193,208.47	10/31/2020	19,320.85	19,320.85
Summary	0023402851	86,000.00	%	FL	75.00	360	73,509.97	10/31/2020	7,351.00	7,351.00
Summary	0023403235	152,000.00	%	ND	80.00	360	126,982.96	10/31/2020	12,698.30	12,698.30
Summary	0023403240	265,000.00	%	CT	66.00	360	224,285.04	10/31/2020	22,428.50	22,428.50
Summary	0023404112	487,000.00	%	WA	80.00	360	408,333.03	10/31/2020	40,833.30	40,833.30
Summary	0023404300	351,000.00	%	GA	66.00	360	291,544.78	10/31/2020	29,154.48	29,154.48
Summary	0023404536	328,000.00	%	KY	80.00	360	272,992.62	10/31/2020	27,299.26	27,299.26
Summary	0023404797	439,000.00	%	CA	79.00	360	372,146.08	10/31/2020	37,214.61	37,214.61
Summary	0023405206	400,000.00	%	VA	67.00	360	337,728.54	10/31/2020	33,772.85	33,772.85
Summary	0023405352	416,000.00	%	MN	65.00	360	350,150.61	10/31/2020	35,015.06	35,015.06
Summary	0023405901	309,000.00	%	WA	79.00	360	264,935.81	10/31/2020	26,493.58	26,493.58
Summary	0023407119	328,000.00	%	NY	80.00	360	296,320.30	10/31/2020	29,632.03	29,632.03
Summary	0023407322	98,000.00	%	AL	78.00	360	82,178.30	10/31/2020	8,217.83	8,217.83
Summary	0023407779	348,000.00	%	GA	80.00	360	292,910.84	10/31/2020	29,291.08	29,291.08
Summary	0023408455	90,000.00	%	MI	66.00	360	74,989.86	10/31/2020	7,498.99	7,498.99
Summary	0023409034	626,000.00	%	MD	68.00	360	521,580.46	10/31/2020	52,158.05	52,158.05
Summary	0023409419	271,000.00	%	FL	80.00	360	225,361.73	10/31/2020	22,536.17	22,536.17
Summary	0023409492	277,000.00	%	FL	77.00	360	235,998.53	10/31/2020	23,599.85	23,599.85
Summary	0023409530	412,000.00	%	MA	75.00	360	328,500.00	10/31/2020	32,850.00	32,850.00
Summary	0023410080	133,000.00	%	NY	80.00	360	110,478.96	10/31/2020	11,047.90	11,047.90
Summary	0023410147	338,000.00	%	RI	76.00	360	284,580.47	10/31/2020	28,458.05	28,458.05

