

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-C02



Distribution Date: 25-Nov-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	10/30/2020	0.00000 %	20,108,630,028.39	0.00	921,074,068.78	0.00	19,187,555,959.62	921,074,068.78	0.00
1M-1	30711XAE4	11/24/2020	1.09925 %	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	30711XAF1	11/24/2020	2.74925 %	470,256,961.77	1,077,378.29	22,834,587.47	0.00	447,422,374.30	23,911,965.76	0.00
1M-2H	NA	10/30/2020	0.00000 %	25,364,638.98	0.00	1,231,648.04	0.00	24,132,990.93	1,231,648.04	0.00
1B-H	NA	10/30/2020	0.00000 %	127,844,135.13	0.00	0.00	16,096,178.35	111,747,956.78	0.00	28,782,005.25
2A-H	NA	10/30/2020	0.00000 %	5,263,655,297.86	0.00	243,587,971.12	0.00	5,020,067,326.73	243,587,971.12	0.00
2M-1	30711XAG9	11/24/2020	1.09925 %	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	30711XAH7	11/24/2020	2.74925 %	113,418,400.11	259,846.28	7,255,609.80	0.00	106,162,790.31	7,515,456.08	0.00
2M-2H	NA	10/30/2020	0.00000 %	9,414,835.68	0.00	602,286.52	0.00	8,812,549.15	602,286.52	0.00
2B-H	NA	10/30/2020	0.00000 %	82,794,503.33	0.00	0.00	4,715,741.76	78,078,761.57	0.00	12,759,767.31
Totals				26,201,378,801.25	1,337,224.57	1,196,586,171.73	20,811,920.11	24,983,980,709.39	1,197,923,396.30	41,541,772.56

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	45,438,021,034.00	20,108,630,028.39	52,974,759.32	868,099,309.47	0.00	0.00	921,074,068.78	19,187,555,959.62	0.42227975	921,074,068.78
1M-1	555,575,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	29,966,508.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	644,467,000.00	470,256,961.77	1,558,418.54	21,276,168.93	0.00	0.00	22,834,587.47	447,422,374.30	0.69425180	22,834,587.47
1M-2H	34,761,150.00	25,364,638.98	84,057.71	1,147,590.33	0.00	0.00	1,231,648.04	24,132,990.93	0.69425180	1,231,648.04
1B-H	140,529,962.03	127,844,135.13	0.00	0.00	0.00	16,096,178.35	16,096,178.35	111,747,956.78	0.79518955	0.00
2A-H	13,451,089,662.00	5,263,655,297.86	13,507,488.24	230,080,482.88	0.00	0.00	243,587,971.12	5,020,067,326.73	0.37320897	243,587,971.12
2M-1	174,204,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	14,460,633.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	225,820,000.00	113,418,400.11	487,232.76	6,768,377.04	0.00	0.00	7,255,609.80	106,162,790.31	0.47012129	7,255,609.80
2M-2H	18,745,267.00	9,414,835.68	40,445.08	561,841.44	0.00	0.00	602,286.52	8,812,549.15	0.47012129	602,286.52
2B-H	90,838,528.88	82,794,503.33	0.00	0.00	0.00	4,715,741.76	4,715,741.76	78,078,761.57	0.85953353	0.00
Totals	60,818,478,744.91	26,201,378,801.25	68,652,401.65	1,127,933,770.09	0.00	20,811,920.11	1,217,398,091.84	24,983,980,709.39	0.41079588	1,196,586,171.73

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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	45,438,021,034.00	442.55074431	1.16586854	19.10513023	0.00000000	0.00000000	20.27099878	422.27974553	0.42227975	20.27099878
1M-1	555,575,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	29,966,508.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,467,000.00	729.68353968	2.41815103	33.01358942	0.00000000	0.00000000	35.43174045	694.25179924	0.69425180	35.43174045
1M-2H	34,761,150.00	729.68353981	2.41815101	33.01358931	0.00000000	0.00000000	35.43174032	694.25179921	0.69425180	35.43174032
1B-H	140,529,962.03	909.72866770	0.00000000	0.00000000	0.00000000	114.53912118	114.53912118	795.18954653	0.79518955	0.00000000
2A-H	13,451,089,662.00	391.31813334	1.00419286	17.10496983	0.00000000	0.00000000	18.10916270	373.20897064	0.37320897	18.10916270
2M-1	174,204,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	14,460,633.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	225,820,000.00	502.25135112	2.15761562	29.97244283	0.00000000	0.00000000	32.13005845	470.12129267	0.47012129	32.13005845
2M-2H	18,745,267.00	502.25135123	2.15761557	29.97244264	0.00000000	0.00000000	32.13005822	470.12129248	0.47012129	32.13005822
2B-H	90,838,528.88	911.44698567	0.00000000	0.00000000	0.00000000	51.91345366	51.91345366	859.53353200	0.85953353	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 %	20,108,630,028.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,187,555,959.62
1M-1	N/A	N/A	1.09925 %	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	2.74925 %	470,256,961.77	1,077,378.29	0.00	0.00	0.00	0.00	1,077,378.29	0.00	447,422,374.30
1M-2H	N/A	N/A	0.00000 %	25,364,638.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,132,990.93
1B-H	N/A	N/A	0.00000 %	127,844,135.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,747,956.78
2A-H	N/A	N/A	0.00000 %	5,263,655,297.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,020,067,326.73
2M-1	N/A	N/A	1.09925 %	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	2.74925 %	113,418,400.11	259,846.28	0.00	0.00	0.00	0.00	259,846.28	0.00	106,162,790.31
2M-2H	N/A	N/A	0.00000 %	9,414,835.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,812,549.15
2B-H	N/A	N/A	0.00000 %	82,794,503.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,078,761.57
Totals					1,337,224.57	0.00	0.00	0.00	0.00	1,337,224.57	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	45,438,021,034.00	0.00000 %	442.55074431	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	422.27974553
1M-1	555,575,000.00	1.09925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	29,966,508.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	644,467,000.00	2.74925 %	729.68353968	1.67173539	0.00000000	0.00000000	0.00000000	0.00000000	1.67173539	0.00000000	694.25179924
1M-2H	34,761,150.00	0.00000 %	729.68353981	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	694.25179921
1B-H	140,529,962.03	0.00000 %	909.72866770	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	795.18954653
2A-H	13,451,089,662.00	0.00000 %	391.31813334	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	373.20897064
2M-1	174,204,000.00	1.09925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	14,460,633.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	225,820,000.00	2.74925 %	502.25135112	1.15067877	0.00000000	0.00000000	0.00000000	0.00000000	1.15067877	0.00000000	470.12129267
2M-2H	18,745,267.00	0.00000 %	502.25135123	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	470.12129248
2B-H	90,838,528.88	0.00000 %	911.44698567	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	859.53353200

(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	52,258,508.61
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,811,920.11)
Total Deposits	31,446,588.50
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	31,427,421.84
Total Withdrawals (Pool Distribution Amount)	31,446,588.50
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 Rate	0.149250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	961,236,482.65
Total Principal Reduction Cumulative	27,072,461,372.28
Scheduled Principal Current	54,617,235.57
Scheduled Principal Cumulative	5,444,861,913.77
Unscheduled Principal Current	890,523,068.73
Unscheduled Principal Cumulative	21,598,817,453.26
Senior Reduction Amount	921,074,068.78
Subordinate Reduction Amount	24,066,235.52
Calculated Recovery Principal Amount	144,866,174.41
Calculated Tranche Write-Down Amount	16,096,178.35
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	256,161,609.21
Total Principal Reduction Cumulative	8,762,036,663.12
Scheduled Principal Current	14,035,166.08
Scheduled Principal Cumulative	1,510,577,172.61
Unscheduled Principal Current	237,410,701.37
Unscheduled Principal Cumulative	7,238,699,723.19
Senior Reduction Amount	243,587,971.12
Subordinate Reduction Amount	7,857,896.33
Calculated Recovery Principal Amount	42,441,677.26
Calculated Tranche Write-Down Amount	4,715,741.76
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	192365
Period Beginning Loan Count	104691
Period Reference Pool Removal Loan Count	3665
Period Ending Loan Count	101026

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	48,164,349,000.00
UPB at Issuance	46,843,320,654.03
UPB Actual Current	19,770,859,281.75
Period PIF Loan Count Current	2984
PIF Loan Count Cumulative	89801
Period PIF Loan UPB Current	725,331,520.10
PIF Loan UPB Cumulative	19,762,262,745.97
Period Partial Prepayment Amount	23,371,351.94
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	1,214,491.62
D180 Credit Event Loan Count Current	681
D180 Credit Event Loan Count Cumulative	1387
D180 Credit Event Actual Balance Curr	160,961,787.31
D180 Credit Event Actual Balance Cum	286,605,567.63
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	139
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	27,975,945.06
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	8
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,303,637.01
Credit Event Amount Current	160,961,787.31
Credit Event Amount Cumulative	287,820,059.25
Total Active Modified Loan Count	184
Total Active Modified Loan UPB	29,932,211.58
Group 2	
At Issuance Loan Count	62584
Period Beginning Loan Count	30221
Period Reference Pool Removal Loan Count	1111
Period Ending Loan Count	29110
UPB at Origination	14,331,587,000.00
UPB at Issuance	13,975,158,090.88
UPB Actual Current	5,213,121,427.78

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	907
PIF Loan Count Cumulative	32783
Period PIF Loan UPB Current	191,416,390.22
PIF Loan UPB Cumulative	6,820,056,597.59
Period Partial Prepayment Amount	4,310,912.37
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	1,790,489.19
D180 Credit Event Loan Count Current	204
D180 Credit Event Loan Count Cumulative	644
D180 Credit Event Actual Balance Curr	47,157,419.02
D180 Credit Event Actual Balance Cum	125,807,188.14
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	35
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	7,128,468.61
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	5
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	526,864.56
Credit Event Amount Current	47,157,419.02
Credit Event Amount Cumulative	127,597,677.33
Total Active Modified Loan Count	96
Total Active Modified Loan UPB	17,402,839.48
Structural Reporting	
Group 1	
Senior Percentage	96.992751%
Subordinate Percentage	3.007249%
10% Severity Tier Percentage [0 - 1%]	0.346400%
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	0.614431%
Prior Cum Net Credit Event Percentage	0.268031%
Minimum Credit Enhancement Test Pass?	YES

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 2</u>	
Senior Percentage	96.240316%
Subordinate Percentage	3.759684%
10% Severity Tier Percentage [0 - 1%]	0.341207%
20% Severity Tier Percentage [1 - 3%]	0.000000%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.913032%
Prior Cum Net Credit Event Percentage	0.571825%
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
1A-H	0.00	0.00	3.000000 %	3.010000 %	2.950000 %
1M-1	0.00	0.00	1.750000 %	3.010000 %	2.950000 %
1M-1H	0.00	0.00	1.750000 %	3.010000 %	2.950000 %
1M-2	0.00	0.00	0.300000 %	0.620000 %	0.570000 %
1M-2H	0.00	0.00	0.300000 %	0.620000 %	0.570000 %
1B-H	16,096,178.35	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.760000 %	3.700000 %
2M-1	0.00	0.00	2.400000 %	3.760000 %	3.700000 %
2M-1H	0.00	0.00	2.400000 %	3.760000 %	3.700000 %
2M-2	0.00	0.00	0.650000 %	1.510000 %	1.500000 %
2M-2H	0.00	0.00	0.650000 %	1.510000 %	1.500000 %
2B-H	4,715,741.76	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2014-C02



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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	747	135,754,668.59	0.574015 %	0.543367 %
60 Days	359	70,483,624.45	0.275865 %	0.282115 %
90 Days	305	66,869,958.56	0.234370 %	0.267651 %
120 Days	378	80,585,683.30	0.290465 %	0.322549 %
150 Days	729	164,405,429.19	0.560183 %	0.658043 %
180+ Days	1	349,676.41	0.000768 %	0.001400 %
Totals	2519	518,449,040.50	1.935667 %	2.075126 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	542	100,443,030.15	0.536496 %	0.508036 %
60 Days	263	53,111,220.76	0.260329 %	0.268634 %
90 Days	233	51,896,784.92	0.230634 %	0.262491 %
120 Days	276	61,492,084.72	0.273197 %	0.311024 %
150 Days	544	127,396,300.02	0.538475 %	0.644364 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1858	394,339,420.57	1.839131 %	1.994549 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	205	35,311,638.44	0.704225 %	0.677361 %
60 Days	96	17,372,403.69	0.329784 %	0.333244 %
90 Days	72	14,973,173.64	0.247338 %	0.287221 %
120 Days	102	19,093,598.58	0.350395 %	0.366260 %
150 Days	185	37,009,129.17	0.635520 %	0.709923 %
180+ Days	1	349,676.41	0.003435 %	0.006708 %
Totals	661	124,109,619.93	2.270697 %	2.380716 %

Connecticut Avenue Securities

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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	681	160,962,352.76	16,096,178.35	0.081 %	0	0.00	0.00	0.000 %	681	160,962,352.76	16,096,178.35	0.081 %
Group 2	204	47,157,419.02	4,715,741.76	0.090 %	0	0.00	0.00	0.000 %	204	47,157,419.02	4,715,741.76	0.090 %
Total	885	208,119,771.78	20,811,920.11	0.083 %	0	0.00	0.00	0.000 %	885	208,119,771.78	20,811,920.11	0.083 %

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	0023972776	417,000.00	%	MA	73.00	360	345,118.47	10/31/2020	34,511.85	34,511.85
Group 1	0023972851	116,000.00	%	TX	80.00	360	98,258.82	10/31/2020	9,825.88	9,825.88
Group 1	0023973001	51,000.00	%	FL	70.00	360	43,283.94	10/31/2020	4,328.39	4,328.39
Group 1	0023973260	375,000.00	%	TX	69.00	360	311,905.51	10/31/2020	31,190.55	31,190.55
Group 1	0023973519	100,000.00	%	CT	80.00	360	84,440.40	10/31/2020	8,444.04	8,444.04
Group 1	0023973812	133,000.00	%	NJ	70.00	360	110,488.85	10/31/2020	11,048.88	11,048.88
Group 1	0023975854	141,000.00	%	OR	69.00	360	119,080.96	10/31/2020	11,908.10	11,908.10
Group 1	0023975994	152,000.00	%	RI	80.00	360	128,907.06	10/31/2020	12,890.71	12,890.71
Group 1	0023976056	355,000.00	%	TX	69.00	360	297,791.60	10/31/2020	29,779.16	29,779.16
Group 1	0023977863	400,000.00	%	FL	80.00	360	344,709.60	10/31/2020	34,470.96	34,470.96
Group 1	0023978065	248,000.00	%	CT	80.00	360	209,911.39	10/31/2020	20,991.14	20,991.14
Group 1	0023978131	385,000.00	%	NY	69.00	360	329,120.67	10/31/2020	32,912.07	32,912.07
Group 1	0023978140	520,000.00	%	NY	80.00	360	441,570.96	10/31/2020	44,157.10	44,157.10
Group 1	0023978316	400,000.00	%	TX	67.00	360	333,449.77	10/31/2020	33,344.98	33,344.98
Group 1	0023978334	398,000.00	%	MD	80.00	360	334,579.26	10/31/2020	33,457.93	33,457.93
Group 1	0023978426	376,000.00	%	CA	80.00	360	317,493.82	10/31/2020	31,749.38	31,749.38
Group 1	0023978477	504,000.00	%	NY	80.00	360	431,554.60	10/31/2020	42,659.55	42,659.55
Group 1	0023978808	475,000.00	%	CA	72.00	360	396,813.70	10/31/2020	39,681.37	39,681.37
Group 1	0023978934	304,000.00	%	CO	80.00	360	249,775.71	10/31/2020	24,977.57	24,977.57
Group 1	0023979052	228,000.00	%	CA	66.00	360	186,381.58	10/31/2020	18,638.16	18,638.16

Contact:
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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C02



