

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-C03



Distribution Date: 25-Nov-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	10/30/2020	0.00000 %	24,205,037,888.04	0.00	1,184,436,076.41	0.00	23,020,601,811.63	1,184,436,076.41	0.00
1M-1	30711XAJ3	11/24/2020	1.34925 %	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	30711XAK0	11/24/2020	3.14925 %	555,992,172.32	1,459,131.96	28,127,056.07	0.00	527,865,116.25	29,586,188.03	0.00
1M-2H	NA	10/30/2020	0.00000 %	36,266,925.78	0.00	1,834,705.43	0.00	34,432,220.36	1,834,705.43	0.00
1B-H	NA	10/30/2020	0.00000 %	157,854,158.43	0.00	0.00	24,181,825.61	133,672,332.82	0.00	43,970,302.18
2A-H	NA	10/30/2020	0.00000 %	6,695,061,254.71	0.00	338,043,183.59	0.00	6,357,018,071.12	338,043,183.59	0.00
2M-1	30711XAL8	11/24/2020	1.34925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAM6	11/24/2020	3.04925 %	138,756,135.03	352,585.12	593,423.40	0.00	138,162,711.64	946,008.52	0.00
2M-2H	NA	10/30/2020	0.00000 %	9,905,771.43	0.00	42,364.37	0.00	9,863,407.06	42,364.37	0.00
2B-H	NA	10/30/2020	0.00000 %	111,917,869.55	0.00	0.00	6,227,786.26	105,690,083.29	0.00	17,871,771.71
Totals				31,910,792,175.29	1,811,717.08	1,553,076,809.27	30,409,611.87	30,327,305,754.17	1,554,888,526.35	61,842,073.89

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	57,437,785,171.00	24,205,037,888.04	61,030,621.98	1,123,405,454.43	0.00	0.00	1,184,436,076.41	23,020,601,811.63	0.40079195	1,184,436,076.41
1M-1	555,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	37,142,115.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	945,000,000.00	555,992,172.32	1,775,520.97	26,351,535.10	0.00	0.00	28,127,056.07	527,865,116.25	0.55858742	28,127,056.07
1M-2H	61,641,596.00	36,266,925.78	115,815.82	1,718,889.61	0.00	0.00	1,834,705.43	34,432,220.36	0.55858742	1,834,705.43
1B-H	177,642,635.00	157,854,158.43	0.00	0.00	0.00	24,181,825.61	24,181,825.61	133,672,332.82	0.75247889	0.00
2A-H	18,296,659,144.00	6,695,061,254.71	16,335,258.66	321,707,924.93	0.00	0.00	338,043,183.59	6,357,018,071.12	0.34744147	338,043,183.59
2M-1	239,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	17,128,465.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	310,500,000.00	138,756,135.03	593,423.40	0.00	0.00	0.00	593,423.40	138,162,711.64	0.44496848	593,423.40
2M-2H	22,166,530.00	9,905,771.43	42,364.37	0.00	0.00	0.00	42,364.37	9,863,407.06	0.44496848	42,364.37
2B-H	123,561,855.00	111,917,869.55	0.00	0.00	0.00	6,227,786.26	6,227,786.26	105,690,083.29	0.85536174	0.00
Totals	78,223,727,511.00	31,910,792,175.29	79,893,005.20	1,473,183,804.07	0.00	30,409,611.87	1,583,486,421.14	30,327,305,754.17	0.38769957	1,553,076,809.27

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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	57,437,785,171.00	421.41314843	1.06255180	19.55864856	0.00000000	0.00000000	20.62120036	400.79194807	0.40079195	20.62120036
1M-1	555,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	37,142,115.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	945,000,000.00	588.35150510	1.87885817	27.88522233	0.00000000	0.00000000	29.76408050	558.58742460	0.55858742	29.76408050
1M-2H	61,641,596.00	588.35150505	1.87885823	27.88522234	0.00000000	0.00000000	29.76408057	558.58742463	0.55858742	29.76408057
1B-H	177,642,635.00	888.60513936	0.00000000	0.00000000	0.00000000	136.12624925	136.12624925	752.47889010	0.75247889	0.00000000
2A-H	18,296,659,144.00	365.91714378	0.89280008	17.58287797	0.00000000	0.00000000	18.47567804	347.44146574	0.34744147	18.47567804
2M-1	239,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	17,128,465.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	310,500,000.00	446.87966193	1.91118647	0.00000000	0.00000000	0.00000000	1.91118647	444.96847549	0.44496848	1.91118647
2M-2H	22,166,530.00	446.87966181	1.91118637	0.00000000	0.00000000	0.00000000	1.91118637	444.96847544	0.44496848	1.91118637
2B-H	123,561,855.00	905.76391517	0.00000000	0.00000000	0.00000000	50.40217517	50.40217517	855.36174000	0.85536174	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 %	24,205,037,888.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,020,601,811.63
1M-1	N/A	N/A	1.34925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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	3.14925 %	555,992,172.32	1,459,131.96	0.00	0.00	0.00	0.00	1,459,131.96	0.00	527,865,116.25
1M-2H	N/A	N/A	0.00000 %	36,266,925.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,432,220.36
1B-H	N/A	N/A	0.00000 %	157,854,158.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	133,672,332.82
2A-H	N/A	N/A	0.00000 %	6,695,061,254.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,357,018,071.12
2M-1	N/A	N/A	1.34925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	10/26/20 - 11/24/20	30	3.04925 %	138,756,135.03	352,585.12	0.00	0.00	0.00	0.00	352,585.12	0.00	138,162,711.64
2M-2H	N/A	N/A	0.00000 %	9,905,771.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,863,407.06
2B-H	N/A	N/A	0.00000 %	111,917,869.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,690,083.29
Totals					1,811,717.08	0.00	0.00	0.00	0.00	1,811,717.08	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	57,437,785,171.00	0.00000 %	421.41314843	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	400.79194807
1M-1	555,000,000.00	1.34925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	37,142,115.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	945,000,000.00	3.14925 %	588.35150510	1.54405498	0.00000000	0.00000000	0.00000000	0.00000000	1.54405498	0.00000000	558.58742460
1M-2H	61,641,596.00	0.00000 %	588.35150505	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	558.58742463
1B-H	177,642,635.00	0.00000 %	888.60513936	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	752.47889010
2A-H	18,296,659,144.00	0.00000 %	365.91714378	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	347.44146574
2M-1	239,500,000.00	1.34925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	17,128,465.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	310,500,000.00	3.04925 %	446.87966193	1.13553984	0.00000000	0.00000000	0.00000000	0.00000000	1.13553984	0.00000000	444.96847549
2M-2H	22,166,530.00	0.00000 %	446.87966181	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	444.96847544
2B-H	123,561,855.00	0.00000 %	905.76391517	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	855.36174000

(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	60,960,975.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(30,409,611.87)
Total Deposits	30,551,363.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	30,532,196.55
Total Withdrawals (Pool Distribution Amount)	30,551,363.21
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	1,238,579,663.52
Total Principal Reduction Cumulative	35,497,640,036.03
Scheduled Principal Current	62,921,958.77
Scheduled Principal Cumulative	6,342,866,144.44
Unscheduled Principal Current	1,151,475,879.14
Unscheduled Principal Cumulative	29,110,803,589.41
Senior Reduction Amount	1,184,436,076.41
Subordinate Reduction Amount	29,961,761.50
Calculated Recovery Principal Amount	217,614,645.56
Calculated Tranche Write-Down Amount	24,181,825.61
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	344,906,757.62
Total Principal Reduction Cumulative	12,398,781,720.88
Scheduled Principal Current	16,971,046.43
Scheduled Principal Cumulative	1,888,851,419.97
Unscheduled Principal Current	321,707,924.93
Unscheduled Principal Cumulative	10,492,058,529.20
Senior Reduction Amount	338,043,183.59
Subordinate Reduction Amount	635,787.77
Calculated Recovery Principal Amount	56,049,380.59
Calculated Tranche Write-Down Amount	6,227,786.26
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	246445
Period Beginning Loan Count	127936
Period Reference Pool Removal Loan Count	4798
Period Ending Loan Count	123138

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	60,738,455,000.00
UPB at Issuance	59,214,211,517.33
UPB Actual Current	23,716,571,481.30
Period PIF Loan Count Current	3815
PIF Loan Count Cumulative	121078
Period PIF Loan UPB Current	911,790,625.54
PIF Loan UPB Cumulative	26,839,069,706.96
Period Partial Prepayment Amount	25,618,003.62
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,514,358.48
D180 Credit Event Loan Count Current	983
D180 Credit Event Loan Count Cumulative	2057
D180 Credit Event Actual Balance Curr	241,818,261.54
D180 Credit Event Actual Balance Cum	437,188,673.53
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	28,390,629.94
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	6
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,149,629.31
Credit Event Amount Current	241,818,261.54
Credit Event Amount Cumulative	439,703,032.01
Total Active Modified Loan Count	292
Total Active Modified Loan UPB	50,754,600.27
Group 2	
At Issuance Loan Count	85810
Period Beginning Loan Count	38965
Period Reference Pool Removal Loan Count	1529
Period Ending Loan Count	37436
UPB at Origination	19,482,337,000.00
UPB at Issuance	19,009,515,994.05
UPB Actual Current	6,610,734,273.17

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1244
PIF Loan Count Cumulative	47411
Period PIF Loan UPB Current	261,511,560.10
PIF Loan UPB Cumulative	9,940,881,010.82
Period Partial Prepayment Amount	5,113,063.55
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	3,043,326.26
D180 Credit Event Loan Count Current	285
D180 Credit Event Loan Count Cumulative	909
D180 Credit Event Actual Balance Curr	62,277,864.93
D180 Credit Event Actual Balance Cum	175,674,395.03
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	36
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	6,764,506.76
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	2
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	382,416.21
Credit Event Amount Current	62,277,864.93
Credit Event Amount Cumulative	178,717,721.29
Total Active Modified Loan Count	152
Total Active Modified Loan UPB	28,515,404.74
Structural Reporting	
Group 1	
Senior Percentage	96.994155%
Subordinate Percentage	3.005845%
10% Severity Tier Percentage [0 - 1%]	0.410320%
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	0.742563%
Prior Cum Net Credit Event Percentage	0.332243%
Minimum Credit Enhancement Test Pass?	YES

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 2</u>	
Senior Percentage	96.253691%
Subordinate Percentage	3.746309%
10% Severity Tier Percentage [0 - 1%]	0.329626%
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	0.940149%
Prior Cum Net Credit Event Percentage	0.610523%
Minimum Credit Enhancement Test Pass?	NO

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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 %	2.930000 %
1M-1	0.00	0.00	2.000000 %	3.010000 %	2.930000 %
1M-1H	0.00	0.00	2.000000 %	3.010000 %	2.930000 %
1M-2	0.00	0.00	0.300000 %	0.630000 %	0.560000 %
1M-2H	0.00	0.00	0.300000 %	0.630000 %	0.560000 %
1B-H	24,181,825.61	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.750000 %	3.840000 %
2M-1	0.00	0.00	2.400000 %	3.750000 %	3.840000 %
2M-1H	0.00	0.00	2.400000 %	3.750000 %	3.840000 %
2M-2	0.00	0.00	0.650000 %	1.610000 %	1.600000 %
2M-2H	0.00	0.00	0.650000 %	1.610000 %	1.600000 %
2B-H	6,227,786.26	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1002	181,144,981.20	0.624011 %	0.597300 %
60 Days	466	93,150,819.39	0.290209 %	0.307152 %
90 Days	488	99,576,076.94	0.303910 %	0.328338 %
120 Days	491	101,474,738.97	0.305778 %	0.334599 %
150 Days	1021	222,140,178.65	0.635844 %	0.732476 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	3468	697,486,795.15	2.159752 %	2.299864 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	725	136,589,387.77	0.588770 %	0.575924 %
60 Days	325	66,400,990.55	0.263932 %	0.279977 %
90 Days	358	74,402,741.70	0.290731 %	0.313716 %
120 Days	368	77,698,352.03	0.298852 %	0.327612 %
150 Days	788	176,349,224.06	0.639932 %	0.743570 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2564	531,440,696.11	2.082217 %	2.240799 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	277	44,555,593.43	0.739929 %	0.673989 %
60 Days	141	26,749,828.84	0.376643 %	0.404642 %
90 Days	130	25,173,335.24	0.347259 %	0.380795 %
120 Days	123	23,776,386.94	0.328561 %	0.359663 %
150 Days	233	45,790,954.59	0.622396 %	0.692676 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	904	166,046,099.04	2.414788 %	2.511765 %