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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)
Summary	0023410267	258,000.00	%	TX	80.00	360	219,169.61	10/31/2020	21,916.96	21,916.96
Summary	0023410285	274,000.00	%	IL	64.00	360	257,805.41	10/31/2020	25,780.54	25,780.54
Summary	0023410297	126,000.00	%	CA	80.00	360	106,530.63	10/31/2020	10,653.06	10,653.06
Summary	0023410384	228,000.00	%	NY	63.00	360	190,870.06	10/31/2020	19,087.01	19,087.01
Summary	0023410530	255,000.00	%	NC	75.00	360	219,907.90	10/31/2020	21,990.79	21,990.79
Summary	0023410534	516,000.00	%	IL	80.00	360	436,050.24	10/31/2020	43,605.02	43,605.02
Summary	0023410795	380,000.00	%	CA	74.00	360	320,423.03	10/31/2020	32,042.30	32,042.30
Summary	0023412601	372,000.00	%	OR	80.00	360	316,463.99	10/31/2020	31,646.40	31,646.40
Summary	0023413015	82,000.00	%	PR	80.00	360	70,378.01	10/31/2020	7,037.80	7,037.80
Summary	0023413017	166,000.00	%	PR	73.00	360	140,975.39	10/31/2020	14,097.54	14,097.54
Summary	0023413019	174,000.00	%	PR	80.00	360	148,317.62	10/31/2020	14,831.76	14,831.76
Summary	0023413021	105,000.00	%	PR	79.00	360	88,379.44	10/31/2020	8,837.94	8,837.94
Summary	0023413418	380,000.00	%	PA	80.00	360	304,965.60	10/31/2020	30,496.56	30,496.56
Summary	0023414430	415,000.00	%	CA	62.00	360	351,168.66	10/31/2020	35,116.87	35,116.87
Summary	0023415209	405,000.00	%	NY	75.00	360	342,566.77	10/31/2020	34,256.68	34,256.68
Summary	0023415221	340,000.00	%	NJ	74.00	360	288,893.74	10/31/2020	28,889.37	28,889.37
Summary	0023415396	67,000.00	%	PR	61.00	360	57,275.41	10/31/2020	5,727.54	5,727.54
Summary	0023415406	320,000.00	%	PR	69.00	360	271,499.92	10/31/2020	27,149.99	27,149.99
Summary	0023415413	337,000.00	%	PR	79.00	360	228,503.47	10/31/2020	22,850.35	22,850.35
Summary	0023415431	304,000.00	%	PR	76.00	360	257,934.34	10/31/2020	25,793.43	25,793.43
Summary	0023416009	194,000.00	%	MA	71.00	360	163,464.07	10/31/2020	16,346.41	16,346.41
Summary	0023417077	250,000.00	%	NJ	75.00	360	206,748.65	10/31/2020	20,674.86	20,674.86
Summary	0023417093	206,000.00	%	NJ	77.00	360	172,689.12	10/31/2020	17,268.91	17,268.91
Summary	0023417345	377,000.00	%	CA	65.00	360	322,769.78	10/31/2020	32,276.98	32,276.98
Summary	0023417515	385,000.00	%	MN	65.00	360	309,099.06	10/31/2020	30,909.91	30,909.91
Summary	0023417847	248,000.00	%	CT	80.00	360	207,392.87	10/31/2020	20,739.29	20,739.29
Summary	0023418035	296,000.00	%	MA	78.00	360	268,112.71	10/31/2020	26,811.27	26,811.27
Summary	0023418684	125,000.00	%	ME	73.00	360	105,242.00	10/31/2020	10,524.20	10,524.20
Summary	0023419117	148,000.00	%	IL	80.00	360	91,243.31	10/31/2020	9,124.33	9,124.33
Summary	0023419396	178,000.00	%	TX	80.00	360	148,556.95	10/31/2020	14,855.69	14,855.69
Summary	0023419892	438,000.00	%	HI	80.00	360	373,585.15	10/31/2020	37,358.51	37,358.51
Summary	0023420051	309,000.00	%	NC	79.00	360	257,723.64	10/31/2020	25,772.36	25,772.36
Summary	0023420128	417,000.00	%	MN	73.00	360	348,624.45	10/31/2020	34,862.44	34,862.44