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0023979120	176,000.00	%	TX	80.00	360	146,518.70	10/31/2020	14,651.87	14,651.87
Group 1	0023979742	620,000.00	%	VA	80.00	360	523,623.45	10/31/2020	52,362.34	52,362.34
Group 1	0023979944	280,000.00	%	NY	70.00	360	239,199.07	10/31/2020	23,919.91	23,919.91
Group 1	0023979949	326,000.00	%	NY	70.00	360	275,228.83	10/31/2020	27,522.88	27,522.88
Group 1	0023979997	518,000.00	%	NY	70.00	360	440,819.90	10/31/2020	44,081.99	44,081.99
Group 1	0023980026	225,000.00	%	CT	80.00	360	190,655.32	10/31/2020	19,065.53	19,065.53
Group 1	0023980390	492,000.00	%	NY	70.00	360	417,450.49	10/31/2020	41,745.05	41,745.05
Group 1	0023980420	556,000.00	%	CA	80.00	360	468,917.45	10/31/2020	46,891.74	46,891.74
Group 1	0023980482	572,000.00	%	CT	80.00	360	501,516.83	10/31/2020	50,151.68	50,151.68
Group 1	0023980489	604,000.00	%	CA	62.00	360	491,520.84	10/31/2020	49,152.08	49,152.08
Group 1	0023981105	417,000.00	%	CA	73.00	360	362,326.04	10/31/2020	36,232.60	36,232.60
Group 1	0023981142	224,000.00	%	CA	80.00	360	192,618.44	10/31/2020	19,261.84	19,261.84
Group 1	0023981265	376,000.00	%	NY	80.00	360	318,084.20	10/31/2020	31,808.42	31,808.42
Group 1	0023981327	399,000.00	%	IL	69.00	360	335,675.42	10/31/2020	33,567.54	33,567.54
Group 1	0023981354	200,000.00	%	CA	69.00	360	167,504.07	10/31/2020	16,750.41	16,750.41
Group 1	0023981421	282,000.00	%	VA	67.00	360	237,197.42	10/31/2020	23,719.74	23,719.74
Group 1	0023981428	258,000.00	%	CT	76.00	360	217,562.38	10/31/2020	21,756.24	21,756.24
Group 1	0023981489	196,000.00	%	CO	79.00	360	166,023.66	10/31/2020	16,602.37	16,602.37
Group 1	0023981490	385,000.00	%	WA	72.00	360	326,369.34	10/31/2020	32,636.93	32,636.93
Group 1	0023981503	196,000.00	%	FL	80.00	360	167,049.27	10/31/2020	16,704.93	16,704.93
Group 1	0023981535	220,000.00	%	RI	71.00	360	186,931.79	10/31/2020	18,693.18	18,693.18
Group 1	0023981547	266,000.00	%	AZ	80.00	360	224,298.98	10/31/2020	22,429.90	22,429.90
Group 1	0023981558	294,000.00	%	TX	80.00	360	250,913.88	10/31/2020	25,091.39	25,091.39
Group 1	0023981602	366,000.00	%	AZ	80.00	360	285,879.32	10/31/2020	28,587.93	28,587.93
Group 1	0023981761	339,000.00	%	CA	75.00	360	288,893.28	10/31/2020	28,889.33	28,889.33
Group 1	0023982050	429,000.00	%	MA	65.00	360	364,516.40	10/31/2020	36,451.64	36,451.64
Group 1	0023982056	338,000.00	%	NJ	75.00	360	286,436.93	10/31/2020	28,643.69	28,643.69
Group 1	0023982110	311,000.00	%	CT	75.00	360	265,078.69	10/31/2020	26,507.87	26,507.87
Group 1	0023982201	385,000.00	%	CA	75.00	360	331,351.98	10/31/2020	33,135.20	33,135.20
Group 1	0023982210	249,000.00	%	CA	70.00	360	213,843.64	10/31/2020	21,384.36	21,384.36
Group 1	0023982327	195,000.00	%	CA	74.00	360	166,322.20	10/31/2020	16,632.22	16,632.22
Group 1	0023982540	224,000.00	%	IL	80.00	360	185,705.14	10/31/2020	18,570.51	18,570.51
Group 1	0023982948	90,000.00	%	MO	76.00	360	75,995.91	10/31/2020	7,599.59	7,599.59

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Series 2014-C02



Distribution Date: 25-Nov-2020
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0023982998	232,000.00	%	CO	78.00	360	196,517.69	10/31/2020	19,651.77	19,651.77
Group 1	0023983269	249,000.00	%	IN	75.00	360	210,095.20	10/31/2020	21,009.52	21,009.52
Group 1	0023983390	150,000.00	%	MI	75.00	360	126,562.83	10/31/2020	12,656.28	12,656.28
Group 1	0023983441	417,000.00	%	NY	68.00	360	353,468.69	10/31/2020	35,346.87	35,346.87
Group 1	0023983649	246,000.00	%	MI	71.00	360	207,722.11	10/31/2020	20,772.21	20,772.21
Group 1	0023984533	398,000.00	%	VA	74.00	360	334,636.05	10/31/2020	33,463.60	33,463.60
Group 1	0023985854	340,000.00	%	IL	80.00	360	287,261.76	10/31/2020	28,726.18	28,726.18
Group 1	0023986092	621,000.00	%	NY	65.00	360	499,645.58	10/31/2020	49,964.56	49,964.56
Group 1	0023986135	314,000.00	%	NJ	80.00	360	266,602.42	10/31/2020	26,660.24	26,660.24
Group 1	0023986226	281,000.00	%	DC	80.00	360	234,888.03	10/31/2020	23,488.80	23,488.80
Group 1	0023986995	200,000.00	%	CA	62.00	360	168,879.69	10/31/2020	16,887.97	16,887.97
Group 1	0023987037	350,000.00	%	NJ	67.00	360	293,645.76	10/31/2020	29,364.58	29,364.58
Group 1	0023987435	298,000.00	%	KS	80.00	360	251,439.00	10/31/2020	25,143.90	25,143.90
Group 1	0023987476	180,000.00	%	TX	80.00	360	151,876.42	10/31/2020	15,187.64	15,187.64
Group 1	0023987642	285,000.00	%	CA	75.00	360	242,722.88	10/31/2020	24,272.29	24,272.29
Group 1	0023987695	390,000.00	%	NY	75.00	360	326,661.59	10/31/2020	32,666.16	32,666.16
Group 1	0023987929	320,000.00	%	CA	80.00	360	271,433.85	10/31/2020	27,143.38	27,143.38
Group 1	0023988388	276,000.00	%	NJ	71.00	360	234,339.34	10/31/2020	23,433.93	23,433.93
Group 1	0023988897	380,000.00	%	CA	72.00	360	318,491.67	10/31/2020	31,849.17	31,849.17
Group 1	0023989036	380,000.00	%	CA	80.00	360	282,942.50	10/31/2020	28,294.25	28,294.25
Group 1	0023989204	332,000.00	%	CA	80.00	360	278,535.29	10/31/2020	27,853.53	27,853.53
Group 1	0023989233	407,000.00	%	CA	74.00	360	338,137.86	10/31/2020	33,813.79	33,813.79
Group 1	0023989401	338,000.00	%	MT	80.00	360	282,054.37	10/31/2020	28,205.44	28,205.44
Group 1	0023989669	322,000.00	%	PA	79.00	360	270,154.33	10/31/2020	27,015.43	27,015.43
Group 1	0023990245	550,000.00	%	NJ	71.00	360	467,958.73	10/31/2020	46,795.87	46,795.87
Group 1	0023990454	92,000.00	%	WI	75.00	360	80,099.46	10/31/2020	8,009.95	8,009.95
Group 1	0023990891	600,000.00	%	NY	71.00	360	477,175.74	10/31/2020	47,717.57	47,717.57
Group 1	0023991197	576,000.00	%	MD	69.00	360	486,069.91	10/31/2020	48,606.99	48,606.99
Group 1	0023991249	43,000.00	%	TX	75.00	360	36,325.88	10/31/2020	3,632.59	3,632.59
Group 1	0023991310	82,000.00	%	PA	70.00	360	71,415.26	10/31/2020	7,141.53	7,141.53
Group 1	0023991320	70,000.00	%	KS	80.00	360	60,172.71	10/31/2020	6,017.27	6,017.27
Group 1	0023991490	52,000.00	%	IN	80.00	360	45,190.38	10/31/2020	4,519.04	4,519.04
Group 1	0023991502	244,000.00	%	VA	80.00	360	209,053.03	10/31/2020	20,905.30	20,905.30

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Series 2014-C02



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0023991676	309,000.00	%	CA	62.00	360	263,838.13	10/31/2020	26,383.81	26,383.81
Group 1	0023991921	64,000.00	%	MI	68.00	360	54,265.94	10/31/2020	5,426.59	5,426.59
Group 1	0023992083	50,000.00	%	FL	65.00	360	42,614.35	10/31/2020	4,261.43	4,261.43
Group 1	0023992323	115,000.00	%	NM	79.00	360	97,508.26	10/31/2020	9,750.83	9,750.83
Group 1	0023992643	203,000.00	%	CA	74.00	360	170,848.96	10/31/2020	17,084.90	17,084.90
Group 1	0023993791	377,000.00	%	TX	80.00	360	317,303.39	10/31/2020	31,730.34	31,730.34
Group 1	0023993907	187,000.00	%	PA	72.00	360	151,403.81	10/31/2020	15,140.38	15,140.38
Group 1	0023994094	317,000.00	%	NY	78.00	360	248,439.04	10/31/2020	24,843.90	24,843.90
Group 1	0023994434	610,000.00	%	CA	73.00	360	509,705.24	10/31/2020	50,970.52	50,970.52
Group 1	0023994644	302,000.00	%	CA	80.00	360	253,580.27	10/31/2020	25,358.03	25,358.03
Group 1	0023994682	162,000.00	%	WA	80.00	360	134,521.65	10/31/2020	13,452.16	13,452.16
Group 1	0023994703	288,000.00	%	CA	75.00	360	240,860.18	10/31/2020	24,086.02	24,086.02
Group 1	0023994882	620,000.00	%	MD	63.00	360	518,466.54	10/31/2020	51,846.65	51,846.65
Group 1	0023994905	417,000.00	%	NY	75.00	360	312,981.63	10/31/2020	31,298.16	31,298.16
Group 1	0023995099	404,000.00	%	AR	63.00	360	337,505.45	10/31/2020	33,750.54	33,750.54
Group 1	0023995325	76,000.00	%	FL	63.00	360	63,086.66	10/31/2020	6,308.67	6,308.67
Group 1	0023995527	415,000.00	%	NY	75.00	360	350,214.55	10/31/2020	35,021.45	35,021.45
Group 1	0023995676	87,000.00	%	TX	80.00	360	74,367.86	10/31/2020	7,436.79	7,436.79
Group 1	0023995813	107,000.00	%	MO	80.00	360	91,365.87	10/31/2020	9,136.59	9,136.59
Group 1	0023996076	168,000.00	%	NV	80.00	360	140,292.17	10/31/2020	14,029.22	14,029.22
Group 1	0023996645	153,000.00	%	FL	80.00	360	125,988.28	10/31/2020	12,598.83	12,598.83
Group 1	0023996903	598,000.00	%	CA	64.00	360	513,704.96	10/31/2020	51,370.50	51,370.50
Group 1	0023997680	170,000.00	%	UT	80.00	360	145,312.80	10/31/2020	14,531.28	14,531.28
Group 1	0023997807	161,000.00	%	TX	75.00	360	137,150.75	10/31/2020	13,715.07	13,715.07
Group 1	0023998848	130,000.00	%	AZ	80.00	360	106,931.48	10/31/2020	10,693.15	10,693.15
Group 1	0023998880	149,000.00	%	CA	80.00	360	125,815.25	10/31/2020	12,581.52	12,581.52
Group 1	0023998976	150,000.00	%	VA	73.00	360	127,735.90	10/31/2020	12,773.59	12,773.59
Group 1	0023999031	136,000.00	%	LA	80.00	360	110,337.39	10/31/2020	11,033.74	11,033.74
Group 1	0023999086	65,000.00	%	OH	69.00	360	55,138.01	10/31/2020	5,513.80	5,513.80
Group 1	0023999501	596,000.00	%	CA	80.00	360	504,028.12	10/31/2020	50,402.81	50,402.81
Group 1	0023999596	417,000.00	%	NV	74.00	360	354,056.29	10/31/2020	35,405.63	35,405.63
Group 1	0024000177	349,000.00	%	NY	75.00	360	293,393.61	10/31/2020	29,339.36	29,339.36
Group 1	0024000273	372,000.00	%	NY	80.00	360	316,817.25	10/31/2020	31,681.72	31,681.72

Contact:
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Wells Fargo Bank, N.A.
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Credit-Linked Notes

Series 2014-C02



Distribution Date: 25-Nov-2020
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0024000761	140,000.00	%	NJ	67.00	360	120,242.25	10/31/2020	12,024.22	12,024.22
Group 1	0024000840	337,000.00	%	CA	67.00	360	283,514.99	10/31/2020	28,351.50	28,351.50
Group 1	0024000905	416,000.00	%	AZ	65.00	360	350,150.61	10/31/2020	35,015.06	35,015.06
Group 1	0024001143	141,000.00	%	WI	77.00	360	119,060.56	10/31/2020	11,906.06	11,906.06
Group 1	0024002301	210,000.00	%	CA	75.00	360	180,356.95	10/31/2020	18,035.69	18,035.69
Group 1	0024002584	328,000.00	%	FL	80.00	360	275,070.54	10/31/2020	27,507.05	27,507.05
Group 1	0024003363	188,000.00	%	CT	75.00	360	159,686.34	10/31/2020	15,968.63	15,968.63
Group 1	0024003996	173,000.00	%	FL	77.00	360	157,116.82	10/31/2020	15,711.68	15,711.68
Group 1	0024004187	186,000.00	%	MN	80.00	360	156,516.55	10/31/2020	15,651.65	15,651.65
Group 1	0024004408	229,000.00	%	MA	65.00	360	195,716.06	10/31/2020	19,571.61	19,571.61
Group 1	0024004463	417,000.00	%	MA	73.00	360	352,920.04	10/31/2020	35,292.00	35,292.00
Group 1	0024004834	417,000.00	%	NY	78.00	360	354,319.77	10/31/2020	35,431.98	35,431.98
Group 1	0024005079	340,000.00	%	CA	73.00	360	286,876.70	10/31/2020	28,687.67	28,687.67
Group 1	0024005534	328,000.00	%	UT	67.00	360	277,556.01	10/31/2020	27,755.60	27,755.60
Group 1	0024005603	164,000.00	%	TX	80.00	360	138,767.10	10/31/2020	13,876.71	13,876.71
Group 1	0024006154	292,000.00	%	CA	65.00	360	246,731.16	10/31/2020	24,673.12	24,673.12
Group 1	0024006230	280,000.00	%	OR	74.00	360	236,997.29	10/31/2020	23,699.73	23,699.73
Group 1	0024007225	413,000.00	%	RI	72.00	360	349,387.06	10/31/2020	34,938.71	34,938.71
Group 1	0024007651	301,000.00	%	FL	70.00	360	260,860.12	10/31/2020	26,086.01	26,086.01
Group 1	0024007815	191,000.00	%	DC	75.00	360	165,746.23	10/31/2020	16,574.62	16,574.62
Group 1	0024009045	351,000.00	%	NJ	70.00	360	296,056.47	10/31/2020	29,605.65	29,605.65
Group 1	0024009444	200,000.00	%	OR	80.00	360	169,811.28	10/31/2020	16,981.13	16,981.13
Group 1	0024009487	356,000.00	%	VA	80.00	360	298,645.75	10/31/2020	29,864.57	29,864.57
Group 1	0024009881	413,000.00	%	CA	64.00	360	349,572.14	10/31/2020	34,957.21	34,957.21
Group 1	0024009913	228,000.00	%	VA	80.00	360	195,484.56	10/31/2020	19,548.46	19,548.46
Group 1	0024010211	395,000.00	%	NC	66.00	360	325,603.79	10/31/2020	32,887.61	32,887.61
Group 1	0024010437	352,000.00	%	CA	78.00	360	289,508.74	10/31/2020	28,950.87	28,950.87
Group 1	0024010807	367,000.00	%	CA	72.00	360	291,907.97	10/31/2020	29,190.80	29,190.80
Group 1	0024010985	414,000.00	%	CA	71.00	360	347,749.77	10/31/2020	34,774.98	34,774.98
Group 1	0024010992	280,000.00	%	NY	80.00	360	241,983.38	10/31/2020	24,198.34	24,198.34
Group 1	0024011065	221,000.00	%	KS	76.00	360	183,370.54	10/31/2020	18,337.05	18,337.05
Group 1	0024011075	195,000.00	%	GA	75.00	360	164,556.88	10/31/2020	16,455.69	16,455.69
Group 1	0024011172	417,000.00	%	NY	69.00	360	356,822.10	10/31/2020	35,682.21	35,682.21