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	983	241,796,471.17	24,181,825.61	0.102 %	0	0.00	0.00	0.000 %	983	241,796,471.17	24,181,825.61	0.102 %
Group 2	285	62,277,166.85	6,227,786.26	0.094 %	0	0.00	0.00	0.000 %	285	62,277,166.85	6,227,786.26	0.094 %
Total	1268	304,073,638.02	30,409,611.87	0.100 %	0	0.00	0.00	0.000 %	1268	304,073,638.02	30,409,611.87	0.100 %

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	0025003360	120,000.00	%	NV	80.00	360	102,669.47	10/31/2020	10,266.95	10,266.95
Group 1	0025003682	406,000.00	%	VA	64.00	360	142,676.86	10/31/2020	14,267.69	14,267.69
Group 1	0025003794	365,000.00	%	MD	79.00	360	312,287.07	10/31/2020	31,228.71	31,228.71
Group 1	0025004219	330,000.00	%	NV	80.00	360	280,534.32	10/31/2020	28,053.43	28,053.43
Group 1	0025004466	417,000.00	%	CA	74.00	360	355,970.47	10/31/2020	35,597.05	35,597.05
Group 1	0025004629	210,000.00	%	IL	75.00	360	180,292.07	10/31/2020	18,029.21	18,029.21
Group 1	0025004761	328,000.00	%	TX	80.00	360	280,360.74	10/31/2020	28,036.07	28,036.07
Group 1	0025004825	270,000.00	%	FL	80.00	360	230,664.46	10/31/2020	23,066.45	23,066.45
Group 1	0025004898	500,000.00	%	MD	80.00	360	430,331.95	10/31/2020	43,033.19	43,033.19
Group 1	0025005105	105,000.00	%	KY	70.00	360	82,809.25	10/31/2020	8,280.92	8,280.92
Group 1	0025005278	216,000.00	%	NY	80.00	360	185,888.17	10/31/2020	18,588.82	18,588.82
Group 1	0025005699	468,000.00	%	NY	80.00	360	393,259.98	10/31/2020	39,326.00	39,326.00
Group 1	0025006281	78,000.00	%	AZ	75.00	360	66,313.04	10/31/2020	6,631.30	6,631.30
Group 1	0025006490	357,000.00	%	NY	70.00	360	311,324.89	10/31/2020	31,132.49	31,132.49
Group 1	0025006746	120,000.00	%	TX	80.00	360	103,566.81	10/31/2020	10,356.68	10,356.68
Group 1	0025007232	417,000.00	%	CA	70.00	360	357,590.91	10/31/2020	35,759.09	35,759.09
Group 1	0025007290	187,000.00	%	PA	75.00	360	160,104.36	10/31/2020	16,010.44	16,010.44
Group 1	0025007622	340,000.00	%	RI	80.00	360	292,601.40	10/31/2020	29,260.14	29,260.14
Group 1	0025007672	290,000.00	%	TX	70.00	360	250,938.20	10/31/2020	25,093.82	25,093.82
Group 1	0025007748	466,000.00	%	CA	75.00	360	404,087.72	10/31/2020	40,408.77	40,408.77

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Connecticut Avenue Securities

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025007779	303,000.00	%	CA	80.00	360	261,934.70	10/31/2020	26,193.47	26,193.47
Group 1	0025007812	396,000.00	%	CA	80.00	360	341,377.88	10/31/2020	34,137.79	34,137.79
Group 1	0025007831	176,000.00	%	NJ	74.00	360	151,828.42	10/31/2020	15,182.84	15,182.84
Group 1	0025008012	339,000.00	%	VA	69.00	360	290,703.45	10/31/2020	29,070.34	29,070.34
Group 1	0025008030	300,000.00	%	NJ	75.00	360	255,133.36	10/31/2020	25,513.34	25,513.34
Group 1	0025008110	574,000.00	%	CA	70.00	360	466,100.00	10/31/2020	46,610.00	46,610.00
Group 1	0025008112	593,000.00	%	VA	79.00	360	500,642.45	10/31/2020	50,064.24	50,064.24
Group 1	0025008406	330,000.00	%	NY	69.00	360	279,138.13	10/31/2020	27,913.81	27,913.81
Group 1	0025008510	94,000.00	%	MN	80.00	360	80,994.76	10/31/2020	8,099.48	8,099.48
Group 1	0025008810	266,000.00	%	PA	70.00	360	231,343.55	10/31/2020	23,134.35	23,134.35
Group 1	0025008867	274,000.00	%	CA	75.00	360	236,927.18	10/31/2020	23,692.72	23,692.72
Group 1	0025009036	548,000.00	%	CA	80.00	360	466,372.58	10/31/2020	46,637.26	46,637.26
Group 1	0025009109	546,000.00	%	MD	78.00	360	455,867.97	10/31/2020	45,586.80	45,586.80
Group 1	0025009114	626,000.00	%	CA	62.00	360	534,806.38	10/31/2020	53,480.64	53,480.64
Group 1	0025009137	625,000.00	%	CA	74.00	360	535,957.64	10/31/2020	53,595.76	53,595.76
Group 1	0025009163	444,000.00	%	CA	80.00	360	380,744.49	10/31/2020	38,074.45	38,074.45
Group 1	0025009629	283,000.00	%	NJ	70.00	360	239,880.11	10/31/2020	23,988.01	23,988.01
Group 1	0025009934	39,000.00	%	GA	80.00	360	34,202.72	10/31/2020	3,420.27	3,420.27
Group 1	0025010344	475,000.00	%	NY	76.00	360	403,006.56	10/31/2020	40,300.66	40,300.66
Group 1	0025010530	224,000.00	%	MD	80.00	360	193,924.26	10/31/2020	19,392.43	19,392.43
Group 1	0025010816	302,000.00	%	MA	75.00	360	249,066.60	10/31/2020	24,906.66	24,906.66
Group 1	0025011184	352,000.00	%	FL	80.00	360	307,104.56	10/31/2020	30,710.46	30,710.46
Group 1	0025011608	91,000.00	%	FL	65.00	360	77,857.40	10/31/2020	7,785.74	7,785.74
Group 1	0025011886	70,000.00	%	FL	80.00	360	57,918.89	10/31/2020	5,791.89	5,791.89
Group 1	0025011939	111,000.00	%	TX	75.00	360	96,037.75	10/31/2020	9,603.77	9,603.77
Group 1	0025012255	270,000.00	%	FL	80.00	360	231,876.99	10/31/2020	23,187.70	23,187.70
Group 1	0025012591	200,000.00	%	TX	80.00	360	171,335.01	10/31/2020	17,133.50	17,133.50
Group 1	0025013026	576,000.00	%	VA	67.00	360	486,331.55	10/31/2020	48,633.15	48,633.15
Group 1	0025013065	175,000.00	%	FL	75.00	360	149,702.07	10/31/2020	14,970.21	14,970.21
Group 1	0025013727	441,000.00	%	NY	63.00	360	377,948.35	10/31/2020	37,794.83	37,794.83
Group 1	0025013807	541,000.00	%	CA	70.00	360	443,979.80	10/31/2020	44,397.98	44,397.98
Group 1	0025014154	595,000.00	%	CA	74.00	360	509,097.97	10/31/2020	50,909.80	50,909.80
Group 1	0025014362	158,000.00	%	MN	80.00	360	134,307.35	10/31/2020	13,430.73	13,430.73

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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	0025014373	170,000.00	%	WY	74.00	360	144,329.09	10/31/2020	14,432.91	14,432.91
Group 1	0025014557	134,000.00	%	UT	80.00	360	114,897.96	10/31/2020	11,489.80	11,489.80
Group 1	0025014869	132,000.00	%	CA	80.00	360	110,239.69	10/31/2020	11,023.97	11,023.97
Group 1	0025015213	139,000.00	%	FL	75.00	360	109,868.17	10/31/2020	10,986.82	10,986.82
Group 1	0025015465	547,000.00	%	CA	61.00	360	424,624.96	10/31/2020	42,462.50	42,462.50
Group 1	0025015840	94,000.00	%	AZ	79.00	360	82,024.02	10/31/2020	8,202.40	8,202.40
Group 1	0025016497	205,000.00	%	NJ	63.00	360	166,621.69	10/31/2020	16,662.17	16,662.17
Group 1	0025016617	180,000.00	%	OR	69.00	360	153,080.39	10/31/2020	15,308.04	15,308.04
Group 1	0025016668	368,000.00	%	IL	80.00	360	314,108.19	10/31/2020	31,410.82	31,410.82
Group 1	0025016763	392,000.00	%	MI	80.00	360	332,489.83	10/31/2020	33,248.98	33,248.98
Group 1	0025016872	270,000.00	%	NJ	73.00	360	231,006.96	10/31/2020	23,100.70	23,100.70
Group 1	0025017103	288,000.00	%	SC	74.00	360	245,724.58	10/31/2020	24,572.46	24,572.46
Group 1	0025017354	246,000.00	%	NJ	75.00	360	210,473.19	10/31/2020	21,047.32	21,047.32
Group 1	0025017480	256,000.00	%	MD	80.00	360	214,420.52	10/31/2020	21,442.05	21,442.05
Group 1	0025017590	350,000.00	%	CA	70.00	360	299,251.78	10/31/2020	29,925.18	29,925.18
Group 1	0025017721	290,000.00	%	NY	78.00	360	224,717.09	10/31/2020	22,471.71	22,471.71
Group 1	0025017872	435,000.00	%	IL	65.00	360	371,927.88	10/31/2020	37,192.79	37,192.79
Group 1	0025018168	226,000.00	%	NC	80.00	360	193,906.57	10/31/2020	19,390.66	19,390.66
Group 1	0025018338	462,000.00	%	NY	76.00	360	397,046.60	10/31/2020	39,704.66	39,704.66
Group 1	0025018833	187,000.00	%	IL	63.00	360	161,283.90	10/31/2020	16,128.39	16,128.39
Group 1	0025018975	504,000.00	%	CA	80.00	360	428,926.36	10/31/2020	42,892.64	42,892.64
Group 1	0025019274	350,000.00	%	NJ	69.00	360	299,252.04	10/31/2020	29,925.20	29,925.20
Group 1	0025019293	311,000.00	%	NY	75.00	360	263,897.62	10/31/2020	26,389.76	26,389.76
Group 1	0025019298	330,000.00	%	MD	63.00	360	283,197.48	10/31/2020	28,319.75	28,319.75
Group 1	0025019618	247,000.00	%	UT	68.00	360	211,809.92	10/31/2020	21,180.99	21,180.99
Group 1	0025019669	383,000.00	%	CA	77.00	360	325,972.40	10/31/2020	32,597.24	32,597.24
Group 1	0025019814	379,000.00	%	CA	66.00	360	325,220.80	10/31/2020	32,522.08	32,522.08
Group 1	0025019864	417,000.00	%	CT	80.00	360	356,716.94	10/31/2020	35,671.69	35,671.69
Group 1	0025020049	354,000.00	%	NY	80.00	360	300,701.23	10/31/2020	30,070.12	30,070.12
Group 1	0025020080	325,000.00	%	CA	74.00	360	278,800.83	10/31/2020	27,880.08	27,880.08
Group 1	0025020387	218,000.00	%	FL	65.00	360	186,641.67	10/31/2020	18,664.17	18,664.17
Group 1	0025020993	286,000.00	%	IL	73.00	360	244,855.70	10/31/2020	24,485.57	24,485.57
Group 1	0025021221	288,000.00	%	TX	80.00	360	262,737.45	10/31/2020	26,273.74	26,273.74