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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)
Summary	0023421188	140,000.00	%	CA	77.00	360	118,026.17	10/31/2020	11,802.62	11,802.62
Summary	0023422321	294,000.00	%	PA	80.00	360	247,990.12	10/31/2020	24,799.01	24,799.01
Summary	0023422740	158,000.00	%	TX	80.00	360	135,839.81	10/31/2020	13,583.98	13,583.98
Summary	0023422951	417,000.00	%	CA	79.00	360	349,992.44	10/31/2020	34,999.24	34,999.24
Summary	0023423181	400,000.00	%	CA	79.00	360	332,529.10	10/31/2020	33,252.91	33,252.91
Summary	0023424731	409,000.00	%	CA	66.00	360	334,029.20	10/31/2020	33,402.92	33,402.92
Summary	0023424890	413,000.00	%	FL	75.00	360	347,758.26	10/31/2020	34,775.83	34,775.83
Summary	0023425905	188,000.00	%	VA	78.00	360	155,094.32	10/31/2020	15,509.43	15,509.43
Summary	0023426465	140,000.00	%	VA	75.00	360	121,308.58	10/31/2020	12,130.86	12,130.86
Summary	0023426540	140,000.00	%	OR	77.00	360	118,680.12	10/31/2020	11,868.01	11,868.01
Summary	0023426616	107,000.00	%	WI	67.00	360	90,206.79	10/31/2020	9,020.68	9,020.68
Summary	0023426678	294,000.00	%	OR	80.00	360	243,502.05	10/31/2020	24,350.20	24,350.20
Summary	0023426921	230,000.00	%	NE	80.00	360	195,313.10	10/31/2020	19,531.31	19,531.31
Summary	0023426981	123,000.00	%	CA	70.00	360	104,478.08	10/31/2020	10,447.81	10,447.81
Summary	0023427441	115,000.00	%	PR	72.00	360	97,338.53	10/31/2020	9,733.85	9,733.85
Summary	0023427806	188,000.00	%	CA	75.00	360	161,350.52	10/31/2020	16,135.05	16,135.05
Summary	0023427944	615,000.00	%	NY	80.00	360	522,957.94	10/31/2020	52,295.79	52,295.79
Summary	0023428516	327,000.00	%	MI	76.00	360	274,509.07	10/31/2020	27,450.91	27,450.91
Summary	0023428568	372,000.00	%	NJ	80.00	360	315,362.98	10/31/2020	31,536.30	31,536.30
Summary	0023428588	400,000.00	%	CA	80.00	360	335,853.45	10/31/2020	33,585.34	33,585.34
Summary	0023428659	198,000.00	%	NE	74.00	360	166,782.62	10/31/2020	16,678.26	16,678.26
Summary	0023428806	131,000.00	%	IL	80.00	360	110,350.11	10/31/2020	11,035.01	11,035.01
Summary	0023428973	415,000.00	%	PA	67.00	360	352,857.91	10/31/2020	37,627.56	37,627.56
Summary	0023430852	400,000.00	%	CO	79.00	360	335,679.80	10/31/2020	33,567.98	33,567.98
Summary	0023431055	268,000.00	%	CA	80.00	360	216,972.94	10/31/2020	21,697.29	21,697.29
Summary	0023431116	610,000.00	%	HI	72.00	360	505,660.54	10/31/2020	50,566.05	50,566.05
Summary	0023432293	157,000.00	%	CA	74.00	360	85,840.44	10/31/2020	8,584.04	8,584.04
Summary	0023432295	225,000.00	%	PR	74.00	360	189,685.75	10/31/2020	18,968.57	18,968.57
Summary	0023432376	155,000.00	%	PA	67.00	360	126,072.29	10/31/2020	12,607.23	12,607.23
Summary	0023433365	76,000.00	%	TX	80.00	360	61,338.64	10/31/2020	6,133.86	6,133.86
Summary	0023433410	406,000.00	%	CA	70.00	360	349,377.44	10/31/2020	34,937.74	34,937.74
Summary	0023433561	390,000.00	%	CA	75.00	360	332,644.46	10/31/2020	33,264.45	33,264.45
Summary	0023433605	394,000.00	%	CA	77.00	360	331,174.89	10/31/2020	33,117.49	33,117.49