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

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Group 1	0024011429	348,000.00	%	NM	61.00	360	282,156.81	10/31/2020	28,215.68	28,215.68
Group 1	0024011749	180,000.00	%	FL	80.00	360	152,588.29	10/31/2020	15,258.83	15,258.83
Group 1	0024012121	258,000.00	%	CT	65.00	360	218,470.02	10/31/2020	21,847.00	21,847.00
Group 1	0024012697	354,000.00	%	CO	75.00	360	297,543.87	10/31/2020	29,754.39	29,754.39
Group 1	0024012754	624,000.00	%	CA	65.00	360	522,956.55	10/31/2020	52,295.65	52,295.65
Group 1	0024013236	410,000.00	%	NY	66.00	360	347,032.78	10/31/2020	34,703.28	34,703.28
Group 1	0024013393	278,000.00	%	CA	80.00	360	235,143.54	10/31/2020	23,514.35	23,514.35
Group 1	0024013664	251,000.00	%	IL	74.00	360	211,189.24	10/31/2020	21,118.92	21,118.92
Group 1	0024014280	600,000.00	%	CA	68.00	360	508,235.39	10/31/2020	50,823.54	50,823.54
Group 1	0024014613	342,000.00	%	FL	64.00	360	284,578.40	10/31/2020	28,457.84	28,457.84
Group 1	0024014843	198,000.00	%	OH	75.00	360	170,345.44	10/31/2020	17,034.54	17,034.54
Group 1	0024014899	132,000.00	%	CA	66.00	360	108,897.86	10/31/2020	10,889.79	10,889.79
Group 1	0024015824	118,000.00	%	TX	63.00	360	101,141.89	10/31/2020	10,114.19	10,114.19
Group 1	0024016289	248,000.00	%	MA	80.00	360	212,768.57	10/31/2020	21,276.86	21,276.86
Group 1	0024016312	548,000.00	%	NY	80.00	360	459,371.14	10/31/2020	45,937.11	45,937.11
Group 1	0024016808	460,000.00	%	VA	75.00	360	392,349.86	10/31/2020	39,234.99	39,234.99
Group 1	0024016903	194,000.00	%	NJ	80.00	360	163,688.35	10/31/2020	16,368.83	16,368.83
Group 1	0024017016	259,000.00	%	PA	75.00	360	219,562.39	10/31/2020	21,956.24	21,956.24
Group 1	0024017346	181,000.00	%	NV	79.00	360	152,177.13	10/31/2020	15,217.71	15,217.71
Group 1	0024017355	366,000.00	%	TX	80.00	360	291,449.36	10/31/2020	29,144.94	29,144.94
Group 1	0024017527	126,000.00	%	PR	80.00	360	107,934.17	10/31/2020	10,793.42	10,793.42
Group 1	0024018181	380,000.00	%	AZ	80.00	360	325,562.23	10/31/2020	32,556.22	32,556.22
Group 1	0024018196	128,000.00	%	CA	75.00	360	105,862.52	10/31/2020	10,586.25	10,586.25
Group 1	0024018299	182,000.00	%	CO	70.00	360	155,822.29	10/31/2020	15,582.23	15,582.23
Group 1	0024018483	209,000.00	%	FL	80.00	360	178,072.23	10/31/2020	17,807.22	17,807.22
Group 1	0024018648	351,000.00	%	MD	74.00	360	299,800.75	10/31/2020	29,980.07	29,980.07
Group 1	0024018668	45,000.00	%	FL	75.00	360	38,640.65	10/31/2020	3,864.06	3,864.06
Group 1	0024018714	202,000.00	%	TX	75.00	360	160,685.08	10/31/2020	16,068.51	16,068.51
Group 1	0024019031	415,000.00	%	NJ	69.00	360	349,583.55	10/31/2020	34,958.35	34,958.35
Group 1	0024019143	212,000.00	%	TX	78.00	360	179,441.61	10/31/2020	17,944.16	17,944.16
Group 1	0024019303	96,000.00	%	KY	80.00	360	77,784.45	10/31/2020	7,778.44	7,778.44
Group 1	0024019328	248,000.00	%	NY	80.00	360	213,460.38	10/31/2020	21,346.04	21,346.04
Group 1	0024019490	525,000.00	%	CA	70.00	360	445,428.59	10/31/2020	44,542.86	44,542.86

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Group 1	0024019938	350,000.00	%	MD	76.00	360	298,081.17	10/31/2020	29,808.12	29,808.12
Group 1	0024020406	392,000.00	%	GA	80.00	360	175,774.80	10/31/2020	17,577.48	17,577.48
Group 1	0024020598	132,000.00	%	PR	71.00	360	112,981.62	10/31/2020	11,298.16	11,298.16
Group 1	0024021299	292,000.00	%	MD	80.00	360	248,692.65	10/31/2020	24,869.26	24,869.26
Group 1	0024021903	521,000.00	%	NY	75.00	360	446,203.76	10/31/2020	44,620.38	44,620.38
Group 1	0024022980	400,000.00	%	IL	80.00	360	339,374.47	10/31/2020	33,937.45	33,937.45
Group 1	0024023126	136,000.00	%	MD	80.00	360	114,582.15	10/31/2020	11,458.21	11,458.21
Group 1	0024023251	282,000.00	%	MD	78.00	360	239,227.72	10/31/2020	23,922.77	23,922.77
Group 1	0024023426	60,000.00	%	IL	80.00	360	51,700.11	10/31/2020	5,170.01	5,170.01
Group 1	0024023532	416,000.00	%	PA	75.00	360	351,207.78	10/31/2020	35,120.78	35,120.78
Group 1	0024023571	270,000.00	%	CT	61.00	360	228,365.49	10/31/2020	22,836.55	22,836.55
Group 1	0024023675	344,000.00	%	CA	80.00	360	281,442.88	10/31/2020	28,144.29	28,144.29
Group 1	0024023811	400,000.00	%	FL	72.00	360	335,715.74	10/31/2020	33,571.57	33,571.57
Group 1	0024024399	301,000.00	%	MO	74.00	360	241,149.68	10/31/2020	24,114.97	24,114.97
Group 1	0024024454	417,000.00	%	CA	72.00	360	322,611.25	10/31/2020	32,261.12	32,261.12
Group 1	0024024790	626,000.00	%	NY	67.00	360	525,886.04	10/31/2020	52,588.60	52,588.60
Group 1	0024025112	264,000.00	%	NY	77.00	360	225,996.58	10/31/2020	22,599.66	22,599.66
Group 1	0024025142	456,000.00	%	NY	80.00	360	394,087.53	10/31/2020	39,408.75	39,408.75
Group 1	0024025157	360,000.00	%	NY	75.00	360	289,151.64	10/31/2020	28,915.16	28,915.16
Group 1	0024025253	134,000.00	%	TX	73.00	360	105,092.77	10/31/2020	10,509.28	10,509.28
Group 1	0024025633	331,000.00	%	CT	75.00	360	276,367.29	10/31/2020	27,636.73	27,636.73
Group 1	0024025678	232,000.00	%	NJ	80.00	360	199,931.62	10/31/2020	19,993.16	19,993.16
Group 1	0024025755	359,000.00	%	DC	80.00	360	301,130.24	10/31/2020	30,113.02	30,113.02
Group 1	0024025923	242,000.00	%	DC	75.00	360	205,726.22	10/31/2020	20,572.62	20,572.62
Group 1	0024026020	430,000.00	%	MA	80.00	360	364,937.16	10/31/2020	36,493.72	36,493.72
Group 1	0024026501	204,000.00	%	FL	80.00	360	170,503.22	10/31/2020	17,050.32	17,050.32
Group 1	0024026625	480,000.00	%	CA	75.00	360	415,991.62	10/31/2020	41,599.16	41,599.16
Group 1	0024026915	225,000.00	%	AZ	75.00	360	192,202.86	10/31/2020	19,220.29	19,220.29
Group 1	0024026929	184,000.00	%	IL	75.00	360	156,965.50	10/31/2020	15,696.55	15,696.55
Group 1	0024026968	280,000.00	%	CA	70.00	360	239,728.28	10/31/2020	23,972.83	23,972.83
Group 1	0024026972	200,000.00	%	FL	75.00	360	171,620.91	10/31/2020	17,162.09	17,162.09
Group 1	0024027212	325,000.00	%	CA	75.00	360	271,340.13	10/31/2020	27,134.01	27,134.01
Group 1	0024027415	392,000.00	%	WI	68.00	360	331,384.05	10/31/2020	33,138.40	33,138.40

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Group 1	0024027561	417,000.00	%	NY	65.00	360	352,956.59	10/31/2020	35,295.66	35,295.66
Group 1	0024027583	304,000.00	%	NY	80.00	360	256,311.25	10/31/2020	25,631.12	25,631.12
Group 1	0024028063	235,000.00	%	IL	68.00	360	199,585.16	10/31/2020	19,958.52	19,958.52
Group 1	0024028064	160,000.00	%	IL	80.00	360	135,228.63	10/31/2020	13,522.86	13,522.86
Group 1	0024029567	260,000.00	%	AR	75.00	360	218,065.50	10/31/2020	21,806.55	21,806.55
Group 1	0024029669	223,000.00	%	IL	80.00	360	188,158.10	10/31/2020	18,815.81	18,815.81
Group 1	0024029891	186,000.00	%	TX	79.00	360	154,818.64	10/31/2020	15,481.86	15,481.86
Group 1	0024029965	90,000.00	%	AR	80.00	360	75,736.31	10/31/2020	7,573.63	7,573.63
Group 1	0024030032	96,000.00	%	KY	80.00	360	81,256.66	10/31/2020	8,125.67	8,125.67
Group 1	0024030144	303,000.00	%	NY	80.00	360	257,246.27	10/31/2020	25,724.63	25,724.63
Group 1	0024030986	417,000.00	%	CO	75.00	360	352,957.03	10/31/2020	35,295.70	35,295.70
Group 1	0024031231	309,000.00	%	NY	80.00	360	262,187.82	10/31/2020	26,218.78	26,218.78
Group 1	0024031259	228,000.00	%	NY	80.00	360	183,038.76	10/31/2020	18,303.88	18,303.88
Group 1	0024031511	272,000.00	%	NJ	80.00	360	231,484.06	10/31/2020	23,148.41	23,148.41
Group 1	0024031547	127,000.00	%	KY	73.00	360	107,055.80	10/31/2020	10,705.58	10,705.58
Group 1	0024031605	75,000.00	%	AZ	75.00	360	64,999.07	10/31/2020	6,499.91	6,499.91
Group 1	0024031798	55,000.00	%	CA	80.00	360	47,112.01	10/31/2020	4,711.20	4,711.20
Group 1	0024031982	295,000.00	%	NJ	73.00	360	254,567.11	10/31/2020	25,456.71	25,456.71
Group 1	0024032066	500,000.00	%	NY	80.00	360	421,562.68	10/31/2020	42,156.27	42,156.27
Group 1	0024032676	360,000.00	%	SC	80.00	360	303,751.80	10/31/2020	30,375.18	30,375.18
Group 1	0024032863	85,000.00	%	LA	67.00	360	72,516.79	10/31/2020	7,251.68	7,251.68
Group 1	0024033528	280,000.00	%	TX	78.00	360	235,497.04	10/31/2020	23,549.70	23,549.70
Group 1	0024033674	194,000.00	%	NC	80.00	360	163,528.84	10/31/2020	16,352.88	16,352.88
Group 1	0024033813	182,000.00	%	NY	80.00	360	149,326.05	10/31/2020	14,932.60	14,932.60
Group 1	0024033946	239,000.00	%	IL	80.00	360	200,730.66	10/31/2020	20,073.07	20,073.07
Group 1	0024034031	220,000.00	%	TX	80.00	360	49,335.70	10/31/2020	4,933.57	4,933.57
Group 1	0024034206	234,000.00	%	VA	71.00	360	197,991.17	10/31/2020	19,799.12	19,799.12
Group 1	0024034578	512,000.00	%	CA	75.00	360	433,125.28	10/31/2020	43,312.53	43,312.53
Group 1	0024034820	130,000.00	%	MI	80.00	360	110,716.47	10/31/2020	11,071.65	11,071.65
Group 1	0024034983	100,000.00	%	AL	66.00	360	85,624.46	10/31/2020	8,562.45	8,562.45
Group 1	0024035698	277,000.00	%	TX	74.00	360	231,442.38	10/31/2020	23,144.24	23,144.24
Group 1	0024036294	601,000.00	%	CA	80.00	360	491,779.82	10/31/2020	49,177.98	49,177.98
Group 1	0024036389	312,000.00	%	AZ	80.00	360	263,251.83	10/31/2020	26,325.18	26,325.18

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Group 1	0024036446	417,000.00	%	NY	72.00	360	354,885.04	10/31/2020	35,488.50	35,488.50
Group 1	0024036501	520,000.00	%	NY	74.00	360	434,482.25	10/31/2020	43,448.22	43,448.22
Group 1	0024036521	258,000.00	%	FL	80.00	360	218,536.61	10/31/2020	21,853.66	21,853.66
Group 1	0024036858	368,000.00	%	SC	80.00	360	309,109.03	10/31/2020	30,910.90	30,910.90
Group 1	0024037115	296,000.00	%	CA	80.00	360	244,649.17	10/31/2020	24,464.92	24,464.92
Group 1	0024037301	291,000.00	%	CO	66.00	360	246,127.28	10/31/2020	24,612.73	24,612.73
Group 1	0024037363	338,000.00	%	CA	74.00	360	284,355.22	10/31/2020	28,435.52	28,435.52
Group 1	0024037417	320,000.00	%	CO	77.00	360	269,355.30	10/31/2020	26,935.53	26,935.53
Group 1	0024037652	256,000.00	%	CA	80.00	360	217,193.95	10/31/2020	21,719.39	21,719.39
Group 1	0024037952	144,000.00	%	MD	72.00	360	124,447.69	10/31/2020	12,444.77	12,444.77
Group 1	0024038072	620,000.00	%	CA	73.00	360	527,647.47	10/31/2020	52,764.75	52,764.75
Group 1	0024038144	417,000.00	%	NC	72.00	360	346,896.39	10/31/2020	34,689.64	34,689.64
Group 1	0024038164	440,000.00	%	CA	75.00	360	368,999.69	10/31/2020	36,899.97	36,899.97
Group 1	0024038259	272,000.00	%	NY	80.00	360	229,786.15	10/31/2020	22,978.61	22,978.61
Group 1	0024038304	308,000.00	%	NY	80.00	360	255,834.38	10/31/2020	25,583.44	25,583.44
Group 1	0024038328	352,000.00	%	AZ	80.00	360	298,649.40	10/31/2020	29,864.94	29,864.94
Group 1	0024038574	205,000.00	%	GA	74.00	360	171,854.58	10/31/2020	17,185.46	17,185.46
Group 1	0024038669	324,000.00	%	LA	80.00	360	274,340.28	10/31/2020	27,434.03	27,434.03
Group 1	0024038990	414,000.00	%	NJ	78.00	360	350,417.65	10/31/2020	35,041.76	35,041.76
Group 1	0024038996	188,000.00	%	NH	80.00	360	157,631.65	10/31/2020	15,763.16	15,763.16
Group 1	0024039051	390,000.00	%	CA	71.00	360	330,104.45	10/31/2020	33,010.44	33,010.44
Group 1	0024039104	286,000.00	%	CA	80.00	360	240,207.10	10/31/2020	24,020.71	24,020.71
Group 1	0024039151	357,000.00	%	VA	78.00	360	302,158.96	10/31/2020	30,215.90	30,215.90
Group 1	0024039272	417,000.00	%	VA	70.00	360	347,104.77	10/31/2020	34,710.48	34,710.48
Group 1	0024039601	152,000.00	%	FL	80.00	360	130,184.32	10/31/2020	13,018.43	13,018.43
Group 1	0024039628	168,000.00	%	MA	74.00	360	140,744.84	10/31/2020	14,074.48	14,074.48
Group 1	0024039657	153,000.00	%	CA	75.00	360	117,348.96	10/31/2020	11,734.90	11,734.90
Group 1	0024039894	291,000.00	%	VA	68.00	360	245,623.45	10/31/2020	24,562.34	24,562.34
Group 1	0024040205	376,000.00	%	WA	80.00	360	318,020.24	10/31/2020	31,802.02	31,802.02
Group 1	0024040315	320,000.00	%	IL	80.00	360	240,964.99	10/31/2020	24,096.50	24,096.50
Group 1	0024040581	308,000.00	%	CA	80.00	360	259,823.82	10/31/2020	25,982.38	25,982.38
Group 1	0024040956	276,000.00	%	TN	80.00	360	233,612.34	10/31/2020	23,361.23	23,361.23
Group 1	0024040969	190,000.00	%	CO	63.00	360	161,698.28	10/31/2020	16,169.83	16,169.83