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

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Group 1	0025021681	196,000.00	%	CA	80.00	360	164,852.17	10/31/2020	16,485.22	16,485.22
Group 1	0025021848	400,000.00	%	CT	80.00	360	342,751.88	10/31/2020	34,275.19	34,275.19
Group 1	0025021931	416,000.00	%	NJ	80.00	360	254,613.16	10/31/2020	25,461.32	25,461.32
Group 1	0025021954	410,000.00	%	CA	75.00	360	351,588.40	10/31/2020	35,158.84	35,158.84
Group 1	0025021996	408,000.00	%	CA	65.00	360	348,298.34	10/31/2020	34,829.83	34,829.83
Group 1	0025022528	60,000.00	%	FL	80.00	360	52,181.90	10/31/2020	5,218.19	5,218.19
Group 1	0025022697	63,000.00	%	MN	75.00	360	54,613.69	10/31/2020	5,461.37	5,461.37
Group 1	0025022701	66,000.00	%	TX	77.00	360	56,317.47	10/31/2020	5,631.75	5,631.75
Group 1	0025022850	70,000.00	%	NJ	80.00	360	56,916.62	10/31/2020	5,691.66	5,691.66
Group 1	0025023265	394,000.00	%	HI	80.00	360	327,524.47	10/31/2020	32,752.45	32,752.45
Group 1	0025023638	578,000.00	%	CA	64.00	360	492,258.91	10/31/2020	49,225.89	49,225.89
Group 1	0025023669	460,000.00	%	CA	80.00	360	372,517.78	10/31/2020	37,251.78	37,251.78
Group 1	0025023942	412,000.00	%	MN	80.00	360	351,992.21	10/31/2020	35,199.22	35,199.22
Group 1	0025023971	228,000.00	%	OH	80.00	360	194,375.84	10/31/2020	19,437.58	19,437.58
Group 1	0025024303	237,000.00	%	IL	73.00	360	196,803.28	10/31/2020	19,680.33	19,680.33
Group 1	0025024320	442,000.00	%	CA	74.00	360	380,295.07	10/31/2020	38,029.51	38,029.51
Group 1	0025024714	403,000.00	%	NJ	78.00	360	339,721.44	10/31/2020	33,972.14	33,972.14
Group 1	0025025688	435,000.00	%	UT	63.00	360	372,309.89	10/31/2020	37,230.99	37,230.99
Group 1	0025026070	254,000.00	%	MN	80.00	360	218,301.63	10/31/2020	21,830.16	21,830.16
Group 1	0025026289	417,000.00	%	OH	67.00	360	352,337.21	10/31/2020	35,233.72	35,233.72
Group 1	0025026367	137,000.00	%	MS	75.00	360	119,682.48	10/31/2020	11,968.25	11,968.25
Group 1	0025026493	101,000.00	%	LA	75.00	360	87,931.40	10/31/2020	8,793.14	8,793.14
Group 1	0025026544	276,000.00	%	SC	71.00	360	234,689.42	10/31/2020	23,468.94	23,468.94
Group 1	0025026629	590,000.00	%	IL	66.00	360	510,638.02	10/31/2020	51,063.80	51,063.80
Group 1	0025026880	177,000.00	%	WA	80.00	360	150,612.89	10/31/2020	15,061.29	15,061.29
Group 1	0025026913	410,000.00	%	IA	67.00	360	340,899.00	10/31/2020	34,089.90	34,089.90
Group 1	0025027055	417,000.00	%	NY	70.00	360	272,214.77	10/31/2020	27,221.48	27,221.48
Group 1	0025027069	488,000.00	%	NY	80.00	360	418,851.78	10/31/2020	41,885.18	41,885.18
Group 1	0025027207	417,000.00	%	CA	76.00	360	356,537.85	10/31/2020	35,653.78	35,653.78
Group 1	0025027902	316,000.00	%	IN	80.00	360	267,935.38	10/31/2020	26,793.54	26,793.54
Group 1	0025028056	270,000.00	%	CA	68.00	360	233,024.33	10/31/2020	23,302.43	23,302.43
Group 1	0025028436	384,000.00	%	NY	80.00	360	326,347.99	10/31/2020	32,634.80	32,634.80
Group 1	0025028643	366,000.00	%	CT	80.00	360	297,180.19	10/31/2020	29,718.02	29,718.02

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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	0025028789	243,000.00	%	FL	70.00	360	209,605.87	10/31/2020	20,960.59	20,960.59
Group 1	0025028922	625,000.00	%	HI	76.00	360	535,957.64	10/31/2020	53,595.76	53,595.76
Group 1	0025029250	268,000.00	%	NY	80.00	360	229,811.20	10/31/2020	22,981.12	22,981.12
Group 1	0025029311	392,000.00	%	NY	80.00	360	325,309.51	10/31/2020	32,530.95	32,530.95
Group 1	0025029508	352,000.00	%	CA	75.00	360	297,720.86	10/31/2020	29,772.09	29,772.09
Group 1	0025029512	340,000.00	%	CT	73.00	360	284,644.60	10/31/2020	28,464.46	28,464.46
Group 1	0025029879	116,000.00	%	NY	80.00	360	99,315.35	10/31/2020	9,931.53	9,931.53
Group 1	0025030591	619,000.00	%	CA	75.00	360	521,461.65	10/31/2020	52,146.16	52,146.16
Group 1	0025030816	279,000.00	%	NY	72.00	360	234,658.77	10/31/2020	23,465.88	23,465.88
Group 1	0025030882	190,000.00	%	OR	78.00	360	162,646.68	10/31/2020	16,264.67	16,264.67
Group 1	0025031427	360,000.00	%	NY	70.00	360	309,864.82	10/31/2020	30,986.48	30,986.48
Group 1	0025031452	387,000.00	%	CA	79.00	360	332,121.73	10/31/2020	33,212.17	33,212.17
Group 1	0025031841	130,000.00	%	VA	64.00	360	105,801.11	10/31/2020	10,580.11	10,580.11
Group 1	0025032079	149,000.00	%	NC	61.00	360	128,370.55	10/31/2020	12,837.05	12,837.05
Group 1	0025032269	487,000.00	%	MD	80.00	360	417,127.53	10/31/2020	41,712.75	41,712.75
Group 1	0025033023	337,000.00	%	CA	73.00	360	287,272.54	10/31/2020	28,727.25	28,727.25
Group 1	0025033631	238,000.00	%	PA	75.00	360	200,672.36	10/31/2020	20,067.24	20,067.24
Group 1	0025034139	417,000.00	%	CA	65.00	360	352,256.68	10/31/2020	35,225.67	35,225.67
Group 1	0025034423	425,000.00	%	CA	79.00	360	348,396.42	10/31/2020	34,839.64	34,839.64
Group 1	0025035066	190,000.00	%	NY	80.00	360	164,315.39	10/31/2020	16,431.54	16,431.54
Group 1	0025035420	105,000.00	%	NV	75.00	360	91,070.05	10/31/2020	9,107.00	9,107.00
Group 1	0025035472	178,000.00	%	OR	72.00	360	150,622.77	10/31/2020	15,062.28	15,062.28
Group 1	0025035882	524,000.00	%	CA	80.00	360	450,653.83	10/31/2020	45,065.38	45,065.38
Group 1	0025035929	416,000.00	%	MI	75.00	360	348,120.56	10/31/2020	34,812.06	34,812.06
Group 1	0025036064	168,000.00	%	CA	80.00	360	145,184.30	10/31/2020	14,518.43	14,518.43
Group 1	0025036106	298,000.00	%	NY	69.00	360	254,773.63	10/31/2020	25,477.36	25,477.36
Group 1	0025036121	186,000.00	%	FL	75.00	360	159,461.52	10/31/2020	15,946.15	15,946.15
Group 1	0025036735	240,000.00	%	WA	70.00	360	204,587.88	10/31/2020	20,458.79	20,458.79
Group 1	0025037099	391,000.00	%	TX	80.00	360	330,586.96	10/31/2020	33,058.70	33,058.70
Group 1	0025037132	339,000.00	%	NV	80.00	360	290,013.40	10/31/2020	29,001.34	29,001.34
Group 1	0025037410	404,000.00	%	CA	80.00	360	343,345.47	10/31/2020	34,334.55	34,334.55
Group 1	0025037431	324,000.00	%	CA	80.00	360	276,194.42	10/31/2020	27,619.44	27,619.44
Group 1	0025037620	364,000.00	%	TX	78.00	360	316,401.54	10/31/2020	31,640.15	31,640.15

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Group 1	0025037856	240,000.00	%	NY	80.00	360	195,942.34	10/31/2020	19,594.23	19,594.23
Group 1	0025037946	356,000.00	%	CA	80.00	360	303,472.34	10/31/2020	30,347.23	30,347.23
Group 1	0025039385	301,000.00	%	KY	80.00	360	254,698.63	10/31/2020	25,469.86	25,469.86
Group 1	0025040046	295,000.00	%	CA	70.00	360	256,565.43	10/31/2020	25,656.54	25,656.54
Group 1	0025040435	248,000.00	%	CA	65.00	360	212,667.62	10/31/2020	21,266.76	21,266.76
Group 1	0025040495	250,000.00	%	NY	65.00	360	213,895.02	10/31/2020	21,389.50	21,389.50
Group 1	0025040543	384,000.00	%	NJ	80.00	360	328,542.87	10/31/2020	32,854.29	32,854.29
Group 1	0025040868	375,000.00	%	CA	75.00	360	321,006.00	10/31/2020	32,100.60	32,100.60
Group 1	0025040973	244,000.00	%	MA	79.00	360	208,653.23	10/31/2020	20,865.32	20,865.32
Group 1	0025041416	183,000.00	%	FL	80.00	360	156,861.58	10/31/2020	15,686.16	15,686.16
Group 1	0025041747	608,000.00	%	CA	80.00	360	533,698.04	10/31/2020	53,369.80	53,369.80
Group 1	0025041900	500,000.00	%	NY	80.00	360	426,574.75	10/31/2020	42,657.47	42,657.47
Group 1	0025042218	383,000.00	%	NY	63.00	360	328,387.44	10/31/2020	32,838.74	32,838.74
Group 1	0025043102	485,000.00	%	CA	80.00	360	414,007.17	10/31/2020	41,400.72	41,400.72
Group 1	0025043141	802,000.00	%	CA	73.00	360	640,553.95	10/31/2020	64,055.39	64,055.39
Group 1	0025043775	599,000.00	%	CA	73.00	360	518,093.36	10/31/2020	51,809.34	51,809.34
Group 1	0025043799	107,000.00	%	PA	75.00	360	92,078.95	10/31/2020	9,207.89	9,207.89
Group 1	0025043803	105,000.00	%	IL	75.00	360	90,455.69	10/31/2020	9,045.57	9,045.57
Group 1	0025043875	208,000.00	%	IL	80.00	360	179,712.53	10/31/2020	17,971.25	17,971.25
Group 1	0025044258	235,000.00	%	MO	63.00	360	204,256.57	10/31/2020	20,425.66	20,425.66
Group 1	0025044427	500,000.00	%	NY	80.00	360	309,005.53	10/31/2020	31,173.54	31,173.54
Group 1	0025044929	456,000.00	%	NY	76.00	360	387,553.34	10/31/2020	38,755.33	38,755.33
Group 1	0025045022	544,000.00	%	NY	77.00	360	464,047.26	10/31/2020	46,404.73	46,404.73
Group 1	0025045400	299,000.00	%	LA	72.00	360	257,489.06	10/31/2020	25,748.91	25,748.91
Group 1	0025045409	221,000.00	%	PA	72.00	360	190,139.22	10/31/2020	19,013.92	19,013.92
Group 1	0025045432	360,000.00	%	NY	68.00	360	310,301.15	10/31/2020	32,253.93	32,253.93
Group 1	0025045698	79,000.00	%	PR	73.00	360	68,879.58	10/31/2020	6,887.96	6,887.96
Group 1	0025046617	154,000.00	%	HI	72.00	360	133,853.10	10/31/2020	13,385.31	13,385.31
Group 1	0025046792	221,000.00	%	NY	80.00	360	189,514.07	10/31/2020	18,951.41	18,951.41
Group 1	0025047453	243,000.00	%	CA	80.00	360	197,250.43	10/31/2020	19,725.04	19,725.04
Group 1	0025047510	441,000.00	%	NY	75.00	360	369,570.00	10/31/2020	36,957.00	36,957.00
Group 1	0025047823	269,000.00	%	CA	76.00	360	230,938.69	10/31/2020	23,093.87	23,093.87
Group 1	0025048045	90,000.00	%	NC	74.00	360	78,646.11	10/31/2020	7,864.61	7,864.61