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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)
Summary	0023434004	121,000.00	%	TX	75.00	360	101,977.29	10/31/2020	10,197.73	10,197.73
Summary	0023434450	246,000.00	%	VA	75.00	360	206,513.92	10/31/2020	20,651.39	20,651.39
Summary	0023435226	274,000.00	%	NJ	73.00	360	232,043.32	10/31/2020	23,204.33	23,204.33
Summary	0023435404	160,000.00	%	WI	80.00	360	134,733.50	10/31/2020	13,473.35	13,473.35
Summary	0023436314	177,000.00	%	NJ	79.00	360	148,750.91	10/31/2020	14,875.09	14,875.09
Summary	0023436544	349,000.00	%	CA	78.00	360	294,818.79	10/31/2020	29,481.88	29,481.88
Summary	0023436870	59,000.00	%	MA	75.00	360	49,783.68	10/31/2020	4,978.37	4,978.37
Summary	0023438621	333,000.00	%	CA	70.00	360	282,737.68	10/31/2020	28,273.77	28,273.77
Summary	0023439133	318,000.00	%	CA	80.00	360	266,975.86	10/31/2020	26,697.59	26,697.59
Summary	0023440225	300,000.00	%	WA	67.00	360	250,103.39	10/31/2020	25,010.34	25,010.34
Summary	0023440835	161,000.00	%	SC	71.00	360	133,675.04	10/31/2020	13,400.41	13,400.41
Summary	0023440898	75,000.00	%	IL	61.00	360	58,105.35	10/31/2020	5,810.53	5,810.53
Summary	0023440963	390,000.00	%	CA	70.00	360	328,265.71	10/31/2020	32,826.57	32,826.57
Summary	0023441326	263,000.00	%	MD	79.00	360	222,745.04	10/31/2020	22,274.50	22,274.50
Summary	0023441918	160,000.00	%	MN	77.00	360	122,572.33	10/31/2020	12,257.23	12,257.23
Summary	0023443397	336,000.00	%	HI	80.00	360	284,612.21	10/31/2020	28,461.22	28,461.22
Summary	0023444349	170,000.00	%	OK	63.00	360	140,926.16	10/31/2020	14,092.62	14,092.62
Summary	0023445562	310,000.00	%	CA	75.00	360	260,086.03	10/31/2020	26,008.60	26,008.60
Summary	0023445693	149,000.00	%	OR	75.00	360	125,885.14	10/31/2020	12,588.51	12,588.51
Summary	0023445982	454,000.00	%	HI	80.00	360	390,010.67	10/31/2020	39,001.07	39,001.07
Summary	0023446461	200,000.00	%	WA	70.00	360	163,816.91	10/31/2020	16,381.69	16,381.69
Summary	0023447578	116,000.00	%	PR	78.00	360	96,842.96	10/31/2020	9,684.30	9,684.30
Summary	0023447748	176,000.00	%	CA	75.00	360	150,169.34	10/31/2020	15,016.93	15,016.93
Summary	0023448241	372,000.00	%	CA	80.00	360	315,988.76	10/31/2020	31,598.88	31,598.88
Summary	0023448464	210,000.00	%	CA	66.00	360	178,841.90	10/31/2020	17,884.19	17,884.19
Summary	0023448514	345,000.00	%	CA	65.00	360	293,434.08	10/31/2020	29,343.41	29,343.41
Summary	0023448683	417,000.00	%	CA	70.00	360	350,585.40	10/31/2020	35,058.54	35,058.54
Summary	0023448770	392,000.00	%	CA	80.00	360	285,344.89	10/31/2020	28,534.49	28,534.49
Summary	0023449046	412,000.00	%	CA	70.00	360	345,411.56	10/31/2020	34,541.16	34,541.16
Summary	0023449771	288,000.00	%	FL	80.00	360	241,074.86	10/31/2020	24,107.49	24,107.49
Summary	0023450693	230,000.00	%	MN	78.00	360	195,428.15	10/31/2020	19,542.81	19,542.81
Summary	0023450801	167,000.00	%	WA	80.00	360	141,249.13	10/31/2020	14,124.91	14,124.91
Summary	0023451279	240,000.00	%	NY	75.00	360	203,493.73	10/31/2020	20,349.37	20,349.37