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Group 1	0024041710	278,000.00	%	NY	79.00	360	231,887.12	10/31/2020	23,188.71	23,188.71
Group 1	0024041786	400,000.00	%	VA	72.00	360	336,278.48	10/31/2020	33,627.85	33,627.85
Group 1	0024041867	412,000.00	%	OR	80.00	360	347,219.96	10/31/2020	34,722.00	34,722.00
Group 1	0024042181	392,000.00	%	FL	80.00	360	331,978.49	10/31/2020	33,197.85	33,197.85
Group 1	0024042533	198,000.00	%	PA	80.00	360	165,553.84	10/31/2020	16,555.38	16,555.38
Group 1	0024042565	357,000.00	%	MA	70.00	360	289,483.84	10/31/2020	28,948.38	28,948.38
Group 1	0024042695	352,000.00	%	HI	80.00	360	297,720.86	10/31/2020	29,772.09	29,772.09
Group 1	0024043201	246,000.00	%	CA	80.00	360	209,356.33	10/31/2020	20,935.63	20,935.63
Group 1	0024043220	158,000.00	%	FL	75.00	360	137,155.16	10/31/2020	13,715.52	13,715.52
Group 1	0024043439	172,000.00	%	TX	63.00	360	161,016.43	10/31/2020	16,101.64	16,101.64
Group 1	0024043805	170,000.00	%	TX	80.00	360	108,817.33	10/31/2020	10,881.73	10,881.73
Group 1	0024044094	392,000.00	%	CA	80.00	360	330,239.04	10/31/2020	33,023.90	33,023.90
Group 1	0024044712	272,000.00	%	NY	80.00	360	220,597.48	10/31/2020	22,059.75	22,059.75
Group 1	0024045008	139,000.00	%	KS	80.00	360	116,979.86	10/31/2020	11,697.99	11,697.99
Group 1	0024045187	98,000.00	%	IL	70.00	360	83,199.67	10/31/2020	8,319.97	8,319.97
Group 1	0024045188	93,000.00	%	IL	75.00	360	77,314.03	10/31/2020	7,731.40	7,731.40
Group 1	0024045787	300,000.00	%	FL	75.00	360	246,940.13	10/31/2020	24,694.01	24,694.01
Group 1	0024045791	375,000.00	%	FL	69.00	360	316,400.49	10/31/2020	31,640.05	31,640.05
Group 1	0024045820	417,000.00	%	FL	72.00	360	350,770.56	10/31/2020	35,077.06	35,077.06
Group 1	0024046346	417,000.00	%	TX	70.00	360	350,722.71	10/31/2020	35,072.27	35,072.27
Group 1	0024046475	546,000.00	%	CA	63.00	360	463,131.39	10/31/2020	46,313.14	46,313.14
Group 1	0024046801	242,000.00	%	AK	73.00	360	202,356.76	10/31/2020	20,235.68	20,235.68
Group 1	0024047492	100,000.00	%	FL	80.00	360	88,975.55	10/31/2020	8,897.55	8,897.55
Group 1	0024047531	113,000.00	%	OR	75.00	360	90,847.56	10/31/2020	9,084.76	9,084.76
Group 1	0024047893	123,000.00	%	IL	75.00	360	91,245.02	10/31/2020	9,124.50	9,124.50
Group 1	0024047985	316,000.00	%	AZ	80.00	360	267,941.56	10/31/2020	26,794.16	26,794.16
Group 1	0024048710	166,000.00	%	TX	80.00	360	142,005.03	10/31/2020	14,200.50	14,200.50
Group 1	0024049429	56,000.00	%	FL	80.00	360	47,802.41	10/31/2020	4,780.24	4,780.24
Group 1	0024049502	120,000.00	%	NM	80.00	360	102,508.51	10/31/2020	10,250.85	10,250.85
Group 1	0024049809	417,000.00	%	CO	68.00	360	354,885.05	10/31/2020	35,488.50	35,488.50
Group 1	0024049908	405,000.00	%	CA	76.00	360	341,095.80	10/31/2020	34,109.58	34,109.58
Group 1	0024049964	270,000.00	%	MN	78.00	360	229,411.78	10/31/2020	22,941.18	22,941.18
Group 1	0024050514	107,000.00	%	NY	80.00	360	90,735.93	10/31/2020	9,073.59	9,073.59

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Group 1	0024051630	417,000.00	%	CA	72.00	360	353,750.72	10/31/2020	35,375.07	35,375.07
Group 1	0024051873	417,000.00	%	NY	80.00	360	355,950.93	10/31/2020	35,595.09	35,595.09
Group 1	0024052181	130,000.00	%	PA	80.00	360	110,498.57	10/31/2020	11,049.86	11,049.86
Group 1	0024052378	120,000.00	%	NY	75.00	360	96,306.14	10/31/2020	9,630.61	9,630.61
Group 1	0024052945	275,000.00	%	MD	77.00	360	233,319.32	10/31/2020	23,331.93	23,331.93
Group 1	0024053059	412,000.00	%	WA	77.00	360	348,891.97	10/31/2020	34,889.20	34,889.20
Group 1	0024053154	236,000.00	%	NH	80.00	360	198,000.75	10/31/2020	19,800.07	19,800.07
Group 1	0024053469	180,000.00	%	FL	80.00	360	164,884.00	10/31/2020	16,488.40	16,488.40
Group 1	0024053720	272,000.00	%	NJ	80.00	360	222,163.31	10/31/2020	22,216.33	22,216.33
Group 1	0024053737	317,000.00	%	CA	73.00	360	269,592.56	10/31/2020	26,959.26	26,959.26
Group 1	0024054156	250,000.00	%	CA	80.00	360	211,986.09	10/31/2020	21,198.61	21,198.61
Group 1	0024054752	406,000.00	%	TX	80.00	360	343,357.78	10/31/2020	34,335.78	34,335.78
Group 1	0024055271	625,000.00	%	NY	68.00	360	523,616.49	10/31/2020	52,361.65	52,361.65
Group 1	0024055450	87,000.00	%	FL	79.00	360	60,904.16	10/31/2020	6,090.42	6,090.42
Group 1	0024056267	260,000.00	%	VA	80.00	360	217,347.96	10/31/2020	21,734.80	21,734.80
Group 1	0024056892	172,000.00	%	FL	80.00	360	146,823.07	10/31/2020	14,682.31	14,682.31
Group 1	0024057192	400,000.00	%	VA	75.00	360	337,159.51	10/31/2020	33,715.95	33,715.95
Group 1	0024057386	397,000.00	%	NC	78.00	360	337,865.10	10/31/2020	33,786.51	33,786.51
Group 1	0024057764	252,000.00	%	NY	80.00	360	213,806.25	10/31/2020	21,380.62	21,380.62
Group 1	0024058202	407,000.00	%	NJ	75.00	360	365,001.51	10/31/2020	36,500.15	36,500.15
Group 1	0024058203	348,000.00	%	PA	78.00	360	293,326.50	10/31/2020	29,332.65	29,332.65
Group 1	0024058253	205,000.00	%	CA	79.00	360	173,929.63	10/31/2020	17,392.96	17,392.96
Group 1	0024058414	533,000.00	%	CT	78.00	360	451,482.97	10/31/2020	45,148.30	45,148.30
Group 1	0024058568	217,000.00	%	WA	80.00	360	183,491.16	10/31/2020	18,349.12	18,349.12
Group 1	0024059308	416,000.00	%	IL	80.00	360	354,596.05	10/31/2020	34,988.15	34,988.15
Group 1	0024059376	364,000.00	%	NY	73.00	360	314,334.33	10/31/2020	31,433.43	31,433.43
Group 1	0024059538	211,000.00	%	FL	72.00	360	178,040.77	10/31/2020	17,804.08	17,804.08
Group 1	0024059820	228,000.00	%	CA	78.00	360	185,500.05	10/31/2020	18,550.00	18,550.00
Group 1	0024060262	40,000.00	%	IL	80.00	360	34,447.09	10/31/2020	3,444.71	3,444.71
Group 1	0024060635	52,000.00	%	IN	75.00	360	44,724.22	10/31/2020	4,472.42	4,472.42
Group 1	0024060675	304,000.00	%	MN	70.00	360	250,242.29	10/31/2020	25,024.23	25,024.23
Group 1	0024060900	335,000.00	%	MA	62.00	360	283,309.24	10/31/2020	28,330.92	28,330.92
Group 1	0024061358	294,000.00	%	OH	76.00	360	238,427.58	10/31/2020	23,842.76	23,842.76

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Wells Fargo Bank, N.A.
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Group 1	0024062558	306,000.00	%	CA	80.00	360	256,962.37	10/31/2020	25,696.24	25,696.24
Group 1	0024062858	279,000.00	%	NY	80.00	360	236,682.85	10/31/2020	23,668.28	23,668.28
Group 1	0024062991	142,000.00	%	TX	75.00	360	121,584.40	10/31/2020	12,158.44	12,158.44
Group 1	0024062992	145,000.00	%	TX	67.00	360	123,377.50	10/31/2020	12,337.75	12,337.75
Group 1	0024062993	132,000.00	%	TX	70.00	360	112,666.34	10/31/2020	11,266.63	11,266.63
Group 1	0024063014	200,000.00	%	PR	66.00	360	173,254.79	10/31/2020	17,325.48	17,325.48
Group 1	0024063015	101,000.00	%	PR	75.00	360	87,249.79	10/31/2020	8,724.98	8,724.98
Group 1	0024063018	209,000.00	%	PR	77.00	360	176,349.02	10/31/2020	17,634.90	17,634.90
Group 1	0024063025	176,000.00	%	PR	80.00	360	150,802.00	10/31/2020	15,080.20	15,080.20
Group 1	0024063276	417,000.00	%	CA	72.00	360	350,344.02	10/31/2020	35,034.40	35,034.40
Group 1	0024063381	95,000.00	%	RI	79.00	360	81,261.54	10/31/2020	8,126.15	8,126.15
Group 1	0024063845	416,000.00	%	NY	75.00	360	353,419.50	10/31/2020	35,341.95	35,341.95
Group 1	0024064120	322,000.00	%	CA	63.00	360	270,821.53	10/31/2020	27,082.15	27,082.15
Group 1	0024064519	347,000.00	%	IL	72.00	360	291,965.14	10/31/2020	29,196.51	29,196.51
Group 1	0024065111	169,000.00	%	CA	72.00	360	144,151.41	10/31/2020	14,415.14	14,415.14
Group 1	0024065228	113,000.00	%	PR	78.00	360	95,448.65	10/31/2020	9,544.86	9,544.86
Group 1	0024065249	146,000.00	%	PR	68.00	360	124,987.08	10/31/2020	12,498.71	12,498.71
Group 1	0024065258	115,000.00	%	PR	75.00	360	97,266.83	10/31/2020	9,726.68	9,726.68
Group 1	0024065502	411,000.00	%	CA	65.00	360	334,453.45	10/31/2020	33,445.34	33,445.34
Group 1	0024066307	349,000.00	%	PA	71.00	360	296,175.06	10/31/2020	29,617.51	29,617.51
Group 1	0024066607	200,000.00	%	OH	71.00	360	169,687.20	10/31/2020	16,968.72	16,968.72
Group 1	0024066644	370,000.00	%	NJ	78.00	360	317,497.65	10/31/2020	31,749.76	31,749.76
Group 1	0024066794	397,000.00	%	IL	74.00	360	336,087.01	10/31/2020	33,608.70	33,608.70
Group 1	0024066965	405,000.00	%	GA	64.00	360	329,768.29	10/31/2020	32,976.83	32,976.83
Group 1	0024067724	302,000.00	%	CA	72.00	360	253,663.35	10/31/2020	25,366.33	25,366.33
Group 1	0024067773	275,000.00	%	NJ	72.00	360	236,396.27	10/31/2020	23,639.63	23,639.63
Group 1	0024068115	125,000.00	%	NM	75.00	360	104,282.69	10/31/2020	10,428.27	10,428.27
Group 1	0024068160	93,000.00	%	CT	75.00	360	76,454.80	10/31/2020	7,645.48	7,645.48
Group 1	0024068190	100,000.00	%	TX	80.00	360	25,673.11	10/31/2020	2,567.31	2,567.31
Group 1	0024068264	377,000.00	%	GA	80.00	360	311,357.38	10/31/2020	31,135.74	31,135.74
Group 1	0024068510	164,000.00	%	WA	64.00	360	138,656.30	10/31/2020	13,865.63	13,865.63
Group 1	0024068547	626,000.00	%	NY	63.00	360	530,320.73	10/31/2020	53,032.07	53,032.07
Group 1	0024068848	300,000.00	%	NY	78.00	360	258,178.02	10/31/2020	25,817.80	25,817.80

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Group 1	0024068877	626,000.00	%	NY	79.00	360	536,743.44	10/31/2020	53,674.34	53,674.34
Group 1	0024069027	173,000.00	%	NJ	75.00	360	147,250.35	10/31/2020	14,725.03	14,725.03
Group 1	0024069031	295,000.00	%	NY	63.00	360	244,865.01	10/31/2020	24,486.50	24,486.50
Group 1	0024069139	150,000.00	%	FL	62.00	360	123,554.26	10/31/2020	12,355.43	12,355.43
Group 1	0024069141	350,000.00	%	NY	73.00	360	297,865.57	10/31/2020	29,786.56	29,786.56
Group 1	0024069173	224,000.00	%	CA	62.00	360	191,297.12	10/31/2020	19,129.71	19,129.71
Group 1	0024069188	281,000.00	%	CA	75.00	360	238,087.89	10/31/2020	23,808.79	23,808.79
Group 1	0024069376	263,000.00	%	NJ	75.00	360	220,519.15	10/31/2020	22,051.91	22,051.91
Group 1	0024069689	256,000.00	%	WA	80.00	360	220,461.67	10/31/2020	22,046.17	22,046.17
Group 1	0024069754	320,000.00	%	FL	80.00	360	279,094.08	10/31/2020	27,909.41	27,909.41
Group 1	0024070408	245,000.00	%	FL	80.00	360	210,089.29	10/31/2020	21,054.39	21,054.39
Group 1	0024071001	427,000.00	%	NJ	65.00	360	364,497.36	10/31/2020	36,449.74	36,449.74
Group 1	0024071042	638,000.00	%	NY	75.00	360	534,958.99	10/31/2020	53,495.90	53,495.90
Group 1	0024071458	280,000.00	%	MA	76.00	360	238,019.25	10/31/2020	23,801.92	23,801.92
Group 1	0024071958	177,000.00	%	NY	80.00	360	151,026.88	10/31/2020	15,102.69	15,102.69
Group 1	0024072001	139,000.00	%	FL	80.00	360	118,382.18	10/31/2020	11,838.22	11,838.22
Group 1	0024072361	84,000.00	%	FL	80.00	360	73,298.53	10/31/2020	7,329.85	7,329.85
Group 1	0024072447	74,000.00	%	WY	70.00	360	54,111.63	10/31/2020	5,411.16	5,411.16
Group 1	0024072604	99,000.00	%	NJ	68.00	360	85,538.61	10/31/2020	8,553.86	8,553.86
Group 1	0024072958	59,000.00	%	NV	80.00	360	50,980.97	10/31/2020	5,098.10	5,098.10
Group 1	0024073249	602,000.00	%	CA	75.00	360	513,830.13	10/31/2020	51,383.01	51,383.01
Group 1	0024073345	430,000.00	%	CA	80.00	360	367,899.32	10/31/2020	36,789.93	36,789.93
Group 1	0024073672	132,000.00	%	AL	80.00	360	112,927.57	10/31/2020	11,292.76	11,292.76
Group 1	0024074788	168,000.00	%	WA	66.00	360	143,309.55	10/31/2020	14,330.95	14,330.95
Group 1	0024074836	154,000.00	%	NC	79.00	360	131,079.25	10/31/2020	13,107.92	13,107.92
Group 1	0024074900	168,000.00	%	WA	80.00	360	141,645.55	10/31/2020	14,164.55	14,164.55
Group 1	0024075262	105,000.00	%	NM	64.00	360	84,409.28	10/31/2020	8,440.93	8,440.93
Group 1	0024075279	88,000.00	%	GA	80.00	360	74,731.49	10/31/2020	7,473.15	7,473.15
Group 1	0024076007	530,000.00	%	CA	73.00	360	448,602.66	10/31/2020	44,860.27	44,860.27
Group 1	0024076026	411,000.00	%	CA	68.00	360	347,544.89	10/31/2020	34,754.49	34,754.49
Group 1	0024076343	156,000.00	%	FL	78.00	360	135,478.24	10/31/2020	13,547.82	13,547.82
Group 1	0024076580	142,000.00	%	IN	80.00	360	121,470.91	10/31/2020	12,147.09	12,147.09
Group 1	0024076762	182,000.00	%	CT	70.00	360	154,464.91	10/31/2020	15,446.49	15,446.49