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Group 1	0025048253	626,000.00	%	NY	75.00	360	529,091.17	10/31/2020	52,909.12	52,909.12
Group 1	0025048284	101,000.00	%	NV	72.00	360	88,520.45	10/31/2020	8,852.04	8,852.04
Group 1	0025048372	116,000.00	%	NC	75.00	360	101,315.10	10/31/2020	10,131.51	10,131.51
Group 1	0025048733	318,000.00	%	IL	77.00	360	270,076.53	10/31/2020	27,007.65	27,007.65
Group 1	0025048854	291,000.00	%	ND	80.00	360	247,994.77	10/31/2020	24,799.48	24,799.48
Group 1	0025050380	385,000.00	%	NY	70.00	360	332,565.46	10/31/2020	33,256.55	33,256.55
Group 1	0025050394	344,000.00	%	MA	80.00	360	299,370.18	10/31/2020	29,937.02	29,937.02
Group 1	0025050993	417,000.00	%	ME	71.00	360	359,100.58	10/31/2020	35,910.06	35,910.06
Group 1	0025051622	220,000.00	%	MT	80.00	360	187,927.98	10/31/2020	18,792.80	18,792.80
Group 1	0025052033	355,000.00	%	CA	79.00	360	299,841.49	10/31/2020	29,984.15	29,984.15
Group 1	0025052168	417,000.00	%	CA	79.00	360	358,328.65	10/31/2020	35,832.86	35,832.86
Group 1	0025052759	220,000.00	%	MI	80.00	360	189,404.04	10/31/2020	18,940.40	18,940.40
Group 1	0025052972	559,000.00	%	NY	75.00	360	477,583.31	10/31/2020	47,758.33	47,758.33
Group 1	0025053486	69,000.00	%	PR	75.00	360	60,351.53	10/31/2020	6,035.15	6,035.15
Group 1	0025053492	260,000.00	%	PR	80.00	360	224,778.90	10/31/2020	22,477.89	22,477.89
Group 1	0025053495	200,000.00	%	PR	80.00	360	171,369.15	10/31/2020	17,136.91	17,136.91
Group 1	0025053511	56,000.00	%	PR	75.00	360	48,651.89	10/31/2020	4,865.19	4,865.19
Group 1	0025053525	161,000.00	%	PR	80.00	360	139,737.10	10/31/2020	13,973.71	13,973.71
Group 1	0025053580	285,000.00	%	FL	75.00	360	242,047.75	10/31/2020	24,204.77	24,204.77
Group 1	0025053949	160,000.00	%	MN	80.00	360	137,604.41	10/31/2020	13,760.44	13,760.44
Group 1	0025054005	216,000.00	%	WA	80.00	360	184,441.56	10/31/2020	18,444.16	18,444.16
Group 1	0025054069	604,000.00	%	CA	80.00	360	516,051.60	10/31/2020	51,605.16	51,605.16
Group 1	0025054078	496,000.00	%	CA	75.00	360	422,250.73	10/31/2020	42,225.07	42,225.07
Group 1	0025054205	340,000.00	%	CA	79.00	360	292,222.47	10/31/2020	29,222.25	29,222.25
Group 1	0025054474	311,000.00	%	AZ	75.00	360	266,691.62	10/31/2020	26,669.16	26,669.16
Group 1	0025054654	306,000.00	%	SD	75.00	360	262,313.57	10/31/2020	26,231.36	26,231.36
Group 1	0025054732	464,000.00	%	CA	80.00	360	401,075.23	10/31/2020	40,107.52	40,107.52
Group 1	0025054915	259,000.00	%	NY	77.00	360	219,109.24	10/31/2020	21,910.92	21,910.92
Group 1	0025054996	183,000.00	%	NJ	80.00	360	156,484.07	10/31/2020	15,648.41	15,648.41
Group 1	0025055042	514,000.00	%	NY	68.00	360	442,811.04	10/31/2020	44,281.10	44,281.10
Group 1	0025055455	371,000.00	%	CA	79.00	360	317,461.11	10/31/2020	31,746.11	31,746.11
Group 1	0025055475	139,000.00	%	NC	80.00	360	117,991.81	10/31/2020	11,799.18	11,799.18
Group 1	0025055694	126,000.00	%	NC	75.00	360	109,485.46	10/31/2020	10,948.55	10,948.55

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Group 1	0025055695	140,000.00	%	NC	74.00	360	121,926.78	10/31/2020	12,192.68	12,192.68
Group 1	0025055793	82,000.00	%	AL	74.00	360	71,035.58	10/31/2020	7,103.56	7,103.56
Group 1	0025055916	148,000.00	%	TX	80.00	360	137,859.96	10/31/2020	13,786.00	13,786.00
Group 1	0025056052	234,000.00	%	PA	67.00	360	199,941.41	10/31/2020	19,994.14	19,994.14
Group 1	0025056074	132,000.00	%	NY	80.00	360	112,911.67	10/31/2020	11,291.17	11,291.17
Group 1	0025056224	344,000.00	%	NC	80.00	360	293,998.52	10/31/2020	29,399.85	29,399.85
Group 1	0025056249	406,000.00	%	PA	70.00	360	352,884.26	10/31/2020	35,288.43	35,288.43
Group 1	0025056279	137,000.00	%	TX	70.00	360	118,011.27	10/31/2020	11,801.13	11,801.13
Group 1	0025056961	75,000.00	%	OK	75.00	360	66,047.23	10/31/2020	6,604.72	6,604.72
Group 1	0025057020	292,000.00	%	CA	75.00	360	254,003.95	10/31/2020	25,400.39	25,400.39
Group 1	0025057073	143,000.00	%	OR	64.00	360	122,446.96	10/31/2020	12,244.70	12,244.70
Group 1	0025057520	244,000.00	%	MA	80.00	360	208,342.92	10/31/2020	20,834.29	20,834.29
Group 1	0025057555	247,000.00	%	MO	78.00	360	209,572.27	10/31/2020	20,957.23	20,957.23
Group 1	0025057915	283,000.00	%	DC	76.00	360	244,900.41	10/31/2020	24,490.04	24,490.04
Group 1	0025058113	626,000.00	%	CA	70.00	360	533,208.26	10/31/2020	53,320.83	53,320.83
Group 1	0025058546	171,000.00	%	CO	80.00	360	140,140.38	10/31/2020	14,014.04	14,014.04
Group 1	0025058830	352,000.00	%	CO	80.00	360	303,597.97	10/31/2020	30,359.80	30,359.80
Group 1	0025058949	240,000.00	%	AZ	80.00	360	206,274.33	10/31/2020	20,627.43	20,627.43
Group 1	0025059603	220,000.00	%	NY	70.00	360	188,021.16	10/31/2020	18,802.12	18,802.12
Group 1	0025059632	189,000.00	%	NY	80.00	360	147,073.37	10/31/2020	14,707.34	14,707.34
Group 1	0025059880	417,000.00	%	FL	76.00	360	363,427.28	10/31/2020	36,342.73	36,342.73
Group 1	0025059905	196,000.00	%	FL	70.00	360	169,886.02	10/31/2020	16,988.60	16,988.60
Group 1	0025059918	355,000.00	%	UT	63.00	360	309,581.41	10/31/2020	30,958.14	30,958.14
Group 1	0025059978	180,000.00	%	CO	80.00	360	153,154.97	10/31/2020	15,315.50	15,315.50
Group 1	0025060211	160,000.00	%	FL	61.00	360	137,515.90	10/31/2020	13,751.59	13,751.59
Group 1	0025060373	225,000.00	%	AZ	75.00	360	194,176.06	10/31/2020	19,417.61	19,417.61
Group 1	0025060422	184,000.00	%	CA	68.00	360	158,326.19	10/31/2020	15,832.62	15,832.62
Group 1	0025060445	417,000.00	%	CA	70.00	360	359,660.13	10/31/2020	35,966.01	35,966.01
Group 1	0025060500	417,000.00	%	CA	65.00	360	359,660.13	10/31/2020	35,966.01	35,966.01
Group 1	0025060546	274,000.00	%	CA	75.00	360	237,936.96	10/31/2020	23,793.70	23,793.70
Group 1	0025060667	395,000.00	%	CA	66.00	360	344,875.12	10/31/2020	34,487.51	34,487.51
Group 1	0025060693	562,000.00	%	NY	75.00	360	480,125.93	10/31/2020	48,012.59	48,012.59
Group 1	0025060926	155,000.00	%	NE	80.00	360	128,604.28	10/31/2020	12,860.43	12,860.43

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Group 1	0025061105	385,000.00	%	TX	75.00	360	303,181.25	10/31/2020	30,318.12	30,318.12
Group 1	0025061269	187,000.00	%	TX	80.00	360	160,776.81	10/31/2020	16,077.68	16,077.68
Group 1	0025061572	358,000.00	%	MA	80.00	360	305,771.04	10/31/2020	30,577.10	30,577.10
Group 1	0025061717	274,000.00	%	CA	80.00	360	223,124.74	10/31/2020	22,312.47	22,312.47
Group 1	0025062123	228,000.00	%	IL	80.00	360	195,072.70	10/31/2020	19,507.27	19,507.27
Group 1	0025062391	340,000.00	%	CA	80.00	360	282,272.64	10/31/2020	28,227.26	28,227.26
Group 1	0025062449	417,000.00	%	NJ	77.00	360	358,631.46	10/31/2020	35,863.15	35,863.15
Group 1	0025062679	476,000.00	%	CA	70.00	360	397,488.37	10/31/2020	39,748.84	39,748.84
Group 1	0025062906	417,000.00	%	NY	75.00	360	348,330.24	10/31/2020	34,833.02	34,833.02
Group 1	0025063279	610,000.00	%	CA	65.00	360	522,706.50	10/31/2020	52,270.65	52,270.65
Group 1	0025063787	100,000.00	%	NM	80.00	360	81,494.05	10/31/2020	8,149.40	8,149.40
Group 1	0025064260	598,000.00	%	CA	75.00	360	515,443.93	10/31/2020	51,544.39	51,544.39
Group 1	0025064262	161,000.00	%	NJ	75.00	360	136,030.91	10/31/2020	13,603.09	13,603.09
Group 1	0025064476	207,000.00	%	OR	80.00	360	178,083.24	10/31/2020	17,808.32	17,808.32
Group 1	0025064630	240,000.00	%	CA	78.00	360	206,274.33	10/31/2020	20,627.43	20,627.43
Group 1	0025064944	340,000.00	%	CO	74.00	360	290,546.30	10/31/2020	29,054.63	29,054.63
Group 1	0025065059	300,000.00	%	CA	75.00	360	256,922.62	10/31/2020	25,692.26	25,692.26
Group 1	0025065600	596,000.00	%	UT	80.00	360	512,576.82	10/31/2020	51,257.68	51,257.68
Group 1	0025065806	197,000.00	%	CO	66.00	360	168,933.53	10/31/2020	16,893.35	16,893.35
Group 1	0025066408	53,000.00	%	CA	80.00	360	45,647.72	10/31/2020	4,564.77	4,564.77
Group 1	0025066507	85,000.00	%	NC	76.00	360	72,256.80	10/31/2020	7,225.68	7,225.68
Group 1	0025066564	74,000.00	%	FL	80.00	360	62,945.15	10/31/2020	6,294.51	6,294.51
Group 1	0025066576	54,000.00	%	CO	80.00	360	47,052.17	10/31/2020	4,705.22	4,705.22
Group 1	0025066970	234,000.00	%	CA	71.00	360	198,211.13	10/31/2020	19,821.11	19,821.11
Group 1	0025067048	626,000.00	%	CA	75.00	360	529,601.47	10/31/2020	52,960.15	52,960.15
Group 1	0025067106	380,000.00	%	MA	63.00	360	319,221.22	10/31/2020	31,922.12	31,922.12
Group 1	0025067166	75,000.00	%	IA	77.00	360	62,996.09	10/31/2020	6,299.61	6,299.61
Group 1	0025067245	58,000.00	%	FL	80.00	360	48,515.54	10/31/2020	4,851.55	4,851.55
Group 1	0025067296	74,000.00	%	AZ	67.00	360	63,146.60	10/31/2020	6,314.66	6,314.66
Group 1	0025067414	31,000.00	%	NJ	80.00	360	26,658.71	10/31/2020	2,665.87	2,665.87
Group 1	0025067527	48,000.00	%	CO	80.00	360	40,780.45	10/31/2020	4,078.04	4,078.04
Group 1	0025067845	115,000.00	%	VA	72.00	360	98,927.59	10/31/2020	9,892.76	9,892.76
Group 1	0025068093	126,000.00	%	MI	75.00	360	108,435.21	10/31/2020	10,843.52	10,843.52