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Summary	0023451447	426,000.00	%	VA	71.00	360	359,376.56	10/31/2020	35,937.66	35,937.66
Summary	0023451475	187,000.00	%	TX	75.00	360	158,385.40	10/31/2020	15,838.54	15,838.54
Summary	0023451549	245,000.00	%	NJ	79.00	360	192,390.69	10/31/2020	19,239.07	19,239.07
Summary	0023451652	209,000.00	%	CA	75.00	360	178,127.56	10/31/2020	17,812.76	17,812.76
Summary	0023451704	88,000.00	%	WI	71.00	360	74,445.06	10/31/2020	7,444.51	7,444.51
Summary	0023452478	320,000.00	%	CA	75.00	360	272,732.48	10/31/2020	27,273.25	27,273.25
Summary	0023452778	387,000.00	%	CA	66.00	360	326,409.09	10/31/2020	32,640.91	32,640.91
Summary	0023452942	290,000.00	%	TN	80.00	360	243,758.77	10/31/2020	24,375.88	24,375.88
Summary	0023453534	591,000.00	%	NY	71.00	360	502,584.97	10/31/2020	50,258.50	50,258.50
Summary	0023453729	316,000.00	%	PR	80.00	360	272,513.70	10/31/2020	27,251.37	27,251.37
Summary	0023454057	121,000.00	%	FL	66.00	360	102,690.88	10/31/2020	10,269.09	10,269.09
Summary	0023455445	196,000.00	%	NY	80.00	360	166,990.46	10/31/2020	16,699.05	16,699.05
Summary	0023455893	139,000.00	%	TN	78.00	360	116,907.22	10/31/2020	11,690.72	11,690.72
Summary	0023456997	270,000.00	%	TX	75.00	360	246,426.68	10/31/2020	24,642.67	24,642.67
Summary	0023457185	327,000.00	%	PR	75.00	360	277,420.67	10/31/2020	27,742.07	27,742.07
Summary	0023457818	51,000.00	%	NY	75.00	360	39,170.50	10/31/2020	3,917.05	3,917.05
Summary	0023458015	400,000.00	%	OR	80.00	360	340,663.97	10/31/2020	34,066.40	34,066.40
Summary	0023458176	623,000.00	%	CA	74.00	360	483,185.81	10/31/2020	48,318.58	48,318.58
Summary	0023458294	314,000.00	%	KY	80.00	360	265,437.90	10/31/2020	26,543.79	26,543.79
Summary	0023458629	398,000.00	%	MN	80.00	360	337,256.12	10/31/2020	33,725.61	33,725.61
Summary	0023458669	262,000.00	%	VA	76.00	360	201,704.34	10/31/2020	20,170.43	20,170.43
Summary	0023458802	375,000.00	%	CA	75.00	360	315,680.00	10/31/2020	31,568.00	31,568.00
Summary	0023459210	216,000.00	%	PA	69.00	360	181,677.71	10/31/2020	18,167.77	18,167.77
Summary	0023459278	236,000.00	%	PA	66.00	360	198,851.39	10/31/2020	19,885.14	19,885.14
Summary	0023459293	114,000.00	%	FL	80.00	360	97,131.19	10/31/2020	9,713.12	9,713.12
Summary	0023459771	204,000.00	%	MI	80.00	360	172,099.59	10/31/2020	17,209.96	17,209.96
Summary	0023460180	188,000.00	%	MS	80.00	360	157,391.37	10/31/2020	15,739.14	15,739.14
Summary	0023460314	192,000.00	%	MD	70.00	360	157,785.02	10/31/2020	15,778.50	15,778.50
Summary	0023460721	349,000.00	%	WY	71.00	360	296,359.83	10/31/2020	29,635.98	29,635.98
Summary	0023460814	349,000.00	%	CA	72.00	360	295,146.80	10/31/2020	29,514.68	29,514.68
Summary	0023461099	112,000.00	%	IL	80.00	360	93,753.02	10/31/2020	9,375.30	9,375.30
Summary	0023461252	284,000.00	%	VT	74.00	360	241,440.55	10/31/2020	24,144.05	24,144.05
Summary	0023461701	200,000.00	%	CA	80.00	360	161,648.34	10/31/2020	16,164.83	16,164.83