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8480 Stagecoach Circle
Frederick, MD 21701-4747
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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	0024076943	126,000.00	%	FL	80.00	360	117,841.20	10/31/2020	11,784.12	11,784.12
Group 1	0024077097	417,000.00	%	MN	71.00	360	352,217.19	10/31/2020	35,221.72	35,221.72
Group 1	0024077644	238,000.00	%	MA	80.00	360	200,509.25	10/31/2020	20,050.92	20,050.92
Group 1	0024077945	222,000.00	%	MD	74.00	360	189,556.05	10/31/2020	18,955.60	18,955.60
Group 1	0024078338	417,000.00	%	CA	79.00	360	355,840.14	10/31/2020	35,584.01	35,584.01
Group 1	0024078509	197,000.00	%	CT	70.00	360	167,995.75	10/31/2020	16,799.57	16,799.57
Group 1	0024078815	315,000.00	%	NY	67.00	360	268,078.27	10/31/2020	26,807.83	26,807.83
Group 1	0024078887	217,000.00	%	FL	80.00	360	183,690.18	10/31/2020	18,369.02	18,369.02
Group 1	0024079121	277,000.00	%	CA	80.00	360	234,285.74	10/31/2020	23,428.57	23,428.57
Group 1	0024079221	388,000.00	%	NY	79.00	360	330,121.05	10/31/2020	33,012.10	33,012.10
Group 1	0024079243	358,000.00	%	NM	80.00	360	305,553.51	10/31/2020	30,555.35	30,555.35
Group 1	0024079779	48,000.00	%	AK	80.00	360	33,759.60	10/31/2020	3,375.96	3,375.96
Group 1	0024080350	120,000.00	%	NV	76.00	360	92,712.44	10/31/2020	9,271.24	9,271.24
Group 1	0024080351	126,000.00	%	MO	80.00	360	107,279.32	10/31/2020	10,727.93	10,727.93
Group 1	0024080744	140,000.00	%	RI	80.00	360	120,564.69	10/31/2020	12,056.47	12,056.47
Group 1	0024080835	417,000.00	%	NY	67.00	360	285,147.56	10/31/2020	28,514.76	28,514.76
Group 1	0024080945	410,000.00	%	TX	77.00	360	338,727.60	10/31/2020	33,872.76	33,872.76
Group 1	0024080963	379,000.00	%	CA	75.00	360	323,522.94	10/31/2020	32,352.29	32,352.29
Group 1	0024080972	198,000.00	%	WA	78.00	360	167,399.51	10/31/2020	16,739.95	16,739.95
Group 1	0024080989	200,000.00	%	CA	67.00	360	170,724.70	10/31/2020	17,072.47	17,072.47
Group 1	0024081000	626,000.00	%	HI	75.00	360	528,879.29	10/31/2020	52,887.93	52,887.93
Group 1	0024081075	180,000.00	%	NY	75.00	360	153,080.39	10/31/2020	15,308.04	15,308.04
Group 1	0024081125	232,000.00	%	CA	80.00	360	197,731.21	10/31/2020	19,773.12	19,773.12
Group 1	0024081220	282,000.00	%	CA	62.00	360	193,519.96	10/31/2020	19,352.00	19,352.00
Group 1	0024081254	320,000.00	%	CA	67.00	360	272,334.73	10/31/2020	27,233.47	27,233.47
Group 1	0024081392	289,000.00	%	AL	75.00	360	235,125.38	10/31/2020	23,512.54	23,512.54
Group 1	0024081471	255,000.00	%	NY	75.00	360	215,957.44	10/31/2020	21,595.74	21,595.74
Group 1	0024081513	336,000.00	%	MA	74.00	360	283,467.31	10/31/2020	28,346.73	28,346.73
Group 1	0024082016	337,000.00	%	NE	63.00	360	286,802.34	10/31/2020	28,680.23	28,680.23
Group 1	0024083015	181,000.00	%	NJ	80.00	360	152,909.77	10/31/2020	15,290.98	15,290.98
Group 1	0024083066	338,000.00	%	CA	74.00	360	285,879.32	10/31/2020	28,587.93	28,587.93
Group 1	0024083268	164,000.00	%	NC	80.00	360	140,680.35	10/31/2020	14,068.03	14,068.03
Group 1	0024083593	328,000.00	%	TN	80.00	360	276,218.20	10/31/2020	27,621.82	27,621.82

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Group 1	0024083768	263,000.00	%	NY	75.00	360	227,669.10	10/31/2020	22,766.91	22,766.91
Group 1	0024083920	450,000.00	%	NY	80.00	360	381,681.77	10/31/2020	38,168.18	38,168.18
Group 1	0024084247	109,000.00	%	TX	80.00	360	93,361.41	10/31/2020	9,336.14	9,336.14
Group 1	0024084298	165,000.00	%	MA	79.00	360	138,414.40	10/31/2020	13,841.44	13,841.44
Group 1	0024084836	285,000.00	%	PA	80.00	360	240,470.89	10/31/2020	24,047.09	24,047.09
Group 1	0024084849	166,000.00	%	AL	61.00	360	140,362.97	10/31/2020	14,036.30	14,036.30
Group 1	0024085127	79,000.00	%	OR	65.00	360	66,970.25	10/31/2020	6,697.02	6,697.02
Group 1	0024085906	116,000.00	%	FL	80.00	360	99,137.96	10/31/2020	9,913.80	9,913.80
Group 1	0024086144	91,000.00	%	FL	70.00	360	80,017.01	10/31/2020	8,001.70	8,001.70
Group 1	0024086245	263,000.00	%	VA	75.00	360	227,030.08	10/31/2020	22,703.01	22,703.01
Group 1	0024086846	138,000.00	%	NV	80.00	360	116,932.51	10/31/2020	11,693.25	11,693.25
Group 1	0024087155	516,000.00	%	NY	74.00	360	439,479.35	10/31/2020	43,947.93	43,947.93
Group 1	0024088054	245,000.00	%	UT	70.00	360	211,422.17	10/31/2020	21,142.22	21,142.22
Group 1	0024088208	172,000.00	%	NJ	80.00	360	148,692.86	10/31/2020	14,869.29	14,869.29
Group 1	0024088688	405,000.00	%	CA	73.00	360	346,763.89	10/31/2020	34,676.39	34,676.39
Group 1	0024088921	128,000.00	%	NC	75.00	360	102,116.72	10/31/2020	10,211.67	10,211.67
Group 1	0024089240	460,000.00	%	CA	80.00	360	393,566.19	10/31/2020	39,356.62	39,356.62
Group 1	0024089424	240,000.00	%	CA	64.00	360	205,944.48	10/31/2020	20,594.45	20,594.45
Group 1	0024089474	353,000.00	%	NY	74.00	360	299,822.94	10/31/2020	29,982.29	29,982.29
Group 1	0024089507	413,000.00	%	PA	63.00	360	353,117.63	10/31/2020	35,311.76	35,311.76
Group 1	0024089918	51,000.00	%	MI	75.00	360	44,234.09	10/31/2020	4,423.41	4,423.41
Group 1	0024090010	258,000.00	%	WA	63.00	360	216,888.19	10/31/2020	21,688.82	21,688.82
Group 1	0024090738	376,000.00	%	LA	80.00	360	320,521.26	10/31/2020	32,052.13	32,052.13
Group 1	0024090816	355,000.00	%	NY	75.00	360	301,480.88	10/31/2020	30,148.09	30,148.09
Group 1	0024091064	227,000.00	%	SC	75.00	360	191,695.36	10/31/2020	19,169.54	19,169.54
Group 1	0024091177	373,000.00	%	CO	69.00	360	314,260.14	10/31/2020	31,426.01	31,426.01
Group 1	0024091415	193,000.00	%	AZ	74.00	360	164,476.56	10/31/2020	16,447.66	16,447.66
Group 1	0024091488	231,000.00	%	PA	76.00	360	194,259.72	10/31/2020	19,425.97	19,425.97
Group 1	0024091574	370,000.00	%	VA	68.00	360	313,921.05	10/31/2020	31,392.10	31,392.10
Group 1	0024091978	290,000.00	%	NY	79.00	360	246,522.95	10/31/2020	24,652.29	24,652.29
Group 1	0024092516	200,000.00	%	AL	80.00	360	170,426.36	10/31/2020	17,042.64	17,042.64
Group 1	0024092727	210,000.00	%	CA	70.00	360	180,035.64	10/31/2020	18,003.56	18,003.56
Group 1	0024092990	625,000.00	%	CA	65.00	360	533,141.77	10/31/2020	53,314.18	53,314.18

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Group 1	0024093018	219,000.00	%	CA	65.00	360	187,380.99	10/31/2020	18,738.10	18,738.10
Group 1	0024093119	280,000.00	%	NJ	61.00	360	210,707.05	10/31/2020	21,070.70	21,070.70
Group 1	0024093598	390,000.00	%	NY	74.00	360	329,412.04	10/31/2020	32,941.20	32,941.20
Group 1	0024093946	361,000.00	%	GA	75.00	360	305,992.01	10/31/2020	30,599.20	30,599.20
Group 1	0024094456	260,000.00	%	CA	70.00	360	219,484.56	10/31/2020	21,948.46	21,948.46
Group 1	0024094530	55,000.00	%	IL	75.00	360	47,676.41	10/31/2020	4,767.64	4,767.64
Group 1	0024094758	399,000.00	%	NJ	61.00	360	325,993.33	10/31/2020	32,599.33	32,599.33
Group 1	0024094865	284,000.00	%	OR	80.00	360	241,871.09	10/31/2020	24,187.11	24,187.11
Group 1	0024095201	289,000.00	%	CA	65.00	360	236,781.07	10/31/2020	23,678.11	23,678.11
Group 1	0024095287	250,000.00	%	PA	70.00	360	210,939.07	10/31/2020	21,093.91	21,093.91
Group 1	0024095330	196,000.00	%	NJ	70.00	360	166,769.38	10/31/2020	16,676.94	16,676.94
Group 1	0024095516	237,000.00	%	CT	79.00	360	199,331.49	10/31/2020	19,933.15	19,933.15
Group 1	0024096194	569,000.00	%	CA	77.00	360	488,841.51	10/31/2020	48,884.15	48,884.15
Group 1	0024096299	229,000.00	%	NC	66.00	360	193,830.55	10/31/2020	19,383.05	19,383.05
Group 1	0024096310	214,000.00	%	VA	77.00	360	180,879.91	10/31/2020	18,087.99	18,087.99
Group 1	0024096573	373,000.00	%	NJ	72.00	360	318,527.54	10/31/2020	31,852.75	31,852.75
Group 1	0024096954	171,000.00	%	PA	63.00	360	124,332.10	10/31/2020	12,433.21	12,433.21
Group 1	0024097417	383,000.00	%	CA	75.00	360	322,793.30	10/31/2020	32,279.33	32,279.33
Group 1	0024097817	115,000.00	%	WA	74.00	360	95,156.28	10/31/2020	9,515.63	9,515.63
Group 1	0024097848	480,000.00	%	CA	64.00	360	408,796.95	10/31/2020	40,879.69	40,879.69
Group 1	0024098058	176,000.00	%	IA	80.00	360	147,579.68	10/31/2020	14,720.36	14,720.36
Group 1	0024099711	241,000.00	%	NH	75.00	360	202,527.31	10/31/2020	20,252.73	20,252.73
Group 1	0024099953	292,000.00	%	CA	80.00	360	247,013.13	10/31/2020	24,701.31	24,701.31
Group 1	0024100017	384,000.00	%	CA	80.00	360	324,928.94	10/31/2020	32,492.89	32,492.89
Group 1	0024100054	405,000.00	%	WA	75.00	360	336,981.51	10/31/2020	33,698.15	33,698.15
Group 1	0024100184	620,000.00	%	CA	80.00	360	528,028.50	10/31/2020	52,802.85	52,802.85
Group 1	0024100405	194,000.00	%	CA	80.00	360	165,056.67	10/31/2020	16,505.67	16,505.67
Group 1	0024101144	102,000.00	%	WI	79.00	360	80,305.26	10/31/2020	8,030.53	8,030.53
Group 1	0024101981	300,000.00	%	GU	66.00	360	255,001.45	10/31/2020	25,500.14	25,500.14
Group 1	0024102491	188,000.00	%	WA	80.00	360	154,193.14	10/31/2020	15,419.31	15,419.31
Group 1	0024102553	293,000.00	%	GA	72.00	360	246,945.50	10/31/2020	24,694.55	24,694.55
Group 1	0024103024	230,000.00	%	WA	77.00	360	194,029.03	10/31/2020	19,402.90	19,402.90
Group 1	0024103494	400,000.00	%	TX	80.00	360	338,568.15	10/31/2020	33,856.81	33,856.81

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Group 1	0024103508	104,000.00	%	WI	62.00	360	87,685.96	10/31/2020	8,768.60	8,768.60
Group 1	0024104900	435,000.00	%	NH	68.00	360	368,122.42	10/31/2020	36,812.24	36,812.24
Group 1	0024105034	224,000.00	%	IL	80.00	360	188,256.98	10/31/2020	19,401.43	19,401.43
Group 1	0024105149	417,000.00	%	CA	78.00	360	356,215.25	10/31/2020	35,621.52	35,621.52
Group 1	0024105603	120,000.00	%	SD	70.00	360	95,910.71	10/31/2020	9,591.07	9,591.07
Group 1	0024105740	461,000.00	%	CA	62.00	360	390,040.03	10/31/2020	39,004.00	39,004.00
Group 1	0024105917	350,000.00	%	CA	80.00	360	266,626.08	10/31/2020	26,662.61	26,662.61
Group 1	0024106330	92,000.00	%	MO	75.00	360	80,441.72	10/31/2020	8,044.17	8,044.17
Group 1	0024106356	117,000.00	%	MO	77.00	360	98,794.88	10/31/2020	9,879.49	9,879.49
Group 1	0024106670	399,000.00	%	WI	80.00	360	335,066.84	10/31/2020	33,506.68	33,506.68
Group 1	0024107111	182,000.00	%	PA	68.00	360	6,753.64	10/31/2020	675.36	675.36
Group 1	0024107445	86,000.00	%	TX	62.00	360	73,751.33	10/31/2020	7,375.13	7,375.13
Group 1	0024108013	386,000.00	%	CA	78.00	360	328,503.07	10/31/2020	32,850.31	32,850.31
Group 1	0024108324	145,000.00	%	PA	80.00	360	122,706.13	10/31/2020	12,270.61	12,270.61
Group 1	0024108626	360,000.00	%	NY	80.00	360	301,572.39	10/31/2020	30,157.24	30,157.24
Group 1	0024108751	468,000.00	%	CA	75.00	360	398,288.87	10/31/2020	39,828.89	39,828.89
Group 1	0024109026	478,000.00	%	CA	65.00	360	408,109.81	10/31/2020	40,810.98	40,810.98
Group 1	0024109065	417,000.00	%	MO	78.00	360	360,210.15	10/31/2020	36,021.01	36,021.01
Group 1	0024109418	272,000.00	%	CA	68.00	360	231,484.06	10/31/2020	23,148.41	23,148.41
Group 1	0024109733	400,000.00	%	PA	80.00	360	317,336.05	10/31/2020	31,733.60	31,733.60
Group 1	0024110060	247,000.00	%	CA	75.00	360	208,611.18	10/31/2020	20,861.12	20,861.12
Group 1	0024110535	211,000.00	%	LA	65.00	360	178,547.17	10/31/2020	17,854.72	17,854.72
Group 1	0024111171	150,000.00	%	IL	79.00	360	121,395.84	10/31/2020	12,139.58	12,139.58
Group 1	0024111650	226,000.00	%	TX	80.00	360	187,940.39	10/31/2020	18,794.04	18,794.04
Group 1	0024112247	460,000.00	%	HI	67.00	360	391,271.21	10/31/2020	39,127.12	39,127.12
Group 1	0024112412	190,000.00	%	CT	80.00	360	153,823.20	10/31/2020	15,382.32	15,382.32
Group 1	0024113233	456,000.00	%	CA	80.00	360	388,044.54	10/31/2020	38,804.45	38,804.45
Group 1	0024113307	480,000.00	%	NY	70.00	360	410,533.73	10/31/2020	41,053.37	41,053.37
Group 1	0024113393	323,000.00	%	GA	77.00	360	263,838.03	10/31/2020	26,383.80	26,383.80
Group 1	0024113445	248,000.00	%	CA	75.00	360	211,385.96	10/31/2020	21,138.60	21,138.60
Group 1	0024113488	415,000.00	%	CA	70.00	360	350,961.35	10/31/2020	35,096.13	35,096.13
Group 1	0024113894	74,000.00	%	WI	75.00	360	40,304.83	10/31/2020	4,030.48	4,030.48
Group 1	0024113934	359,000.00	%	VA	80.00	360	250,038.96	10/31/2020	25,003.90	25,003.90