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Group 1	0025068105	128,000.00	%	FL	80.00	360	91,411.68	10/31/2020	9,141.17	9,141.17
Group 1	0025068533	166,000.00	%	CA	80.00	360	123,010.91	10/31/2020	12,301.09	12,301.09
Group 1	0025068631	156,000.00	%	MD	80.00	360	132,779.45	10/31/2020	13,277.94	13,277.94
Group 1	0025069048	151,000.00	%	WA	80.00	360	128,890.07	10/31/2020	12,889.01	12,889.01
Group 1	0025069628	167,000.00	%	CA	80.00	360	143,337.72	10/31/2020	14,333.77	14,333.77
Group 1	0025069737	153,000.00	%	WA	80.00	360	129,171.00	10/31/2020	12,917.10	12,917.10
Group 1	0025069784	170,000.00	%	PA	80.00	360	145,343.66	10/31/2020	14,534.37	14,534.37
Group 1	0025070603	272,000.00	%	MO	80.00	360	235,260.75	10/31/2020	23,526.07	23,526.07
Group 1	0025070900	417,000.00	%	NJ	70.00	360	355,021.63	10/31/2020	35,502.16	35,502.16
Group 1	0025071695	64,000.00	%	CA	80.00	360	53,978.26	10/31/2020	5,397.83	5,397.83
Group 1	0025071865	138,000.00	%	NM	80.00	360	117,648.53	10/31/2020	11,764.85	11,764.85
Group 1	0025073127	149,000.00	%	FL	64.00	360	114,042.66	10/31/2020	11,404.27	11,404.27
Group 1	0025073275	145,000.00	%	TX	80.00	360	123,913.52	10/31/2020	12,391.35	12,391.35
Group 1	0025073938	119,000.00	%	CO	67.00	360	101,243.74	10/31/2020	10,124.37	10,124.37
Group 1	0025074232	132,000.00	%	TX	80.00	360	113,407.15	10/31/2020	11,340.71	11,340.71
Group 1	0025074487	139,000.00	%	CO	73.00	360	119,086.00	10/31/2020	11,908.60	11,908.60
Group 1	0025074794	292,000.00	%	MN	75.00	360	243,983.82	10/31/2020	24,398.38	24,398.38
Group 1	0025074904	353,000.00	%	CA	75.00	360	302,280.15	10/31/2020	30,228.01	30,228.01
Group 1	0025075004	340,000.00	%	CA	70.00	360	290,670.10	10/31/2020	29,067.01	29,067.01
Group 1	0025075299	538,000.00	%	CA	69.00	360	457,666.57	10/31/2020	45,766.66	45,766.66
Group 1	0025075329	345,000.00	%	CA	80.00	360	295,380.62	10/31/2020	29,538.06	29,538.06
Group 1	0025075613	324,000.00	%	NJ	80.00	360	274,012.11	10/31/2020	27,401.21	27,401.21
Group 1	0025075629	354,000.00	%	VA	80.00	360	302,108.88	10/31/2020	30,210.89	30,210.89
Group 1	0025075660	210,000.00	%	MT	75.00	360	176,488.40	10/31/2020	17,648.84	17,648.84
Group 1	0025075673	540,000.00	%	CA	78.00	360	462,018.06	10/31/2020	46,201.81	46,201.81
Group 1	0025076004	368,000.00	%	FL	80.00	360	316,490.47	10/31/2020	31,649.05	31,649.05
Group 1	0025076025	417,000.00	%	CA	74.00	360	358,631.46	10/31/2020	35,863.15	35,863.15
Group 1	0025076054	352,000.00	%	CA	80.00	360	302,535.62	10/31/2020	30,253.56	30,253.56
Group 1	0025076096	336,000.00	%	OR	80.00	360	277,313.63	10/31/2020	27,731.36	27,731.36
Group 1	0025076259	405,000.00	%	MN	69.00	360	348,088.09	10/31/2020	34,808.81	34,808.81
Group 1	0025076391	314,000.00	%	TX	80.00	360	271,627.35	10/31/2020	27,162.73	27,162.73
Group 1	0025076468	304,000.00	%	FL	80.00	360	268,550.26	10/31/2020	26,855.03	26,855.03
Group 1	0025076526	312,000.00	%	NY	80.00	360	67,038.49	10/31/2020	6,703.85	6,703.85

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Group 1	0025076750	547,000.00	%	NY	72.00	360	470,434.91	10/31/2020	47,043.49	47,043.49
Group 1	0025077248	275,000.00	%	CA	71.00	360	235,845.80	10/31/2020	23,584.58	23,584.58
Group 1	0025077281	376,000.00	%	CA	80.00	360	317,432.04	10/31/2020	31,743.20	31,743.20
Group 1	0025077392	248,000.00	%	TX	80.00	360	212,543.49	10/31/2020	21,254.35	21,254.35
Group 1	0025077822	225,000.00	%	NJ	76.00	360	192,819.55	10/31/2020	19,281.95	19,281.95
Group 1	0025078211	110,000.00	%	MN	69.00	360	94,087.58	10/31/2020	9,408.76	9,408.76
Group 1	0025078283	108,000.00	%	IL	80.00	360	92,514.26	10/31/2020	9,251.43	9,251.43
Group 1	0025079073	171,000.00	%	MI	67.00	360	147,064.31	10/31/2020	14,706.43	14,706.43
Group 1	0025079593	167,000.00	%	AZ	78.00	360	140,988.41	10/31/2020	14,098.84	14,098.84
Group 1	0025079613	134,000.00	%	AR	67.00	360	113,802.58	10/31/2020	11,380.26	11,380.26
Group 1	0025079782	61,000.00	%	OH	80.00	360	53,161.69	10/31/2020	5,316.17	5,316.17
Group 1	0025079847	52,000.00	%	IA	75.00	360	44,453.97	10/31/2020	4,445.40	4,445.40
Group 1	0025079998	170,000.00	%	FL	68.00	360	141,129.03	10/31/2020	14,112.90	14,112.90
Group 1	0025080407	206,000.00	%	MD	78.00	360	177,052.11	10/31/2020	17,705.21	17,705.21
Group 1	0025080881	223,000.00	%	NY	74.00	360	190,096.47	10/31/2020	19,009.65	19,009.65
Group 1	0025081270	368,000.00	%	WA	80.00	360	315,571.29	10/31/2020	31,557.13	31,557.13
Group 1	0025081647	249,000.00	%	IL	68.00	360	212,499.57	10/31/2020	21,249.96	21,249.96
Group 1	0025081918	350,000.00	%	FL	75.00	360	297,281.19	10/31/2020	29,728.12	29,728.12
Group 1	0025081928	384,000.00	%	MI	70.00	360	330,766.14	10/31/2020	33,076.61	33,076.61
Group 1	0025081992	293,000.00	%	TX	80.00	360	244,477.80	10/31/2020	24,447.78	24,447.78
Group 1	0025082004	260,000.00	%	NJ	80.00	360	222,301.84	10/31/2020	22,230.18	22,230.18
Group 1	0025082596	230,000.00	%	CO	80.00	360	198,283.16	10/31/2020	19,828.32	19,828.32
Group 1	0025082743	468,000.00	%	NY	79.00	360	400,142.78	10/31/2020	40,014.28	40,014.28
Group 1	0025082784	475,000.00	%	HI	70.00	360	370,265.55	10/31/2020	37,026.55	37,026.55
Group 1	0025082869	380,000.00	%	CA	67.00	360	311,294.51	10/31/2020	31,129.45	31,129.45
Group 1	0025083059	217,000.00	%	MD	74.00	360	186,076.40	10/31/2020	18,607.64	18,607.64
Group 1	0025083164	370,000.00	%	NM	63.00	360	318,618.71	10/31/2020	31,861.87	31,861.87
Group 1	0025083377	424,000.00	%	CA	80.00	360	363,593.48	10/31/2020	36,359.35	36,359.35
Group 1	0025083497	388,000.00	%	AZ	80.00	360	332,507.28	10/31/2020	33,250.73	33,250.73
Group 1	0025083587	358,000.00	%	OR	66.00	360	302,978.89	10/31/2020	30,297.89	30,297.89
Group 1	0025083701	233,000.00	%	GA	75.00	360	198,178.71	10/31/2020	19,817.87	19,817.87
Group 1	0025083819	281,000.00	%	CA	80.00	360	220,175.85	10/31/2020	22,017.58	22,017.58
Group 1	0025084125	287,000.00	%	PA	70.00	360	240,737.45	10/31/2020	24,073.74	24,073.74

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Group 1	0025084604	271,000.00	%	TN	80.00	360	233,658.08	10/31/2020	23,365.81	23,365.81
Group 1	0025084703	231,000.00	%	OH	78.00	360	197,234.58	10/31/2020	19,723.46	19,723.46
Group 1	0025085129	196,000.00	%	MN	80.00	360	167,410.63	10/31/2020	16,741.06	16,741.06
Group 1	0025085465	417,000.00	%	GA	72.00	360	337,474.67	10/31/2020	33,747.47	33,747.47
Group 1	0025085556	400,000.00	%	MD	80.00	360	340,968.35	10/31/2020	34,096.83	34,096.83
Group 1	0025085591	220,000.00	%	MO	80.00	360	175,554.07	10/31/2020	17,555.41	17,555.41
Group 1	0025085760	400,000.00	%	FL	73.00	360	318,370.89	10/31/2020	31,837.09	31,837.09
Group 1	0025085909	381,000.00	%	CA	80.00	360	326,172.90	10/31/2020	32,617.29	32,617.29
Group 1	0025086008	533,000.00	%	CA	78.00	360	436,977.45	10/31/2020	43,697.74	43,697.74
Group 1	0025086159	316,000.00	%	GA	69.00	360	270,460.14	10/31/2020	27,046.01	27,046.01
Group 1	0025086280	371,000.00	%	PA	80.00	360	312,205.46	10/31/2020	31,220.55	31,220.55
Group 1	0025086757	417,000.00	%	FL	68.00	360	357,247.14	10/31/2020	35,724.71	35,724.71
Group 1	0025086795	439,000.00	%	CA	80.00	360	353,946.37	10/31/2020	35,394.64	35,394.64
Group 1	0025086862	221,000.00	%	FL	80.00	360	189,653.84	10/31/2020	18,965.38	18,965.38
Group 1	0025086992	348,000.00	%	CA	78.00	360	289,774.90	10/31/2020	28,977.49	28,977.49
Group 1	0025087007	407,000.00	%	CA	74.00	336	342,959.96	10/31/2020	34,296.00	34,296.00
Group 1	0025087317	396,000.00	%	FL	75.00	360	325,219.89	10/31/2020	32,521.99	32,521.99
Group 1	0025087433	220,000.00	%	CA	80.00	360	189,749.00	10/31/2020	18,974.90	18,974.90
Group 1	0025087547	268,000.00	%	NY	80.00	360	231,001.36	10/31/2020	23,100.14	23,100.14
Group 1	0025087607	206,000.00	%	MA	75.00	360	176,463.83	10/31/2020	17,646.38	17,646.38
Group 1	0025087705	183,000.00	%	SC	68.00	360	146,194.90	10/31/2020	14,619.49	14,619.49
Group 1	0025087706	415,000.00	%	FL	69.00	360	354,563.40	10/31/2020	35,456.34	35,456.34
Group 1	0025087877	362,000.00	%	CA	78.00	360	308,135.85	10/31/2020	30,813.58	30,813.58
Group 1	0025088037	276,000.00	%	NY	80.00	360	234,134.11	10/31/2020	23,413.41	23,413.41
Group 1	0025088516	417,000.00	%	CA	70.00	360	357,023.25	10/31/2020	35,702.32	35,702.32
Group 1	0025088549	208,000.00	%	VA	72.00	360	160,118.42	10/31/2020	16,011.84	16,011.84
Group 1	0025088576	382,000.00	%	AK	66.00	360	325,346.73	10/31/2020	32,534.67	32,534.67
Group 1	0025088894	410,000.00	%	TX	80.00	360	332,677.92	10/31/2020	33,267.79	33,267.79
Group 1	0025088939	268,000.00	%	NJ	80.00	360	239,286.54	10/31/2020	23,928.65	23,928.65
Group 1	0025088979	417,000.00	%	WA	64.00	360	357,589.98	10/31/2020	35,759.00	35,759.00
Group 1	0025089171	244,000.00	%	LA	80.00	360	210,279.83	10/31/2020	21,027.98	21,027.98
Group 1	0025089183	330,000.00	%	CA	80.00	360	282,565.51	10/31/2020	28,256.55	28,256.55
Group 1	0025089654	258,000.00	%	MI	79.00	360	183,088.24	10/31/2020	18,308.82	18,308.82