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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)
Summary	0023461734	623,000.00	%	CA	75.00	360	522,707.03	10/31/2020	52,270.70	52,270.70
Summary	0023461969	320,000.00	%	MA	80.00	360	270,854.85	10/31/2020	27,085.48	27,085.48
Summary	0023462169	182,000.00	%	AZ	80.00	360	154,910.40	10/31/2020	15,491.04	15,491.04
Summary	0023462541	260,000.00	%	FL	80.00	360	221,594.94	10/31/2020	22,159.49	22,159.49
Summary	0023462582	188,000.00	%	NY	70.00	360	159,982.65	10/31/2020	15,998.26	15,998.26
Summary	0023462727	210,000.00	%	OR	80.00	360	177,324.17	10/31/2020	17,732.42	17,732.42
Summary	0023463357	405,000.00	%	CA	77.00	360	342,800.47	10/31/2020	34,280.05	34,280.05
Summary	0023463481	221,000.00	%	MN	75.00	360	187,528.74	10/31/2020	18,752.87	18,752.87
Summary	0023463727	320,000.00	%	AL	80.00	360	270,001.73	10/31/2020	27,000.17	27,000.17
Summary	0023463816	320,000.00	%	NJ	67.00	360	269,346.40	10/31/2020	26,934.64	26,934.64
Summary	0023463911	88,000.00	%	IA	80.00	360	74,359.94	10/31/2020	7,435.99	7,435.99
Summary	0023464437	183,000.00	%	MT	70.00	360	153,765.00	10/31/2020	15,376.50	15,376.50

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.

NOTE: Realized Loss/(Gain) represents Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount for current period. For additional notes related to Cumulative Realized Loss/(Gain), please refer to the Supplemental Reporting Page.

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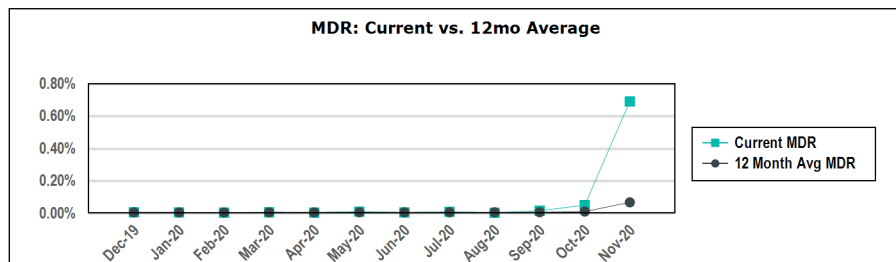
Distribution Date: 25-Nov-2020
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Realized Loss Report - Collateral