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Group 1	0024114176	252,000.00	%	MD	70.00	360	217,484.03	10/31/2020	21,748.40	21,748.40
Group 1	0024115263	290,000.00	%	MN	80.00	360	242,415.06	10/31/2020	24,241.51	24,241.51
Group 1	0024115271	81,000.00	%	IL	75.00	360	66,725.96	10/31/2020	6,672.60	6,672.60
Group 1	0024115829	590,000.00	%	CA	64.00	360	481,726.09	10/31/2020	48,172.61	48,172.61
Group 1	0024116019	284,000.00	%	NJ	74.00	360	243,152.93	10/31/2020	24,315.29	24,315.29
Group 1	0024116184	288,000.00	%	NY	75.00	360	242,448.52	10/31/2020	24,244.85	24,244.85
Group 1	0024116495	186,000.00	%	WI	72.00	360	157,318.38	10/31/2020	15,731.84	15,731.84
Group 1	0024116559	294,000.00	%	NJ	64.00	360	248,124.46	10/31/2020	24,812.45	24,812.45
Group 1	0024116997	150,000.00	%	MN	80.00	360	119,117.26	10/31/2020	11,911.73	11,911.73
Group 1	0024117568	266,000.00	%	CA	80.00	360	226,935.73	10/31/2020	22,693.57	22,693.57
Group 1	0024117590	189,000.00	%	FL	80.00	360	166,277.78	10/31/2020	16,627.78	16,627.78
Group 1	0024117912	293,000.00	%	CA	79.00	360	248,676.74	10/31/2020	24,867.67	24,867.67
Group 1	0024118241	169,000.00	%	TX	69.00	360	151,250.70	10/31/2020	15,125.07	15,125.07
Group 1	0024119479	224,000.00	%	CA	75.00	360	190,784.98	10/31/2020	19,078.50	19,078.50
Group 1	0024119964	417,000.00	%	PR	62.00	360	354,056.29	10/31/2020	35,405.63	35,405.63
Group 1	0024120011	270,000.00	%	CA	70.00	360	229,665.96	10/31/2020	22,966.60	22,966.60
Group 1	0024120017	580,000.00	%	CA	65.00	360	462,071.42	10/31/2020	46,207.14	46,207.14
Group 1	0024120117	135,000.00	%	IL	70.00	360	115,464.90	10/31/2020	11,546.49	11,546.49
Group 1	0024120767	328,000.00	%	WA	62.00	360	278,652.26	10/31/2020	27,865.23	27,865.23
Group 1	0024120863	284,000.00	%	NY	80.00	360	238,520.43	10/31/2020	23,852.04	23,852.04
Group 1	0024121465	136,000.00	%	AR	65.00	360	115,953.76	10/31/2020	11,595.38	11,595.38
Group 1	0024121513	228,000.00	%	NY	80.00	360	196,805.91	10/31/2020	19,680.59	19,680.59
Group 1	0024122109	213,000.00	%	IL	76.00	360	181,104.91	10/31/2020	18,110.49	18,110.49
Group 1	0024122942	266,000.00	%	FL	70.00	360	220,702.43	10/31/2020	22,070.24	22,070.24
Group 1	0024123432	175,000.00	%	CA	70.00	360	151,461.00	10/31/2020	15,146.10	15,146.10
Group 1	0024123589	114,000.00	%	LA	74.00	360	93,336.63	10/31/2020	9,333.66	9,333.66
Group 1	0024123694	173,000.00	%	LA	79.00	360	150,960.79	10/31/2020	15,096.08	15,096.08
Group 1	0024124849	169,000.00	%	TX	75.00	360	146,896.87	10/31/2020	14,689.69	14,689.69
Group 1	0024124927	352,000.00	%	CA	74.00	360	265,840.56	10/31/2020	26,584.06	26,584.06
Group 1	0024125206	100,000.00	%	NY	68.00	360	85,375.29	10/31/2020	8,537.53	8,537.53
Group 1	0024125772	204,000.00	%	KY	69.00	360	175,053.27	10/31/2020	17,505.33	17,505.33
Group 1	0024126197	400,000.00	%	CA	69.00	360	347,155.46	10/31/2020	34,715.55	34,715.55
Group 1	0024126438	56,000.00	%	CA	80.00	360	47,911.61	10/31/2020	4,791.16	4,791.16

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

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Group 1	0024127890	184,000.00	%	FL	73.00	360	155,619.84	10/31/2020	15,561.98	15,561.98
Group 1	0024128018	99,000.00	%	TX	69.00	360	83,820.14	10/31/2020	8,382.01	8,382.01
Group 1	0024128064	95,000.00	%	NY	75.00	360	76,438.50	10/31/2020	7,643.85	7,643.85
Group 1	0024128310	408,000.00	%	CA	80.00	360	353,119.95	10/31/2020	35,311.99	35,311.99
Group 1	0024128881	410,000.00	%	CA	72.00	360	349,646.39	10/31/2020	34,964.64	34,964.64
Group 1	0024129030	206,000.00	%	MD	65.00	360	163,289.43	10/31/2020	16,328.94	16,328.94
Group 1	0024129838	120,000.00	%	PA	73.00	360	101,983.02	10/31/2020	10,198.30	10,198.30
Group 1	0024130113	281,000.00	%	CA	75.00	360	243,261.34	10/31/2020	24,326.13	24,326.13
Group 1	0024130425	131,000.00	%	PR	75.00	360	112,037.96	10/31/2020	11,203.80	11,203.80
Group 1	0024131186	417,000.00	%	NY	78.00	360	355,712.24	10/31/2020	35,571.22	35,571.22
Group 1	0024131727	284,000.00	%	HI	80.00	360	235,122.73	10/31/2020	23,512.27	23,512.27
Group 1	0024133512	626,000.00	%	HI	79.00	360	533,208.25	10/31/2020	53,320.82	53,320.82
Group 1	0024133727	110,000.00	%	NY	64.00	360	90,313.29	10/31/2020	9,031.33	9,031.33
Group 1	0024133770	332,000.00	%	NJ	80.00	360	285,497.72	10/31/2020	28,549.77	28,549.77
Group 1	0024133897	146,000.00	%	IL	80.00	360	123,406.00	10/31/2020	12,340.60	12,340.60
Group 1	0024134471	112,000.00	%	OR	80.00	360	97,141.93	10/31/2020	9,714.19	9,714.19
Group 1	0024135659	274,000.00	%	FL	75.00	360	233,387.96	10/31/2020	23,338.80	23,338.80
Group 1	0024136170	388,000.00	%	MA	74.00	360	324,565.40	10/31/2020	32,456.54	32,456.54
Group 1	0024136239	392,000.00	%	CA	70.00	360	335,567.88	10/31/2020	33,556.79	33,556.79
Group 1	0024136563	308,000.00	%	CA	70.00	360	258,789.60	10/31/2020	25,878.96	25,878.96
Group 1	0024137054	309,000.00	%	NH	76.00	360	259,796.92	10/31/2020	25,979.69	25,979.69
Group 1	0024137160	500,000.00	%	HI	70.00	360	426,393.23	10/31/2020	42,639.32	42,639.32
Group 1	0024137743	264,000.00	%	WA	80.00	360	223,248.26	10/31/2020	22,324.83	22,324.83
Group 1	0024138319	327,000.00	%	CA	66.00	360	282,220.02	10/31/2020	28,222.00	28,222.00
Group 1	0024138442	207,000.00	%	MA	80.00	360	176,165.88	10/31/2020	17,616.59	17,616.59
Group 1	0024138621	95,000.00	%	NV	80.00	360	82,932.15	10/31/2020	8,293.21	8,293.21
Group 1	0024138983	189,000.00	%	NC	79.00	360	160,734.81	10/31/2020	16,073.48	16,073.48
Group 1	0024139184	220,000.00	%	CA	80.00	360	188,782.69	10/31/2020	18,878.27	18,878.27
Group 1	0024139315	386,000.00	%	CA	75.00	360	330,249.32	10/31/2020	33,024.93	33,024.93
Group 1	0024140244	106,000.00	%	IA	80.00	360	88,192.35	10/31/2020	8,819.23	8,819.23
Group 1	0024140379	328,000.00	%	TX	80.00	360	281,058.66	10/31/2020	28,105.87	28,105.87
Group 1	0024141235	180,000.00	%	WA	72.00	360	142,901.22	10/31/2020	14,290.12	14,290.12
Group 1	0024141716	175,000.00	%	NV	75.00	360	150,055.27	10/31/2020	15,005.53	15,005.53

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

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Group 1	0024142002	417,000.00	%	UT	78.00	360	357,641.14	10/31/2020	35,764.11	35,764.11
Group 1	0024142338	208,000.00	%	NJ	69.00	360	180,521.64	10/31/2020	18,052.16	18,052.16
Group 1	0024142488	514,000.00	%	CA	74.00	360	425,008.25	10/31/2020	42,500.82	42,500.82
Group 1	0024142613	412,000.00	%	MN	80.00	360	322,219.05	10/31/2020	32,221.90	32,221.90
Group 1	0024142818	390,000.00	%	CT	68.00	360	329,860.85	10/31/2020	32,986.08	32,986.08
Group 1	0024142952	80,000.00	%	CA	75.00	360	68,997.47	10/31/2020	6,899.75	6,899.75
Group 1	0024143057	368,000.00	%	CA	80.00	360	314,853.18	10/31/2020	31,485.32	31,485.32
Group 1	0024144152	244,000.00	%	OH	80.00	360	210,038.65	10/31/2020	21,003.86	21,003.86
Group 1	0024144560	359,000.00	%	CA	74.00	360	305,051.93	10/31/2020	30,505.19	30,505.19
Group 1	0024145473	74,000.00	%	OH	63.00	360	65,040.52	10/31/2020	6,504.05	6,504.05
Group 1	0024145779	190,000.00	%	CA	66.00	360	162,587.74	10/31/2020	16,258.77	16,258.77
Group 1	0024145846	414,000.00	%	FL	79.00	360	355,512.29	10/31/2020	35,551.23	35,551.23
Group 1	0024145940	343,000.00	%	WA	78.00	360	278,763.47	10/31/2020	27,876.35	27,876.35
Group 1	0024146031	180,000.00	%	AZ	75.00	360	154,110.49	10/31/2020	15,411.05	15,411.05
Group 1	0024146088	116,000.00	%	PR	63.00	360	97,925.00	10/31/2020	9,792.50	9,792.50
Group 1	0024146606	620,000.00	%	CA	80.00	360	514,683.55	10/31/2020	51,468.35	51,468.35
Group 1	0024147356	199,000.00	%	ND	61.00	360	172,866.25	10/31/2020	17,286.62	17,286.62
Group 1	0024147429	305,000.00	%	CA	72.00	360	261,916.30	10/31/2020	26,191.63	26,191.63
Group 1	0024147551	228,000.00	%	MD	80.00	360	195,072.70	10/31/2020	19,507.27	19,507.27
Group 1	0024147922	288,000.00	%	WA	80.00	360	247,474.88	10/31/2020	24,747.49	24,747.49
Group 1	0024148319	350,000.00	%	NC	80.00	360	297,655.85	10/31/2020	29,765.58	29,765.58
Group 1	0024148381	240,000.00	%	OR	80.00	360	203,570.45	10/31/2020	20,357.04	20,357.04
Group 1	0024148778	227,000.00	%	MA	80.00	360	193,487.76	10/31/2020	19,348.78	19,348.78
Group 1	0024148945	256,000.00	%	CA	77.00	360	217,764.05	10/31/2020	21,776.40	21,776.40
Group 1	0024148998	218,000.00	%	DE	80.00	360	182,024.34	10/31/2020	18,202.43	18,202.43
Group 1	0024149192	600,000.00	%	HI	75.00	360	549,824.03	10/31/2020	54,982.40	54,982.40
Group 1	0024149674	613,000.00	%	CA	70.00	360	522,430.79	10/31/2020	52,243.08	52,243.08
Group 1	0024150222	187,000.00	%	CA	64.00	360	156,160.61	10/31/2020	15,616.06	15,616.06
Group 1	0024150297	102,000.00	%	TX	70.00	360	88,798.55	10/31/2020	8,879.85	8,879.85
Group 1	0024150761	114,000.00	%	AL	80.00	360	96,438.46	10/31/2020	9,643.85	9,643.85
Group 1	0024151112	278,000.00	%	PA	74.00	360	232,350.65	10/31/2020	23,235.06	23,235.06
Group 1	0024152014	249,000.00	%	NC	80.00	360	210,347.97	10/31/2020	21,034.80	21,034.80
Group 1	0024152486	236,000.00	%	CT	80.00	360	193,364.92	10/31/2020	19,336.49	19,336.49

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Group 1	0024152750	198,000.00	%	CT	77.00	360	172,806.92	10/31/2020	17,280.69	17,280.69
Group 1	0024153893	125,000.00	%	NV	80.00	360	106,928.35	10/31/2020	10,692.83	10,692.83
Group 1	0024154015	297,000.00	%	GU	75.00	360	250,328.17	10/31/2020	25,032.82	25,032.82
Group 1	0024154450	181,000.00	%	CA	80.00	360	153,339.17	10/31/2020	15,333.92	15,333.92
Group 1	0024154532	417,000.00	%	SC	65.00	360	349,857.77	10/31/2020	34,985.78	34,985.78
Group 1	0024154597	68,000.00	%	PR	62.00	360	58,759.29	10/31/2020	5,875.93	5,875.93
Group 1	0024154882	411,000.00	%	CA	73.00	360	348,707.71	10/31/2020	34,870.77	34,870.77
Group 1	0024154976	106,000.00	%	PR	70.00	360	88,571.84	10/31/2020	8,857.18	8,857.18
Group 1	0024155144	147,000.00	%	NJ	70.00	360	126,592.52	10/31/2020	12,659.25	12,659.25
Group 1	0024155189	394,000.00	%	CA	80.00	360	269,186.01	10/31/2020	26,918.60	26,918.60
Group 1	0024155717	278,000.00	%	CO	75.00	360	234,563.94	10/31/2020	23,456.39	23,456.39
Group 1	0024155729	236,000.00	%	WI	79.00	360	200,047.20	10/31/2020	20,004.72	20,004.72
Group 1	0024155919	345,000.00	%	CA	66.00	360	296,811.84	10/31/2020	29,681.18	29,681.18
Group 1	0024156103	240,000.00	%	MO	78.00	360	205,292.71	10/31/2020	20,529.27	20,529.27
Group 1	0024158031	109,000.00	%	PR	79.00	360	93,665.11	10/31/2020	9,366.51	9,366.51
Group 1	0024158064	346,000.00	%	NJ	65.00	360	289,646.05	10/31/2020	28,964.60	28,964.60
Group 1	0024158148	176,000.00	%	FL	80.00	360	150,685.88	10/31/2020	15,068.59	15,068.59
Group 1	0024158704	385,000.00	%	FL	70.00	360	328,314.26	10/31/2020	32,831.43	32,831.43
Group 1	0024159105	365,000.00	%	CA	67.00	360	311,355.02	10/31/2020	31,135.50	31,135.50
Group 1	0024159365	468,000.00	%	NY	80.00	360	398,008.85	10/31/2020	39,800.88	39,800.88
Group 1	0024159404	346,000.00	%	NV	80.00	360	290,858.62	10/31/2020	29,085.86	29,085.86
Group 1	0024159909	184,000.00	%	GA	75.00	360	131,391.82	10/31/2020	13,139.18	13,139.18
Group 1	0024159940	260,000.00	%	CA	80.00	360	225,651.56	10/31/2020	22,565.16	22,565.16
Group 1	0024160476	319,000.00	%	NE	75.00	360	272,619.62	10/31/2020	27,261.96	27,261.96
Group 1	0024160946	417,000.00	%	FL	61.00	360	327,581.74	10/31/2020	32,758.17	32,758.17
Group 1	0024162377	375,000.00	%	MA	75.00	360	326,374.39	10/31/2020	32,637.44	32,637.44
Group 1	0024162525	160,000.00	%	VI	65.00	360	139,503.61	10/31/2020	13,950.36	13,950.36
Group 1	0024162972	221,000.00	%	OH	75.00	360	190,710.37	10/31/2020	19,071.04	19,071.04
Group 1	0024163148	171,000.00	%	CA	75.00	360	148,314.26	10/31/2020	14,831.43	14,831.43
Group 1	0024163679	360,000.00	%	VA	80.00	360	307,000.35	10/31/2020	30,700.03	30,700.03
Group 1	0024163843	245,000.00	%	NJ	78.00	360	208,662.74	10/31/2020	20,866.27	20,866.27
Group 1	0024164055	270,000.00	%	CA	78.00	360	229,620.59	10/31/2020	22,962.06	22,962.06
Group 1	0024164517	138,000.00	%	NV	75.00	360	119,024.49	10/31/2020	11,902.45	11,902.45

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Group 1	0024165601	368,000.00	%	TX	80.00	360	318,294.37	10/31/2020	31,829.44	31,829.44
Group 2	0023938517	285,000.00	%	TX	95.00	360	241,220.70	10/31/2020	24,122.07	24,122.07
Group 2	0023938641	360,000.00	%	GA	89.00	360	304,317.39	10/31/2020	30,431.74	30,431.74
Group 2	0023938782	179,000.00	%	LA	95.00	360	132,321.42	10/31/2020	13,232.14	13,232.14
Group 2	0023939870	209,000.00	%	IL	95.00	360	174,324.20	10/31/2020	17,432.42	17,432.42
Group 2	0023939872	398,000.00	%	TX	97.00	360	336,991.27	10/31/2020	33,699.13	33,699.13
Group 2	0023940264	78,000.00	%	CO	95.00	360	61,970.48	10/31/2020	6,197.05	6,197.05
Group 2	0023940568	213,000.00	%	NM	95.00	360	182,115.45	10/31/2020	18,211.54	18,211.54
Group 2	0023941527	299,000.00	%	VA	95.00	360	253,482.86	10/31/2020	25,348.29	25,348.29
Group 2	0023941575	340,000.00	%	UT	95.00	360	280,995.16	10/31/2020	28,099.52	28,099.52
Group 2	0023941676	328,000.00	%	TX	95.00	360	275,912.03	10/31/2020	27,591.20	27,591.20
Group 2	0023941730	261,000.00	%	CA	95.00	360	222,417.16	10/31/2020	22,241.72	22,241.72
Group 2	0023941747	261,000.00	%	MA	95.00	360	215,089.97	10/31/2020	21,509.00	21,509.00
Group 2	0023941771	264,000.00	%	OH	95.00	360	218,741.51	10/31/2020	21,874.15	21,874.15
Group 2	0023941837	290,000.00	%	FL	90.00	360	247,725.00	10/31/2020	24,772.50	24,772.50
Group 2	0023942341	319,000.00	%	AK	85.00	360	266,550.11	10/31/2020	26,655.01	26,655.01
Group 2	0023942732	358,000.00	%	CT	90.00	360	303,651.04	10/31/2020	30,365.10	30,365.10
Group 2	0023943276	395,000.00	%	TX	95.00	360	332,127.61	10/31/2020	33,212.76	33,212.76
Group 2	0023943380	330,000.00	%	TN	86.00	360	275,966.51	10/31/2020	27,596.65	27,596.65
Group 2	0023943583	162,000.00	%	NJ	84.00	360	136,854.15	10/31/2020	13,685.41	13,685.41
Group 2	0023943617	405,000.00	%	MA	85.00	360	343,949.76	10/31/2020	34,394.98	34,394.98
Group 2	0023943674	342,000.00	%	FL	95.00	360	247,434.55	10/31/2020	24,743.45	24,743.45
Group 2	0023943680	291,000.00	%	VA	90.00	360	245,279.26	10/31/2020	24,527.93	24,527.93
Group 2	0023943959	264,000.00	%	MO	95.00	360	224,073.60	10/31/2020	22,407.36	22,407.36
Group 2	0023944059	255,000.00	%	CA	90.00	360	213,649.03	10/31/2020	21,364.90	21,364.90
Group 2	0023944370	333,000.00	%	UT	90.00	360	281,773.40	10/31/2020	28,177.34	28,177.34
Group 2	0023944590	410,000.00	%	FL	90.00	360	344,158.73	10/31/2020	34,415.87	34,415.87
Group 2	0023944600	128,000.00	%	TX	83.00	360	92,245.12	10/31/2020	9,224.51	9,224.51
Group 2	0023944911	244,000.00	%	CA	90.00	360	206,792.31	10/31/2020	20,679.23	20,679.23
Group 2	0023945928	320,000.00	%	NY	83.00	360	270,006.05	10/31/2020	27,000.60	27,000.60
Group 2	0023946042	311,000.00	%	MN	90.00	360	262,024.04	10/31/2020	26,202.40	26,202.40
Group 2	0023946099	180,000.00	%	TX	90.00	360	148,791.54	10/31/2020	14,879.15	14,879.15
Group 2	0023946352	115,000.00	%	NJ	90.00	360	97,941.52	10/31/2020	9,794.15	9,794.15