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Group 1	0025089934	256,000.00	%	TX	80.00	360	218,083.60	10/31/2020	21,808.36	21,808.36
Group 1	0025089961	390,000.00	%	NY	80.00	360	334,852.13	10/31/2020	33,485.21	33,485.21
Group 1	0025090014	236,000.00	%	NY	71.00	360	160,195.40	10/31/2020	16,019.54	16,019.54
Group 1	0025090331	380,000.00	%	NY	80.00	360	325,622.85	10/31/2020	32,562.28	32,562.28
Group 1	0025090341	392,000.00	%	FL	70.00	360	334,942.79	10/31/2020	33,494.28	33,494.28
Group 1	0025090521	190,000.00	%	MN	75.00	360	162,876.09	10/31/2020	16,287.61	16,287.61
Group 1	0025090625	193,000.00	%	CO	74.00	360	165,016.08	10/31/2020	16,501.61	16,501.61
Group 1	0025090724	320,000.00	%	NJ	62.00	360	273,692.47	10/31/2020	27,369.25	27,369.25
Group 1	0025091255	367,000.00	%	IL	68.00	360	315,428.42	10/31/2020	31,542.84	31,542.84
Group 1	0025091270	404,000.00	%	VA	78.00	360	344,390.04	10/31/2020	34,439.00	34,439.00
Group 1	0025091378	417,000.00	%	TX	79.00	360	359,253.00	10/31/2020	35,925.30	35,925.30
Group 1	0025091440	364,000.00	%	CA	69.00	360	309,809.14	10/31/2020	30,980.91	30,980.91
Group 1	0025092000	417,000.00	%	FL	64.00	360	346,163.68	10/31/2020	34,616.37	34,616.37
Group 1	0025092449	184,000.00	%	VA	80.00	360	154,044.16	10/31/2020	15,404.42	15,404.42
Group 1	0025092511	230,000.00	%	FL	80.00	360	201,281.03	10/31/2020	20,128.10	20,128.10
Group 1	0025092683	130,000.00	%	NV	74.00	360	108,725.91	10/31/2020	10,872.59	10,872.59
Group 1	0025093183	331,000.00	%	MA	72.00	360	285,012.83	10/31/2020	28,501.28	28,501.28
Group 1	0025093409	214,000.00	%	CO	67.00	360	183,927.83	10/31/2020	18,392.78	18,392.78
Group 1	0025093509	400,000.00	%	FL	80.00	360	337,874.83	10/31/2020	33,787.48	33,787.48
Group 1	0025093823	371,000.00	%	TX	70.00	360	315,917.50	10/31/2020	31,591.75	31,591.75
Group 1	0025094162	285,000.00	%	VA	69.00	360	240,821.62	10/31/2020	24,082.16	24,082.16
Group 1	0025094315	210,000.00	%	VA	80.00	360	179,539.91	10/31/2020	17,953.99	17,953.99
Group 1	0025094486	417,000.00	%	CA	66.00	360	357,590.91	10/31/2020	35,759.09	35,759.09
Group 1	0025094842	332,000.00	%	OR	80.00	360	284,708.95	10/31/2020	28,470.89	28,470.89
Group 1	0025094905	170,000.00	%	KY	78.00	360	146,674.09	10/31/2020	14,667.41	14,667.41
Group 1	0025094952	412,000.00	%	NY	66.00	360	353,808.79	10/31/2020	35,380.88	35,380.88
Group 1	0025095106	206,000.00	%	AL	80.00	360	168,856.62	10/31/2020	16,885.66	16,885.66
Group 1	0025095577	617,000.00	%	VA	80.00	360	524,441.86	10/31/2020	52,444.19	52,444.19
Group 1	0025095973	292,000.00	%	CA	71.00	360	250,055.64	10/31/2020	25,005.56	25,005.56
Group 1	0025095974	222,000.00	%	CA	70.00	360	187,284.09	10/31/2020	18,728.41	18,728.41
Group 1	0025096569	276,000.00	%	TN	80.00	360	236,194.03	10/31/2020	23,619.40	23,619.40
Group 1	0025096571	417,000.00	%	FL	69.00	360	354,524.01	10/31/2020	35,452.40	35,452.40
Group 1	0025097497	232,000.00	%	GA	72.00	360	200,616.80	10/31/2020	20,061.68	20,061.68

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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	0025097865	563,000.00	%	CA	70.00	360	482,578.05	10/31/2020	48,257.80	48,257.80
Group 1	0025098635	132,000.00	%	LA	65.00	360	114,597.94	10/31/2020	11,459.79	11,459.79
Group 1	0025100336	352,000.00	%	NY	80.00	360	302,535.62	10/31/2020	30,253.56	30,253.56
Group 1	0025100466	316,000.00	%	CA	75.00	360	270,473.65	10/31/2020	27,047.36	27,047.36
Group 1	0025100566	126,000.00	%	MI	75.00	360	109,516.78	10/31/2020	10,951.68	10,951.68
Group 1	0025100853	317,000.00	%	FL	80.00	360	273,012.91	10/31/2020	27,301.29	27,301.29
Group 1	0025101049	464,000.00	%	NY	78.00	360	394,706.89	10/31/2020	39,470.69	39,470.69
Group 1	0025101188	313,000.00	%	CA	63.00	360	142,707.92	10/31/2020	14,270.79	14,270.79
Group 1	0025101195	133,000.00	%	LA	80.00	360	114,764.95	10/31/2020	11,476.49	11,476.49
Group 1	0025101555	207,000.00	%	NJ	79.00	360	177,394.03	10/31/2020	17,739.40	17,739.40
Group 1	0025101996	495,000.00	%	DC	80.00	360	426,836.37	10/31/2020	42,683.64	42,683.64
Group 1	0025102049	626,000.00	%	CA	77.00	360	537,946.90	10/31/2020	53,794.69	53,794.69
Group 1	0025102081	372,000.00	%	CA	80.00	360	319,614.56	10/31/2020	31,961.46	31,961.46
Group 1	0025102639	581,000.00	%	NY	73.00	360	490,967.92	10/31/2020	49,096.79	49,096.79
Group 1	0025102695	516,000.00	%	CA	80.00	360	444,074.80	10/31/2020	44,407.48	44,407.48
Group 1	0025102993	413,000.00	%	CA	75.00	360	354,743.82	10/31/2020	35,474.38	35,474.38
Group 1	0025103265	263,000.00	%	CA	62.00	360	227,886.89	10/31/2020	22,788.69	22,788.69
Group 1	0025104322	269,000.00	%	LA	80.00	360	230,676.10	10/31/2020	23,067.61	23,067.61
Group 1	0025104461	234,000.00	%	CA	80.00	360	201,461.73	10/31/2020	20,146.17	20,146.17
Group 1	0025104546	139,000.00	%	FL	80.00	360	118,176.29	10/31/2020	11,817.63	11,817.63
Group 1	0025104832	240,000.00	%	VA	64.00	360	203,755.04	10/31/2020	20,375.50	20,375.50
Group 1	0025105254	533,000.00	%	NY	75.00	360	461,926.67	10/31/2020	46,192.67	46,192.67
Group 1	0025105265	375,000.00	%	NJ	73.00	360	322,104.01	10/31/2020	32,210.40	32,210.40
Group 1	0025105436	472,000.00	%	CA	80.00	360	389,493.52	10/31/2020	38,949.35	38,949.35
Group 1	0025105534	476,000.00	%	CA	73.00	360	397,159.13	10/31/2020	39,715.91	39,715.91
Group 1	0025105880	413,000.00	%	TN	75.00	360	352,460.47	10/31/2020	35,246.05	35,246.05
Group 1	0025106453	178,000.00	%	TX	80.00	360	153,814.19	10/31/2020	15,381.42	15,381.42
Group 1	0025107693	400,000.00	%	CA	80.00	360	341,304.92	10/31/2020	34,130.49	34,130.49
Group 1	0025107768	299,000.00	%	CA	71.00	360	256,472.49	10/31/2020	25,647.25	25,647.25
Group 1	0025108696	158,000.00	%	CO	80.00	360	143,928.13	10/31/2020	14,392.81	14,392.81
Group 1	0025108708	74,000.00	%	MD	80.00	360	63,971.31	10/31/2020	6,397.13	6,397.13
Group 1	0025108721	122,000.00	%	FL	79.00	360	104,856.33	10/31/2020	10,485.63	10,485.63
Group 1	0025108733	453,000.00	%	CA	80.00	360	386,246.68	10/31/2020	38,624.67	38,624.67

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

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Group 1	0025108773	544,000.00	%	CA	80.00	360	468,898.98	10/31/2020	46,889.90	46,889.90
Group 1	0025108877	158,000.00	%	CT	65.00	360	135,672.82	10/31/2020	13,567.28	13,567.28
Group 1	0025109074	189,000.00	%	PR	62.00	360	163,537.19	10/31/2020	16,353.72	16,353.72
Group 1	0025109308	171,000.00	%	AZ	75.00	360	148,212.90	10/31/2020	14,821.29	14,821.29
Group 1	0025109771	253,000.00	%	IL	80.00	360	203,588.80	10/31/2020	20,358.88	20,358.88
Group 1	0025109781	115,000.00	%	PR	70.00	360	99,124.17	10/31/2020	9,912.42	9,912.42
Group 1	0025109798	108,000.00	%	PR	80.00	360	92,882.61	10/31/2020	9,288.26	9,288.26
Group 1	0025109947	417,000.00	%	DE	65.00	360	361,155.74	10/31/2020	36,115.57	36,115.57
Group 1	0025110704	161,000.00	%	LA	69.00	360	136,808.80	10/31/2020	13,680.88	13,680.88
Group 1	0025111046	46,000.00	%	FL	70.00	360	40,155.65	10/31/2020	4,015.56	4,015.56
Group 1	0025111773	304,000.00	%	CO	80.00	360	176,184.17	10/31/2020	17,618.42	17,618.42
Group 1	0025111910	113,000.00	%	IL	75.00	360	87,982.22	10/31/2020	8,798.22	8,798.22
Group 1	0025112411	160,000.00	%	MA	80.00	360	132,766.02	10/31/2020	13,276.60	13,276.60
Group 1	0025112438	238,000.00	%	IL	80.00	360	205,361.41	10/31/2020	20,536.14	20,536.14
Group 1	0025112684	203,000.00	%	TX	61.00	360	173,857.79	10/31/2020	17,385.78	17,385.78
Group 1	0025112729	274,000.00	%	NY	75.00	360	236,481.91	10/31/2020	23,648.19	23,648.19
Group 1	0025113408	372,000.00	%	CA	62.00	360	321,279.92	10/31/2020	32,127.99	32,127.99
Group 1	0025113446	400,000.00	%	CA	75.00	360	343,576.97	10/31/2020	34,357.70	34,357.70
Group 1	0025113491	200,000.00	%	PA	80.00	360	174,613.41	10/31/2020	17,461.34	17,461.34
Group 1	0025113518	324,000.00	%	CA	80.00	360	282,346.36	10/31/2020	28,234.64	28,234.64
Group 1	0025114059	86,000.00	%	CA	75.00	360	74,909.91	10/31/2020	7,490.99	7,490.99
Group 1	0025114215	306,000.00	%	DE	80.00	360	266,087.46	10/31/2020	26,608.75	26,608.75
Group 1	0025114234	480,000.00	%	CA	66.00	360	417,780.92	10/31/2020	41,778.09	41,778.09
Group 1	0025114500	164,000.00	%	MD	75.00	360	142,318.73	10/31/2020	14,231.87	14,231.87
Group 1	0025114851	253,000.00	%	CA	72.00	360	217,283.05	10/31/2020	21,728.30	21,728.30
Group 1	0025114866	89,000.00	%	TX	75.00	360	77,130.05	10/31/2020	7,713.00	7,713.00
Group 1	0025115035	240,000.00	%	CO	80.00	360	206,739.75	10/31/2020	20,673.97	20,673.97
Group 1	0025115543	84,000.00	%	CT	75.00	360	72,856.27	10/31/2020	7,285.63	7,285.63
Group 1	0025115770	329,000.00	%	MA	75.00	360	282,338.66	10/31/2020	28,233.87	28,233.87
Group 1	0025115841	645,000.00	%	NY	75.00	360	554,362.30	10/31/2020	55,436.23	55,436.23
Group 1	0025115990	540,000.00	%	VA	80.00	360	462,883.76	10/31/2020	46,288.38	46,288.38
Group 1	0025116089	550,000.00	%	VA	77.00	360	472,419.10	10/31/2020	47,241.91	47,241.91
Group 1	0025116347	533,000.00	%	NJ	79.00	360	456,766.41	10/31/2020	45,676.64	45,676.64