Summary

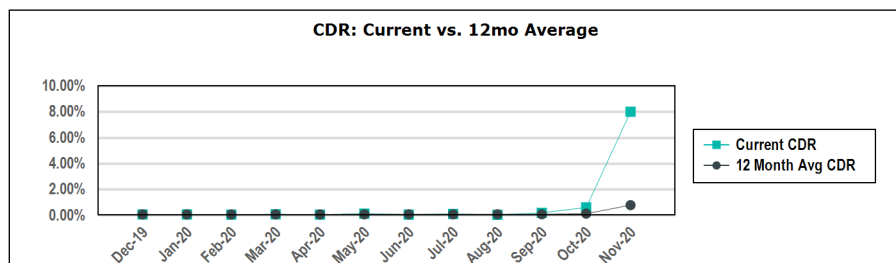
MDR

Current Month 0.694 %
3 Month Average 0.254 %
12 Month Average 0.068 %



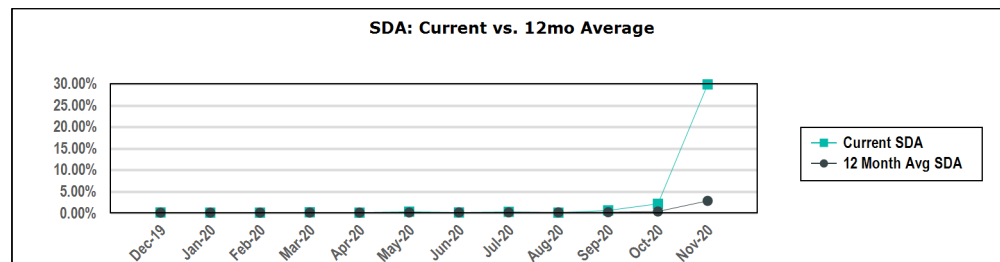
CDR

Current Month 8.012 %
3 Month Average 2.943 %
12 Month Average 0.796 %



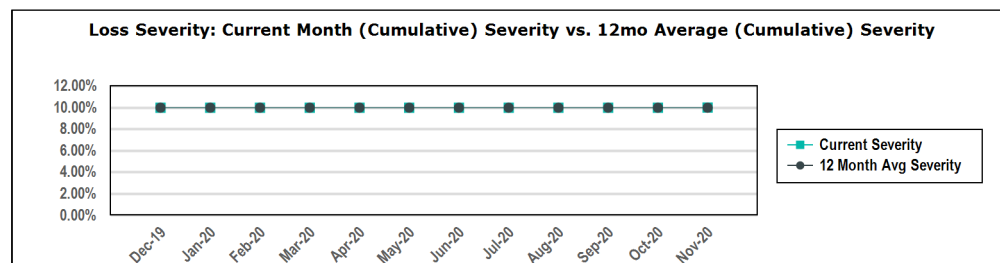
SDA

Current Month 29.929 %
3 Month Average 10.949 %
12 Month Average 2.918 %



Loss Severity

Current Month (Cumulative) 10.002 %
3 Month Average (Cumulative) 10.001 %
12 Month Average (Cumulative) 10.000 %



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	4.479 %
3 Month Average	3.748 %
12 Month Average	1.940 %

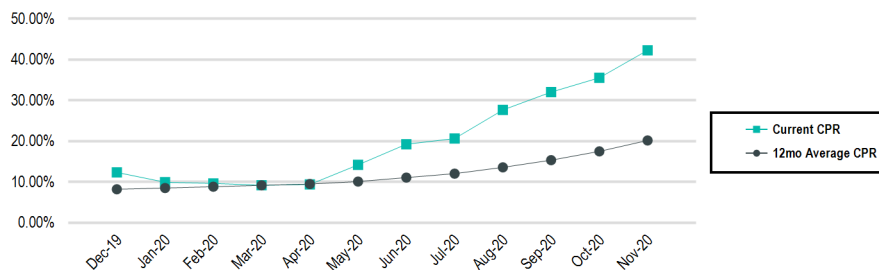
CPR

Current Month	42.301 %
3 Month Average	36.636 %
12 Month Average	20.194 %

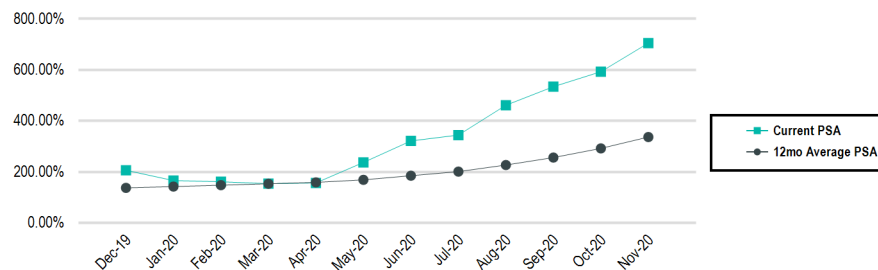
PSA

Current Month	705.009 %
3 Month Average	610.595 %
12 Month Average	336.563 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Supplemental Reporting

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.

Maturity Date:

means the Payment Date in January 2024.

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.

Cut-off Date:

means the close of business on November 30, 2013.

Closing Date:

means January 27, 2014.

Business Day:

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2014-C01), 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.

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.

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Supplemental Reporting

Additional Cumulative Realized Loss/(Gain) notes:

Cumulative Realized Loss/(Gain) represents Cumulative Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount since issuance.
Cumulative Realized Loss/(Gain) Amount can consist of a Credit Event Amount and Reversed Credit Event Amount calculated utilizing different Applicable Severity Percentages based on the then applicable Net Credit Percentage at the time of the Credit Event or Reversal.