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Group 2	0023946472	347,000.00	%	MA	95.00	360	295,450.46	10/31/2020	29,545.05	29,545.05
Group 2	0023946708	294,000.00	%	FL	95.00	360	242,170.97	10/31/2020	24,217.10	24,217.10
Group 2	0023946904	134,000.00	%	PR	90.00	360	113,170.17	10/31/2020	11,317.02	11,317.02
Group 2	0023947085	352,000.00	%	AR	95.00	360	288,015.64	10/31/2020	28,801.56	28,801.56
Group 2	0023947273	495,000.00	%	CA	90.00	360	421,243.45	10/31/2020	42,124.34	42,124.34
Group 2	0023948197	300,000.00	%	NC	89.00	360	253,771.18	10/31/2020	25,377.12	25,377.12
Group 2	0023949023	265,000.00	%	CA	90.00	360	223,825.95	10/31/2020	22,382.59	22,382.59
Group 2	0023949292	205,000.00	%	SC	85.00	360	162,787.66	10/31/2020	16,278.77	16,278.77
Group 2	0023949342	166,000.00	%	NY	95.00	360	139,083.94	10/31/2020	13,908.39	13,908.39
Group 2	0023949399	375,000.00	%	NY	95.00	360	311,662.20	10/31/2020	31,166.22	31,166.22
Group 2	0023949519	322,000.00	%	LA	90.00	360	272,198.45	10/31/2020	27,219.84	27,219.84
Group 2	0023949620	118,000.00	%	LA	95.00	360	97,483.03	10/31/2020	9,748.30	9,748.30
Group 2	0023949686	369,000.00	%	NJ	93.00	360	309,984.15	10/31/2020	30,998.41	30,998.41
Group 2	0023949694	180,000.00	%	PA	90.00	360	150,970.16	10/31/2020	15,097.02	15,097.02
Group 2	0023949806	293,000.00	%	CA	90.00	360	249,110.66	10/31/2020	24,911.07	24,911.07
Group 2	0023949891	288,000.00	%	PA	90.00	360	243,769.03	10/31/2020	24,376.90	24,376.90
Group 2	0023950375	248,000.00	%	LA	90.00	360	174,901.26	10/31/2020	17,490.13	17,490.13
Group 2	0023950476	531,000.00	%	CA	90.00	360	407,708.57	10/31/2020	40,770.86	40,770.86
Group 2	0023951052	299,000.00	%	CA	95.00	360	255,445.98	10/31/2020	25,544.60	25,544.60
Group 2	0023951069	234,000.00	%	MA	95.00	360	198,682.61	10/31/2020	19,868.26	19,868.26
Group 2	0023951333	123,000.00	%	MS	95.00	360	104,370.65	10/31/2020	10,437.06	10,437.06
Group 2	0023952937	156,000.00	%	MA	95.00	360	131,880.91	10/31/2020	13,188.09	13,188.09
Group 2	0023953116	272,000.00	%	LA	91.00	360	229,524.73	10/31/2020	22,952.47	22,952.47
Group 2	0023953165	361,000.00	%	CA	95.00	360	306,209.44	10/31/2020	30,620.94	30,620.94
Group 2	0023953541	285,000.00	%	TX	95.00	360	239,074.52	10/31/2020	23,907.45	23,907.45
Group 2	0023953549	196,000.00	%	TN	90.00	360	165,346.50	10/31/2020	16,534.65	16,534.65
Group 2	0023954298	587,000.00	%	NY	90.00	360	499,424.16	10/31/2020	49,942.42	49,942.42
Group 2	0023954304	525,000.00	%	CA	90.00	360	405,554.27	10/31/2020	40,555.43	40,555.43
Group 2	0023954333	205,000.00	%	AR	85.00	360	172,923.62	10/31/2020	17,292.36	17,292.36
Group 2	0023954432	360,000.00	%	PA	90.00	360	303,369.40	10/31/2020	30,336.94	30,336.94
Group 2	0023955137	149,000.00	%	FL	90.00	360	125,247.47	10/31/2020	12,524.75	12,524.75
Group 2	0023955168	248,000.00	%	WI	90.00	360	208,389.42	10/31/2020	20,838.94	20,838.94
Group 2	0023955206	156,000.00	%	AZ	89.00	360	128,166.97	10/31/2020	12,816.70	12,816.70

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Group 2	0023955328	171,000.00	%	GA	95.00	360	141,861.59	10/31/2020	14,186.16	14,186.16
Group 2	0023955514	165,000.00	%	OK	95.00	360	154,556.05	10/31/2020	15,455.60	15,455.60
Group 2	0023955772	293,000.00	%	NY	90.00	360	238,026.58	10/31/2020	23,802.66	23,802.66
Group 2	0023956190	116,000.00	%	GA	97.00	360	99,983.79	10/31/2020	9,998.38	9,998.38
Group 2	0023956328	403,000.00	%	NY	92.00	360	342,545.22	10/31/2020	34,254.52	34,254.52
Group 2	0023956422	152,000.00	%	MN	95.00	360	130,431.65	10/31/2020	13,043.16	13,043.16
Group 2	0023956594	297,000.00	%	GA	83.00	360	251,848.76	10/31/2020	25,184.88	25,184.88
Group 2	0023956795	340,000.00	%	DC	90.00	360	291,075.07	10/31/2020	29,107.51	29,107.51
Group 2	0023956957	444,000.00	%	NY	87.00	360	368,315.60	10/31/2020	36,831.56	36,831.56
Group 2	0023957012	327,000.00	%	SC	87.00	360	276,299.91	10/31/2020	27,629.99	27,629.99
Group 2	0023957041	444,000.00	%	NY	85.00	360	379,008.98	10/31/2020	37,900.90	37,900.90
Group 2	0023957093	330,000.00	%	CA	90.00	360	280,733.49	10/31/2020	28,073.35	28,073.35
Group 2	0023957951	266,000.00	%	FL	95.00	360	225,557.45	10/31/2020	22,555.74	22,555.74
Group 2	0023958154	270,000.00	%	MD	90.00	360	229,933.43	10/31/2020	22,993.34	22,993.34
Group 2	0023958245	385,000.00	%	TX	95.00	360	345,565.08	10/31/2020	34,556.51	34,556.51
Group 2	0023958627	495,000.00	%	CA	90.00	360	420,411.75	10/31/2020	42,041.17	42,041.17
Group 2	0023958939	309,000.00	%	MD	92.00	360	262,913.23	10/31/2020	26,291.32	26,291.32
Group 2	0023959965	317,000.00	%	GA	95.00	360	269,959.36	10/31/2020	26,995.94	26,995.94
Group 2	0023960681	351,000.00	%	NC	87.00	360	296,470.21	10/31/2020	29,647.02	29,647.02
Group 2	0023961621	231,000.00	%	CA	97.00	360	197,427.35	10/31/2020	19,742.73	19,742.73
Group 2	0023961858	191,000.00	%	AZ	90.00	360	155,453.75	10/31/2020	15,545.37	15,545.37
Group 2	0023962218	225,000.00	%	WA	95.00	360	191,627.64	10/31/2020	19,162.76	19,162.76
Group 2	0023962219	504,000.00	%	CA	90.00	360	422,042.65	10/31/2020	42,204.26	42,204.26
Group 2	0023963272	408,000.00	%	FL	95.00	360	371,315.59	10/31/2020	37,131.56	37,131.56
Group 2	0023963739	285,000.00	%	TX	95.00	360	240,737.41	10/31/2020	24,073.74	24,073.74
Group 2	0023964152	293,000.00	%	AL	95.00	360	246,198.19	10/31/2020	24,619.82	24,619.82
Group 2	0023964549	417,000.00	%	ND	87.00	360	352,161.94	10/31/2020	35,216.19	35,216.19
Group 2	0023964674	331,000.00	%	NM	95.00	360	281,248.04	10/31/2020	28,124.80	28,124.80
Group 2	0023965208	216,000.00	%	NJ	85.00	360	196,733.88	10/31/2020	19,673.39	19,673.39
Group 2	0023966704	144,000.00	%	TX	93.00	360	119,147.28	10/31/2020	11,914.73	11,914.73
Group 2	0023966789	477,000.00	%	CA	83.00	360	409,242.90	10/31/2020	40,924.29	40,924.29
Group 2	0023967228	87,000.00	%	PR	85.00	360	73,521.50	10/31/2020	7,352.15	7,352.15
Group 2	0023967294	579,000.00	%	HI	97.00	360	493,453.48	10/31/2020	49,345.35	49,345.35

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Group 2	0023967847	280,000.00	%	CA	89.00	360	239,254.43	10/31/2020	23,925.44	23,925.44
Group 2	0023968003	131,000.00	%	IL	95.00	360	112,613.75	10/31/2020	11,261.37	11,261.37
Group 2	0023968222	261,000.00	%	AL	81.00	360	220,945.97	10/31/2020	22,094.60	22,094.60
Group 2	0023968278	417,000.00	%	FL	83.00	360	355,713.15	10/31/2020	35,571.31	35,571.31
Group 2	0023968834	216,000.00	%	MN	85.00	360	182,477.24	10/31/2020	18,247.72	18,247.72
Group 2	0023969122	149,000.00	%	NM	90.00	360	126,732.50	10/31/2020	12,673.25	12,673.25
Group 2	0023969710	167,000.00	%	MN	89.00	360	142,950.63	10/31/2020	14,295.06	14,295.06
Group 2	0023969937	412,000.00	%	TN	90.00	360	354,651.94	10/31/2020	35,465.19	35,465.19
Group 2	0023970849	264,000.00	%	MD	93.00	360	222,652.01	10/31/2020	22,265.20	22,265.20
Group 2	0023970991	417,000.00	%	CA	89.00	360	330,860.98	10/31/2020	33,086.10	33,086.10
Group 2	0023970997	123,000.00	%	PR	88.00	360	103,814.41	10/31/2020	10,381.44	10,381.44
Group 2	0023971897	137,000.00	%	PR	88.00	360	116,780.02	10/31/2020	11,678.00	11,678.00
Group 2	0024292226	397,000.00	%	NJ	95.00	360	334,242.71	10/31/2020	33,424.27	33,424.27
Group 2	0024292462	415,000.00	%	HI	90.00	360	341,214.02	10/31/2020	34,121.40	34,121.40
Group 2	0024293258	330,000.00	%	AR	93.00	360	281,468.41	10/31/2020	28,146.84	28,146.84
Group 2	0024293268	329,000.00	%	TX	95.00	360	281,415.60	10/31/2020	28,141.56	28,141.56
Group 2	0024293316	399,000.00	%	GA	95.00	360	334,346.82	10/31/2020	33,434.68	33,434.68
Group 2	0024293365	414,000.00	%	NY	90.00	360	347,977.21	10/31/2020	34,797.72	34,797.72
Group 2	0024294336	387,000.00	%	PA	90.00	360	318,937.43	10/31/2020	31,893.74	31,893.74
Group 2	0024294999	64,000.00	%	FL	90.00	360	49,030.92	10/31/2020	4,903.09	4,903.09
Group 2	0024295081	299,000.00	%	TX	95.00	360	252,384.92	10/31/2020	25,238.49	25,238.49
Group 2	0024295381	295,000.00	%	LA	95.00	360	239,951.19	10/31/2020	23,995.12	23,995.12
Group 2	0024295436	105,000.00	%	AZ	95.00	360	84,022.86	10/31/2020	8,402.29	8,402.29
Group 2	0024295929	378,000.00	%	CA	93.00	360	316,767.59	10/31/2020	31,676.76	31,676.76
Group 2	0024296534	417,000.00	%	KY	84.00	360	306,585.01	10/31/2020	30,658.50	30,658.50
Group 2	0024296644	135,000.00	%	MI	95.00	360	113,315.05	10/31/2020	11,331.50	11,331.50
Group 2	0024296897	284,000.00	%	SC	90.00	360	237,719.80	10/31/2020	23,771.98	23,771.98
Group 2	0024297105	417,000.00	%	MS	93.00	360	343,823.83	10/31/2020	34,382.38	34,382.38
Group 2	0024297432	351,000.00	%	FL	90.00	360	285,616.01	10/31/2020	28,561.60	28,561.60
Group 2	0024297478	233,000.00	%	FL	88.00	360	197,191.31	10/31/2020	19,719.13	19,719.13
Group 2	0024297876	380,000.00	%	CT	95.00	360	326,764.73	10/31/2020	32,676.47	32,676.47
Group 2	0024298084	143,000.00	%	AZ	95.00	360	120,281.74	10/31/2020	12,028.17	12,028.17
Group 2	0024298592	228,000.00	%	NC	95.00	360	195,488.46	10/31/2020	19,548.85	19,548.85

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Group 2	0024298779	337,000.00	%	MO	89.00	360	285,243.75	10/31/2020	28,524.37	28,524.37
Group 2	0024298801	233,000.00	%	TX	95.00	360	197,393.72	10/31/2020	19,739.37	19,739.37
Group 2	0024298969	181,000.00	%	GA	95.00	360	150,509.30	10/31/2020	15,050.93	15,050.93
Group 2	0024299040	266,000.00	%	OK	95.00	360	233,354.74	10/31/2020	23,335.47	23,335.47
Group 2	0024299262	266,000.00	%	PR	95.00	360	228,620.70	10/31/2020	22,862.07	22,862.07
Group 2	0024299460	152,000.00	%	GA	94.00	360	102,821.57	10/31/2020	10,282.16	10,282.16
Group 2	0024299522	157,000.00	%	VA	95.00	360	133,712.06	10/31/2020	13,371.21	13,371.21
Group 2	0024300088	146,000.00	%	AL	90.00	360	123,563.70	10/31/2020	12,356.37	12,356.37
Group 2	0024300363	279,000.00	%	TN	90.00	360	234,503.26	10/31/2020	23,450.33	23,450.33
Group 2	0024300929	122,000.00	%	SC	90.00	360	103,834.82	10/31/2020	10,383.48	10,383.48
Group 2	0024301250	110,000.00	%	PA	90.00	360	92,356.26	10/31/2020	9,235.63	9,235.63
Group 2	0024301506	208,000.00	%	MA	85.00	360	177,357.90	10/31/2020	17,735.79	17,735.79
Group 2	0024301572	142,000.00	%	TX	95.00	360	129,980.84	10/31/2020	12,998.08	12,998.08
Group 2	0024301722	214,000.00	%	FL	85.00	360	174,694.25	10/31/2020	17,469.42	17,469.42
Group 2	0024301757	336,000.00	%	GA	85.00	360	286,306.09	10/31/2020	28,630.61	28,630.61
Group 2	0024302548	366,000.00	%	PA	89.00	360	291,672.95	10/31/2020	29,167.29	29,167.29
Group 2	0024303194	235,000.00	%	AZ	95.00	360	199,100.27	10/31/2020	19,910.03	19,910.03
Group 2	0024303341	223,000.00	%	TX	95.00	360	189,525.50	10/31/2020	18,952.55	18,952.55
Group 2	0024303824	293,000.00	%	TX	85.00	360	239,929.68	10/31/2020	23,992.97	23,992.97
Group 2	0024304142	562,000.00	%	CA	89.00	360	478,632.32	10/31/2020	47,863.23	47,863.23
Group 2	0024304613	166,000.00	%	PR	95.00	360	141,237.46	10/31/2020	14,123.75	14,123.75
Group 2	0024304673	166,000.00	%	TX	90.00	360	139,462.65	10/31/2020	13,946.26	13,946.26
Group 2	0024304802	259,000.00	%	FL	95.00	360	187,186.71	10/31/2020	18,718.67	18,718.67
Group 2	0024305396	207,000.00	%	UT	93.00	360	175,080.12	10/31/2020	17,508.01	17,508.01
Group 2	0024305499	285,000.00	%	TN	95.00	360	240,879.86	10/31/2020	24,087.99	24,087.99
Group 2	0024305902	141,000.00	%	LA	92.00	360	119,833.63	10/31/2020	11,983.36	11,983.36
Group 2	0024306143	168,000.00	%	AZ	90.00	360	139,324.78	10/31/2020	13,932.48	13,932.48
Group 2	0024306178	166,000.00	%	CT	95.00	360	142,281.81	10/31/2020	14,228.18	14,228.18
Group 2	0024306279	369,000.00	%	CA	90.00	360	309,342.88	10/31/2020	30,934.29	30,934.29
Group 2	0024306579	203,000.00	%	FL	90.00	360	171,808.01	10/31/2020	17,180.80	17,180.80
Group 2	0024306637	222,000.00	%	GA	90.00	360	189,512.43	10/31/2020	18,951.24	18,951.24
Group 2	0024306643	406,000.00	%	NJ	95.00	360	347,472.41	10/31/2020	34,747.24	34,747.24
Group 2	0024307036	395,000.00	%	NY	93.00	360	335,551.23	10/31/2020	33,555.12	33,555.12