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Group 1	0025116358	546,000.00	%	CA	73.00	360	467,823.46	10/31/2020	46,782.35	46,782.35
Group 1	0025116582	46,000.00	%	PA	80.00	360	38,353.49	10/31/2020	3,835.35	3,835.35
Group 1	0025117144	233,000.00	%	TX	80.00	360	200,744.32	10/31/2020	20,074.43	20,074.43
Group 1	0025117381	408,000.00	%	NY	80.00	360	349,873.16	10/31/2020	34,987.32	34,987.32
Group 1	0025117521	242,000.00	%	VA	70.00	360	208,190.89	10/31/2020	20,819.09	20,819.09
Group 1	0025117562	398,000.00	%	CA	75.00	360	342,623.99	10/31/2020	34,262.40	34,262.40
Group 1	0025117564	392,000.00	%	CA	80.00	360	340,617.03	10/31/2020	34,061.70	34,061.70
Group 1	0025117641	100,000.00	%	PA	72.00	360	86,486.86	10/31/2020	8,648.69	8,648.69
Group 1	0025117868	410,000.00	%	TX	80.00	360	352,077.42	10/31/2020	35,207.74	35,207.74
Group 1	0025118022	308,000.00	%	NJ	80.00	360	263,606.69	10/31/2020	26,360.67	26,360.67
Group 1	0025118352	175,000.00	%	LA	77.00	360	152,833.87	10/31/2020	15,283.39	15,283.39
Group 1	0025118404	317,000.00	%	CA	71.00	360	275,094.66	10/31/2020	27,509.47	27,509.47
Group 1	0025118472	337,000.00	%	VA	79.00	360	293,645.93	10/31/2020	29,364.59	29,364.59
Group 1	0025118490	368,000.00	%	CA	80.00	360	304,199.01	10/31/2020	30,419.90	30,419.90
Group 1	0025118511	410,000.00	%	TX	68.00	360	357,326.55	10/31/2020	35,732.65	35,732.65
Group 1	0025118527	182,000.00	%	CO	80.00	360	143,694.13	10/31/2020	14,369.41	14,369.41
Group 1	0025118707	236,000.00	%	NJ	80.00	360	202,179.89	10/31/2020	20,217.99	20,217.99
Group 1	0025118709	280,000.00	%	PA	70.00	360	241,881.03	10/31/2020	24,188.10	24,188.10
Group 1	0025118730	169,000.00	%	PA	75.00	360	145,036.52	10/31/2020	14,503.65	14,503.65
Group 1	0025118746	154,000.00	%	NY	75.00	360	132,818.35	10/31/2020	13,281.83	13,281.83
Group 1	0025118750	368,000.00	%	NY	75.00	360	305,306.30	10/31/2020	30,530.63	30,530.63
Group 1	0025118759	397,000.00	%	NY	77.00	360	343,473.74	10/31/2020	34,347.37	34,347.37
Group 1	0025118762	338,000.00	%	NY	75.00	360	291,552.59	10/31/2020	29,155.26	29,155.26
Group 1	0025118764	196,000.00	%	NY	80.00	360	170,656.52	10/31/2020	17,065.65	17,065.65
Group 1	0025118909	251,000.00	%	MN	80.00	360	215,251.72	10/31/2020	21,525.17	21,525.17
Group 1	0025119098	225,000.00	%	CA	70.00	360	195,029.50	10/31/2020	19,502.95	19,502.95
Group 1	0025119158	223,000.00	%	MT	75.00	360	191,269.72	10/31/2020	19,126.97	19,126.97
Group 1	0025119291	193,000.00	%	MD	75.00	360	149,534.47	10/31/2020	14,953.45	14,953.45
Group 1	0025119638	330,000.00	%	CA	74.00	360	285,073.93	10/31/2020	28,507.39	28,507.39
Group 1	0025119968	155,000.00	%	TN	80.00	360	129,551.54	10/31/2020	13,399.72	13,399.72
Group 1	0025120459	112,000.00	%	IL	67.00	360	94,660.35	10/31/2020	9,466.03	9,466.03
Group 1	0025120875	238,000.00	%	CA	73.00	360	203,307.91	10/31/2020	20,514.36	20,514.36
Group 1	0025121555	622,000.00	%	NY	75.00	360	522,815.63	10/31/2020	52,281.56	52,281.56

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Group 1	0025122406	131,000.00	%	MN	71.00	360	112,915.11	10/31/2020	11,291.51	11,291.51
Group 1	0025122571	130,000.00	%	LA	68.00	360	114,524.60	10/31/2020	11,452.46	11,452.46
Group 1	0025123495	479,000.00	%	NY	71.00	360	415,140.28	10/31/2020	41,514.03	41,514.03
Group 1	0025123526	735,000.00	%	CA	65.00	360	641,842.71	10/31/2020	64,184.27	64,184.27
Group 1	0025123527	500,000.00	%	CA	80.00	360	436,533.62	10/31/2020	43,653.36	43,653.36
Group 1	0025123933	150,000.00	%	CA	70.00	360	128,336.88	10/31/2020	12,833.69	12,833.69
Group 1	0025124277	125,000.00	%	NY	66.00	360	104,604.69	10/31/2020	10,460.47	10,460.47
Group 1	0025124317	130,000.00	%	CO	72.00	360	110,964.19	10/31/2020	11,096.42	11,096.42
Group 1	0025124353	128,000.00	%	CA	70.00	360	110,239.56	10/31/2020	11,023.96	11,023.96
Group 1	0025125366	130,000.00	%	CO	78.00	360	104,227.72	10/31/2020	10,422.77	10,422.77
Group 1	0025125576	141,000.00	%	LA	77.00	360	127,968.73	10/31/2020	12,796.87	12,796.87
Group 1	0025125745	92,000.00	%	TX	70.00	360	79,749.87	10/31/2020	7,974.99	7,974.99
Group 1	0025126282	164,000.00	%	CT	80.00	360	142,930.38	10/31/2020	14,293.04	14,293.04
Group 1	0025126318	160,000.00	%	NJ	80.00	360	137,115.69	10/31/2020	13,711.57	13,711.57
Group 1	0025126370	162,000.00	%	SC	76.00	360	138,685.58	10/31/2020	13,868.56	13,868.56
Group 1	0025126799	174,000.00	%	WI	78.00	360	148,973.90	10/31/2020	14,897.39	14,897.39
Group 1	0025126909	175,000.00	%	VA	72.00	360	148,249.23	10/31/2020	14,824.92	14,824.92
Group 1	0025126910	160,000.00	%	GA	80.00	360	137,826.18	10/31/2020	13,782.62	13,782.62
Group 1	0025127751	290,000.00	%	CA	62.00	360	249,093.57	10/31/2020	24,909.36	24,909.36
Group 1	0025128363	304,000.00	%	NJ	79.00	360	259,743.99	10/31/2020	25,974.40	25,974.40
Group 1	0025128396	206,000.00	%	NC	70.00	360	183,340.74	10/31/2020	18,334.07	18,334.07
Group 1	0025128833	229,000.00	%	CA	66.00	360	195,720.02	10/31/2020	19,572.00	19,572.00
Group 1	0025128967	130,000.00	%	VA	80.00	360	112,336.51	10/31/2020	11,233.65	11,233.65
Group 1	0025129061	140,000.00	%	KY	72.00	360	120,926.77	10/31/2020	12,092.68	12,092.68
Group 1	0025129072	132,000.00	%	IL	80.00	360	113,655.10	10/31/2020	11,365.51	11,365.51
Group 1	0025129080	136,000.00	%	NV	67.00	360	117,224.95	10/31/2020	11,722.49	11,722.49
Group 1	0025129094	120,000.00	%	FL	75.00	360	103,647.24	10/31/2020	10,364.72	10,364.72
Group 1	0025129104	116,000.00	%	TX	75.00	360	100,980.99	10/31/2020	10,098.10	10,098.10
Group 1	0025129221	150,000.00	%	NJ	72.00	360	129,941.25	10/31/2020	12,994.12	12,994.12
Group 1	0025129356	150,000.00	%	TX	80.00	360	128,581.98	10/31/2020	12,858.20	12,858.20
Group 1	0025129521	116,000.00	%	NV	70.00	360	99,468.31	10/31/2020	9,946.83	9,946.83
Group 1	0025129530	122,000.00	%	CT	65.00	360	105,749.50	10/31/2020	10,574.95	10,574.95
Group 1	0025129671	148,000.00	%	PA	80.00	360	89,924.01	10/31/2020	8,992.40	8,992.40

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Group 1	0025129831	568,000.00	%	CA	80.00	360	462,345.45	10/31/2020	46,234.54	46,234.54
Group 1	0025129947	168,000.00	%	NY	80.00	360	144,806.92	10/31/2020	14,480.69	14,480.69
Group 1	0025129962	156,000.00	%	CA	74.00	360	135,781.62	10/31/2020	13,578.16	13,578.16
Group 1	0025130666	328,000.00	%	DC	64.00	360	284,918.85	10/31/2020	28,491.88	28,491.88
Group 1	0025131036	208,000.00	%	CA	80.00	360	179,683.15	10/31/2020	17,968.31	17,968.31
Group 1	0025131138	368,000.00	%	CA	78.00	360	299,536.63	10/31/2020	29,953.66	29,953.66
Group 1	0025131148	176,000.00	%	NC	80.00	360	151,908.11	10/31/2020	15,190.81	15,190.81
Group 1	0025131259	323,000.00	%	CA	75.00	360	278,595.17	10/31/2020	27,859.52	27,859.52
Group 1	0025131499	263,000.00	%	ME	70.00	360	226,552.86	10/31/2020	22,655.29	22,655.29
Group 1	0025131542	224,000.00	%	NY	70.00	360	192,402.85	10/31/2020	19,240.28	19,240.28
Group 1	0025131794	592,000.00	%	CA	80.00	360	506,569.22	10/31/2020	50,656.92	50,656.92
Group 1	0025131986	200,000.00	%	MI	67.00	360	164,183.98	10/31/2020	16,418.40	16,418.40
Group 1	0025132078	482,000.00	%	CA	80.00	360	414,010.54	10/31/2020	41,401.05	41,401.05
Group 1	0025132160	475,000.00	%	CT	68.00	360	409,172.67	10/31/2020	40,917.27	40,917.27
Group 1	0025132490	195,000.00	%	CA	75.00	360	167,597.62	10/31/2020	16,759.76	16,759.76
Group 1	0025132601	207,000.00	%	CA	79.00	360	176,132.77	10/31/2020	17,613.28	17,613.28
Group 1	0025133102	270,000.00	%	NY	66.00	360	225,140.22	10/31/2020	22,514.02	22,514.02
Group 1	0025133468	625,000.00	%	HI	80.00	360	536,600.39	10/31/2020	53,660.04	53,660.04
Group 1	0025133611	226,000.00	%	IL	80.00	360	194,120.80	10/31/2020	19,412.08	19,412.08
Group 1	0025133711	417,000.00	%	VA	67.00	360	355,076.33	10/31/2020	35,507.63	35,507.63
Group 1	0025133739	282,000.00	%	CA	70.00	360	241,633.86	10/31/2020	24,163.39	24,163.39
Group 1	0025133847	190,000.00	%	VA	76.00	360	163,300.61	10/31/2020	16,330.06	16,330.06
Group 1	0025133860	319,000.00	%	NJ	80.00	360	273,743.38	10/31/2020	27,374.34	27,374.34
Group 1	0025133913	279,000.00	%	TX	77.00	360	234,455.79	10/31/2020	23,445.58	23,445.58
Group 1	0025133969	275,000.00	%	AZ	79.00	360	236,514.82	10/31/2020	23,651.48	23,651.48
Group 1	0025134137	372,000.00	%	CA	80.00	360	307,891.34	10/31/2020	30,789.13	30,789.13
Group 1	0025134175	400,000.00	%	CA	73.00	360	347,288.94	10/31/2020	34,728.89	34,728.89
Group 1	0025134248	187,000.00	%	NJ	75.00	360	160,376.85	10/31/2020	16,037.68	16,037.68
Group 1	0025134400	625,000.00	%	CA	79.00	360	534,030.45	10/31/2020	53,403.04	53,403.04
Group 1	0025134670	64,000.00	%	WA	80.00	360	55,575.68	10/31/2020	5,557.57	5,557.57
Group 1	0025134812	61,000.00	%	NM	66.00	360	49,932.24	10/31/2020	4,993.22	4,993.22
Group 1	0025135007	106,000.00	%	TX	70.00	360	91,218.77	10/31/2020	9,121.88	9,121.88
Group 1	0025135637	198,000.00	%	PA	80.00	360	170,520.34	10/31/2020	17,052.03	17,052.03