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Group 2	0024307047	261,000.00	%	LA	95.00	360	222,469.96	10/31/2020	22,247.00	22,247.00
Group 2	0024307184	414,000.00	%	GA	95.00	360	352,436.72	10/31/2020	35,243.67	35,243.67
Group 2	0024307263	310,000.00	%	NY	90.00	360	262,797.69	10/31/2020	26,279.77	26,279.77
Group 2	0024307288	300,000.00	%	NJ	90.00	360	254,701.72	10/31/2020	25,470.17	25,470.17
Group 2	0024307571	290,000.00	%	CA	83.00	360	234,712.56	10/31/2020	23,471.26	23,471.26
Group 2	0024307780	504,000.00	%	CA	85.00	360	429,197.80	10/31/2020	42,919.78	42,919.78
Group 2	0024308407	473,000.00	%	CA	85.00	360	406,187.28	10/31/2020	40,618.73	40,618.73
Group 2	0024309340	143,000.00	%	PR	95.00	360	126,044.08	10/31/2020	12,604.41	12,604.41
Group 2	0024309547	291,000.00	%	AZ	91.00	360	246,085.37	10/31/2020	24,608.54	24,608.54
Group 2	0024310190	91,000.00	%	TX	83.00	360	77,991.18	10/31/2020	7,799.12	7,799.12
Group 2	0024310440	99,000.00	%	MN	90.00	360	83,446.80	10/31/2020	8,344.68	8,344.68
Group 2	0024310562	185,000.00	%	CA	95.00	360	156,265.33	10/31/2020	15,626.53	15,626.53
Group 2	0024310710	354,000.00	%	MA	85.00	360	265,753.58	10/31/2020	26,575.36	26,575.36
Group 2	0024311258	345,000.00	%	FL	95.00	360	294,795.80	10/31/2020	29,479.58	29,479.58
Group 2	0024312218	144,000.00	%	ND	93.00	360	125,343.08	10/31/2020	12,534.31	12,534.31
Group 2	0024312912	156,000.00	%	CA	95.00	360	133,165.23	10/31/2020	13,316.52	13,316.52
Group 2	0024313204	320,000.00	%	SC	97.00	360	270,112.82	10/31/2020	27,011.28	27,011.28
Group 2	0024313395	411,000.00	%	CO	95.00	360	343,327.68	10/31/2020	34,332.77	34,332.77
Group 2	0024313418	397,000.00	%	CA	85.00	360	336,322.96	10/31/2020	33,632.30	33,632.30
Group 2	0024313658	197,000.00	%	CA	95.00	360	167,761.39	10/31/2020	16,776.14	16,776.14
Group 2	0024313857	197,000.00	%	CA	83.00	360	167,141.83	10/31/2020	16,714.18	16,714.18
Group 2	0024314259	165,000.00	%	CA	90.00	360	131,544.90	10/31/2020	13,154.49	13,154.49
Group 2	0024314552	232,000.00	%	LA	90.00	360	195,774.74	10/31/2020	19,577.47	19,577.47
Group 2	0024315265	238,000.00	%	MT	95.00	360	199,386.10	10/31/2020	19,938.61	19,938.61
Group 2	0024315357	175,000.00	%	WI	88.00	360	147,879.89	10/31/2020	14,787.99	14,787.99
Group 2	0024315528	252,000.00	%	WI	88.00	360	181,381.84	10/31/2020	18,138.18	18,138.18
Group 2	0024315809	370,000.00	%	CA	83.00	360	312,844.54	10/31/2020	31,284.45	31,284.45
Group 2	0024315963	185,000.00	%	LA	95.00	360	162,935.82	10/31/2020	16,293.58	16,293.58
Group 2	0024316164	417,000.00	%	MD	90.00	360	351,779.97	10/31/2020	35,178.00	35,178.00
Group 2	0024316382	385,000.00	%	RI	87.00	360	317,882.22	10/31/2020	31,788.22	31,788.22
Group 2	0024316554	185,000.00	%	CA	93.00	360	156,709.32	10/31/2020	15,670.93	15,670.93
Group 2	0024316989	141,000.00	%	CT	97.00	360	118,879.45	10/31/2020	11,887.94	11,887.94
Group 2	0024318225	138,000.00	%	IN	95.00	360	116,893.92	10/31/2020	11,689.39	11,689.39

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 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

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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	0024318780	262,000.00	%	CA	85.00	360	221,631.65	10/31/2020	22,163.16	22,163.16
Group 2	0024319037	213,000.00	%	WI	84.00	360	180,849.62	10/31/2020	18,084.96	18,084.96
Group 2	0024319101	121,000.00	%	LA	97.00	360	104,234.44	10/31/2020	10,423.44	10,423.44
Group 2	0024319233	131,000.00	%	IN	95.00	360	111,890.17	10/31/2020	11,189.02	11,189.02
Group 2	0024319477	375,000.00	%	TX	95.00	360	320,662.55	10/31/2020	32,066.25	32,066.25
Group 2	0024319959	119,000.00	%	CA	86.00	360	101,913.23	10/31/2020	10,191.32	10,191.32
Group 2	0024320187	274,000.00	%	CA	97.00	360	228,584.17	10/31/2020	22,858.42	22,858.42

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2014-C02



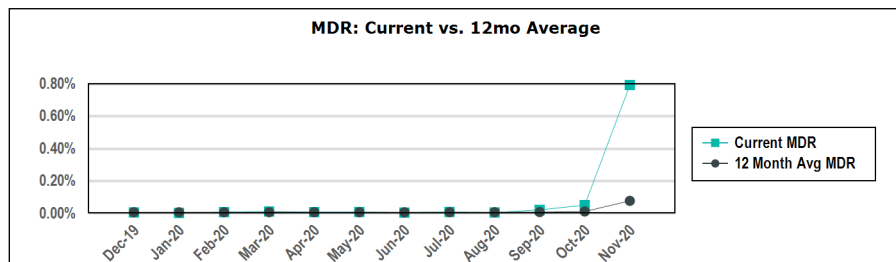
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Realized Loss Report - Collateral

Summary

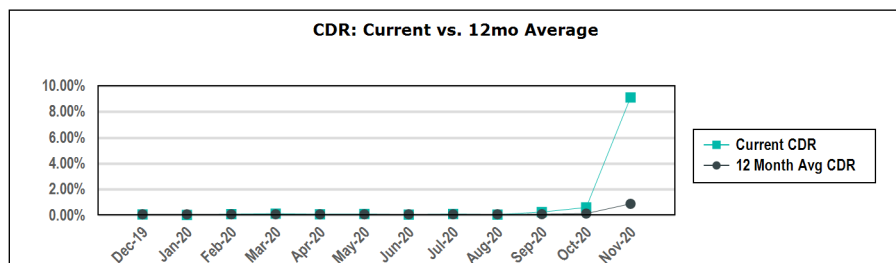
MDR

Current Month	0.794 %
3 Month Average	0.289 %
12 Month Average	0.078 %



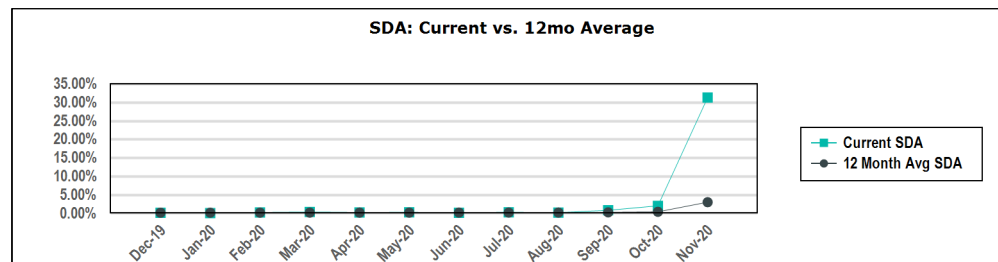
CDR

Current Month	9.126 %
3 Month Average	3.335 %
12 Month Average	0.899 %



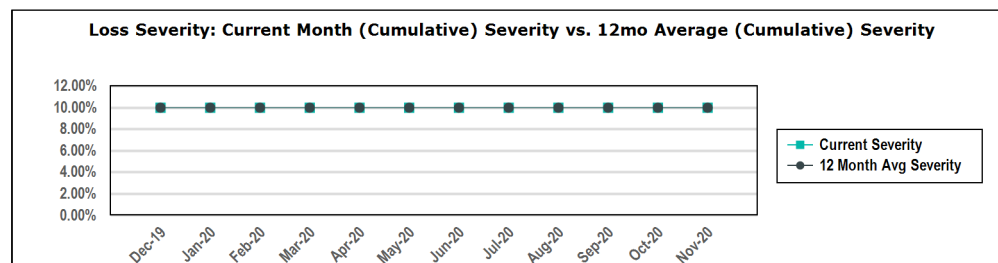
SDA

Current Month	31.365 %
3 Month Average	11.422 %
12 Month Average	3.039 %



Loss Severity

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	4.396 %
3 Month Average	3.431 %
12 Month Average	1.817 %

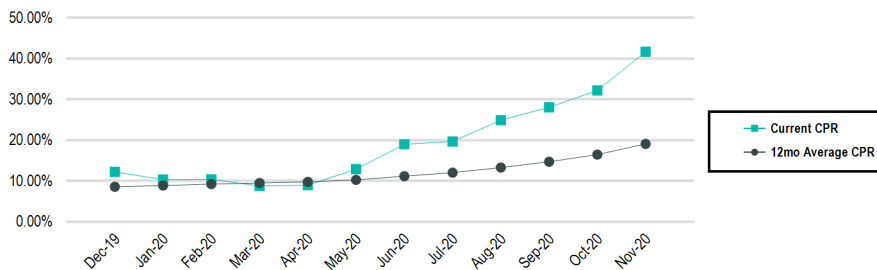
CPR

Current Month	41.693 %
3 Month Average	33.993 %
12 Month Average	19.110 %

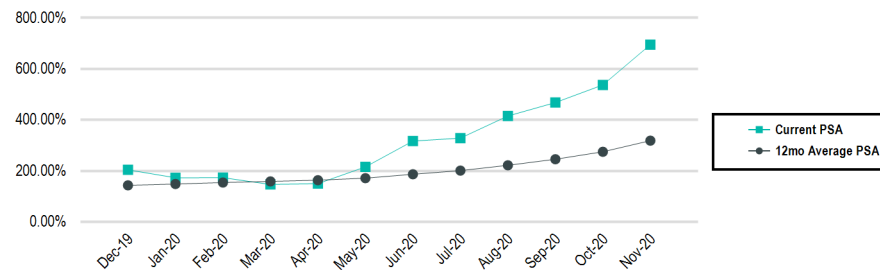
PSA

Current Month	694.878 %
3 Month Average	566.551 %
12 Month Average	318.507 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.385 %
3 Month Average	3.429 %
12 Month Average	1.806 %

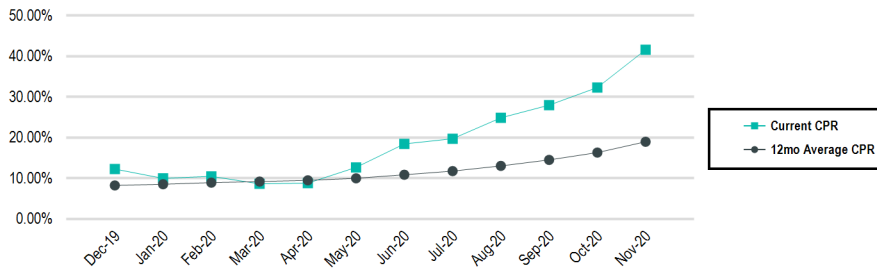
CPR

Current Month	41.610 %
3 Month Average	33.983 %
12 Month Average	19.001 %

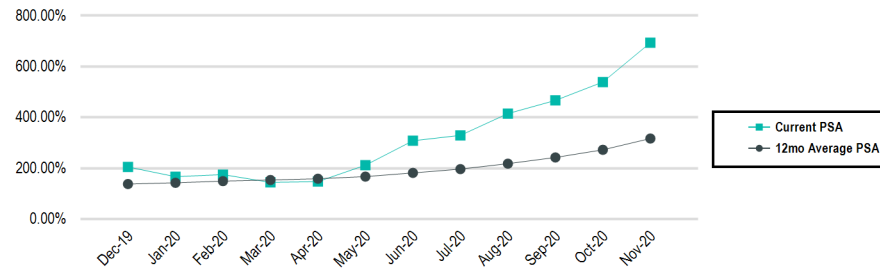
PSA

Current Month	693.506 %
3 Month Average	566.379 %
12 Month Average	316.686 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Frederick, MD 21701-4747
www.ctslink.com
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Prepayment Rates

Group 2

SMM

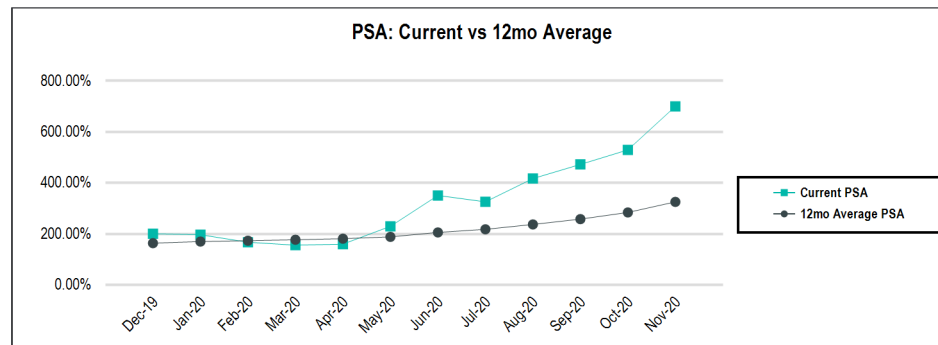
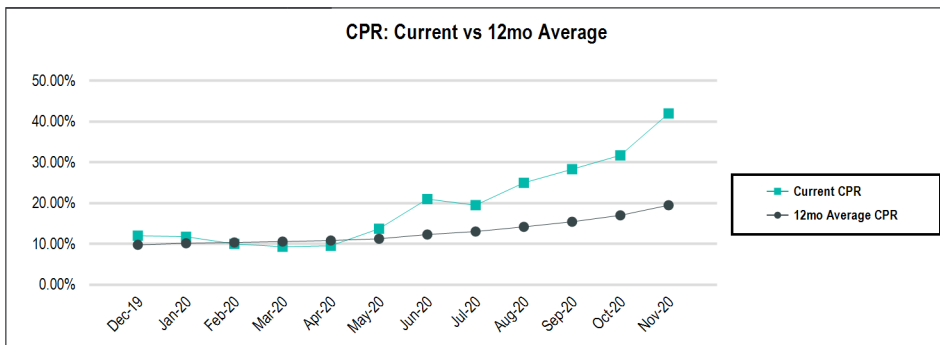
Current Month	4.438 %
3 Month Average	3.437 %
12 Month Average	1.857 %

CPR

Current Month	42.004 %
3 Month Average	34.031 %
12 Month Average	19.519 %

PSA

Current Month	700.062 %
3 Month Average	567.186 %
12 Month Average	325.310 %



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

Series 2014-C02



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 May 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 March 31, 2014.

Closing Date

means May 28, 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-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C02



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.