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Group 1	0025136058	276,000.00	%	NJ	80.00	360	229,851.29	10/31/2020	22,985.13	22,985.13
Group 1	0025136264	265,000.00	%	CA	69.00	360	226,313.90	10/31/2020	22,631.39	22,631.39
Group 1	0025137065	404,000.00	%	GA	70.00	360	348,011.87	10/31/2020	34,801.19	34,801.19
Group 1	0025137086	417,000.00	%	TN	78.00	360	358,402.09	10/31/2020	35,840.21	35,840.21
Group 1	0025137376	271,000.00	%	VA	76.00	360	231,836.46	10/31/2020	23,183.65	23,183.65
Group 1	0025137520	382,000.00	%	CA	75.00	360	327,652.93	10/31/2020	32,765.29	32,765.29
Group 1	0025138042	184,000.00	%	CA	63.00	360	157,897.60	10/31/2020	15,789.76	15,789.76
Group 1	0025138089	548,000.00	%	CA	80.00	360	468,937.85	10/31/2020	46,893.78	46,893.78
Group 1	0025138118	240,000.00	%	CA	80.00	360	206,079.55	10/31/2020	20,607.95	20,607.95
Group 1	0025138139	458,000.00	%	MA	66.00	360	394,048.41	10/31/2020	39,404.84	39,404.84
Group 1	0025138826	71,000.00	%	OH	80.00	360	61,332.66	10/31/2020	6,133.27	6,133.27
Group 1	0025139165	354,000.00	%	TN	79.00	360	301,057.85	10/31/2020	30,105.78	30,105.78
Group 1	0025139362	320,000.00	%	PA	68.00	360	275,034.95	10/31/2020	27,503.49	27,503.49
Group 1	0025139705	221,000.00	%	FL	80.00	360	182,307.83	10/31/2020	18,230.78	18,230.78
Group 1	0025140283	326,000.00	%	NJ	75.00	360	280,015.27	10/31/2020	28,001.53	28,001.53
Group 1	0025140370	626,000.00	%	VA	80.00	360	536,435.90	10/31/2020	53,643.59	53,643.59
Group 1	0025140502	221,000.00	%	FL	61.00	360	165,694.81	10/31/2020	16,569.48	16,569.48
Group 1	0025140546	388,000.00	%	CA	74.00	360	330,068.42	10/31/2020	33,006.84	33,006.84
Group 1	0025140701	387,000.00	%	CA	65.00	360	332,731.49	10/31/2020	33,273.15	33,273.15
Group 1	0025140714	184,000.00	%	NC	80.00	360	158,045.17	10/31/2020	15,804.52	15,804.52
Group 1	0025140885	116,000.00	%	TX	75.00	360	101,255.19	10/31/2020	10,125.52	10,125.52
Group 1	0025141121	135,000.00	%	FL	75.00	360	117,362.55	10/31/2020	11,736.25	11,736.25
Group 1	0025141260	600,000.00	%	NY	80.00	360	514,861.79	10/31/2020	51,486.18	51,486.18
Group 1	0025141463	105,000.00	%	FL	75.00	360	90,448.87	10/31/2020	9,044.89	9,044.89
Group 1	0025142209	248,000.00	%	FL	79.00	360	226,849.73	10/31/2020	22,684.97	22,684.97
Group 1	0025142274	220,000.00	%	CA	69.00	360	188,967.80	10/31/2020	18,896.78	18,896.78
Group 1	0025142757	383,000.00	%	NJ	75.00	360	328,545.42	10/31/2020	32,854.54	32,854.54
Group 1	0025143450	303,000.00	%	MA	80.00	360	263,150.69	10/31/2020	26,315.07	26,315.07
Group 1	0025143737	286,000.00	%	FL	69.00	360	247,030.56	10/31/2020	24,703.06	24,703.06
Group 1	0025144379	304,000.00	%	NJ	75.00	360	264,569.69	10/31/2020	26,456.97	26,456.97
Group 1	0025144383	315,000.00	%	NJ	75.00	360	272,814.96	10/31/2020	27,281.50	27,281.50
Group 1	0025144433	404,000.00	%	FL	77.00	360	348,567.03	10/31/2020	34,856.70	34,856.70
Group 1	0025144803	375,000.00	%	MS	80.00	360	320,692.95	10/31/2020	32,069.29	32,069.29

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Group 1	0025145305	88,000.00	%	CT	70.00	360	75,641.82	10/31/2020	7,564.18	7,564.18
Group 1	0025145583	332,000.00	%	CT	80.00	360	285,278.47	10/31/2020	28,527.85	28,527.85
Group 1	0025146338	457,000.00	%	NY	80.00	360	391,565.23	10/31/2020	39,156.52	39,156.52
Group 1	0025146346	519,000.00	%	CT	71.00	360	444,236.55	10/31/2020	44,423.65	44,423.65
Group 1	0025146398	464,000.00	%	NY	80.00	360	399,696.88	10/31/2020	39,969.69	39,969.69
Group 1	0025146400	568,000.00	%	CA	80.00	360	488,882.14	10/31/2020	48,888.21	48,888.21
Group 1	0025146404	610,000.00	%	CA	67.00	360	513,704.90	10/31/2020	51,370.49	51,370.49
Group 1	0025146758	210,000.00	%	TX	65.00	360	179,718.56	10/31/2020	17,971.86	17,971.86
Group 1	0025146860	345,000.00	%	CA	75.00	360	297,188.53	10/31/2020	29,718.85	29,718.85
Group 1	0025146911	388,000.00	%	CA	69.00	360	332,220.93	10/31/2020	33,222.09	33,222.09
Group 1	0025147011	520,000.00	%	CA	80.00	360	449,734.07	10/31/2020	44,973.41	44,973.41
Group 1	0025147299	252,000.00	%	NJ	78.00	360	210,997.87	10/31/2020	21,099.79	21,099.79
Group 1	0025147660	221,000.00	%	ID	80.00	360	189,515.01	10/31/2020	18,951.50	18,951.50
Group 1	0025147998	304,000.00	%	MA	80.00	360	260,520.34	10/31/2020	26,052.03	26,052.03
Group 1	0025148510	224,000.00	%	MD	80.00	360	146,719.94	10/31/2020	14,671.99	14,671.99
Group 1	0025148583	622,000.00	%	CA	75.00	360	536,475.27	10/31/2020	53,647.53	53,647.53
Group 1	0025148932	376,000.00	%	NY	80.00	360	323,587.37	10/31/2020	32,358.74	32,358.74
Group 1	0025149190	269,000.00	%	IL	75.00	360	233,007.06	10/31/2020	23,300.71	23,300.71
Group 1	0025149345	96,000.00	%	PR	77.00	360	82,696.06	10/31/2020	8,269.61	8,269.61
Group 1	0025149347	132,000.00	%	PR	80.00	360	114,556.82	10/31/2020	11,455.68	11,455.68
Group 1	0025149349	356,000.00	%	PR	80.00	360	302,793.06	10/31/2020	30,279.31	30,279.31
Group 1	0025149362	168,000.00	%	PR	80.00	360	145,613.29	10/31/2020	14,561.33	14,561.33
Group 1	0025149724	320,000.00	%	CA	80.00	360	280,041.23	10/31/2020	28,004.12	28,004.12
Group 1	0025149727	274,000.00	%	UT	75.00	360	227,215.92	10/31/2020	22,721.59	22,721.59
Group 1	0025149730	148,000.00	%	MD	80.00	360	128,637.71	10/31/2020	12,863.77	12,863.77
Group 1	0025149739	123,000.00	%	CA	69.00	360	106,735.22	10/31/2020	10,673.52	10,673.52
Group 1	0025150076	368,000.00	%	CA	73.00	360	314,642.13	10/31/2020	31,464.21	31,464.21
Group 1	0025150688	172,000.00	%	TN	80.00	360	144,970.31	10/31/2020	14,497.03	14,497.03
Group 1	0025150872	212,000.00	%	NV	80.00	360	182,340.88	10/31/2020	18,234.09	18,234.09
Group 1	0025151424	70,000.00	%	FL	70.00	360	60,212.64	10/31/2020	6,021.26	6,021.26
Group 1	0025152559	348,000.00	%	LA	80.00	360	300,590.22	10/31/2020	30,059.02	30,059.02
Group 1	0025152616	260,000.00	%	NY	75.00	360	220,412.82	10/31/2020	22,041.28	22,041.28
Group 1	0025152764	148,000.00	%	UT	80.00	360	128,356.41	10/31/2020	12,835.64	12,835.64

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Group 1	0025153049	200,000.00	%	OR	74.00	360	171,249.30	10/31/2020	17,124.93	17,124.93
Group 1	0025153085	555,000.00	%	MA	64.00	360	477,519.66	10/31/2020	47,751.97	47,751.97
Group 1	0025153658	240,000.00	%	PA	78.00	360	188,384.66	10/31/2020	18,838.47	18,838.47
Group 1	0025153928	241,000.00	%	CA	75.00	360	205,843.06	10/31/2020	20,584.31	20,584.31
Group 1	0025153942	227,000.00	%	WA	69.00	360	192,916.90	10/31/2020	19,291.69	19,291.69
Group 1	0025154317	626,000.00	%	CA	68.00	360	495,525.49	10/31/2020	49,552.55	49,552.55
Group 1	0025154424	264,000.00	%	PA	80.00	360	225,040.91	10/31/2020	22,504.09	22,504.09
Group 1	0025154843	314,000.00	%	ID	79.00	360	264,400.51	10/31/2020	26,440.05	26,440.05
Group 1	0025155138	158,000.00	%	OK	75.00	360	137,697.08	10/31/2020	13,769.71	13,769.71
Group 1	0025155785	261,000.00	%	CO	72.00	360	217,287.78	10/31/2020	21,728.78	21,728.78
Group 1	0025156094	278,000.00	%	CA	75.00	360	238,641.82	10/31/2020	23,864.18	23,864.18
Group 1	0025156713	390,000.00	%	TX	80.00	360	340,000.81	10/31/2020	34,000.08	34,000.08
Group 1	0025156930	368,000.00	%	PA	80.00	360	316,287.16	10/31/2020	31,628.72	31,628.72
Group 1	0025157390	373,000.00	%	NJ	75.00	360	321,637.04	10/31/2020	32,163.70	32,163.70
Group 1	0025157416	192,000.00	%	CT	77.00	360	159,273.78	10/31/2020	15,927.38	15,927.38
Group 1	0025157713	365,000.00	%	CA	67.00	360	314,610.14	10/31/2020	31,461.01	31,461.01
Group 1	0025157747	164,000.00	%	NJ	79.00	360	140,129.00	10/31/2020	14,012.90	14,012.90
Group 1	0025157823	417,000.00	%	FL	72.00	360	356,304.81	10/31/2020	35,630.48	35,630.48
Group 1	0025157835	264,000.00	%	CA	80.00	360	228,634.97	10/31/2020	22,863.50	22,863.50
Group 1	0025158038	133,000.00	%	ND	74.00	360	113,715.64	10/31/2020	11,371.56	11,371.56
Group 1	0025159116	392,000.00	%	CA	80.00	360	318,156.06	10/31/2020	31,815.61	31,815.61
Group 1	0025159831	483,000.00	%	CA	70.00	360	414,826.37	10/31/2020	41,482.64	41,482.64
Group 1	0025161100	173,000.00	%	NJ	74.00	360	147,777.03	10/31/2020	14,777.70	14,777.70
Group 1	0025161675	206,000.00	%	CA	75.00	360	179,267.50	10/31/2020	17,926.75	17,926.75
Group 1	0025161743	267,000.00	%	CA	70.00	360	231,136.88	10/31/2020	23,113.69	23,113.69
Group 1	0025161951	151,000.00	%	SC	80.00	360	128,773.33	10/31/2020	12,877.33	12,877.33
Group 1	0025161977	239,000.00	%	CA	73.00	360	207,099.08	10/31/2020	20,709.91	20,709.91
Group 1	0025162091	240,000.00	%	CT	80.00	360	191,593.34	10/31/2020	19,159.33	19,159.33
Group 1	0025162365	225,000.00	%	NY	62.00	360	193,381.08	10/31/2020	19,338.11	19,338.11
Group 1	0025162484	102,000.00	%	AZ	80.00	360	87,402.98	10/31/2020	8,740.30	8,740.30
Group 1	0025163061	62,000.00	%	PR	80.00	360	53,665.54	10/31/2020	5,366.55	5,366.55
Group 1	0025163062	384,000.00	%	PR	80.00	360	330,250.76	10/31/2020	33,025.08	33,025.08
Group 1	0025164218	150,000.00	%	PR	75.00	360	133,135.75	10/31/2020	13,313.57	13,313.57

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Group 1	0025165304	417,000.00	%	MA	76.00	360	354,893.27	10/31/2020	35,489.33	35,489.33
Group 1	0025165553	344,000.00	%	CA	66.00	360	294,487.71	10/31/2020	29,448.77	29,448.77
Group 1	0025166941	350,000.00	%	CA	80.00	360	298,302.84	10/31/2020	29,830.28	29,830.28
Group 1	0025167234	560,000.00	%	CA	80.00	360	479,394.09	10/31/2020	47,939.41	47,939.41
Group 1	0025167353	178,000.00	%	UT	75.00	360	149,094.92	10/31/2020	14,909.49	14,909.49
Group 1	0025167486	292,000.00	%	MA	80.00	360	238,342.82	10/31/2020	23,834.28	23,834.28
Group 1	0025167987	417,000.00	%	TN	64.00	360	356,619.14	10/31/2020	35,661.91	35,661.91
Group 1	0025168525	105,000.00	%	CA	75.00	360	90,220.66	10/31/2020	9,022.07	9,022.07
Group 1	0025168687	180,000.00	%	FL	80.00	360	145,113.65	10/31/2020	14,511.36	14,511.36
Group 1	0025168988	294,000.00	%	CA	72.00	360	246,026.84	10/31/2020	24,602.68	24,602.68
Group 1	0025169055	165,000.00	%	TX	74.00	360	143,414.39	10/31/2020	14,341.44	14,341.44
Group 1	0025169109	413,000.00	%	KY	64.00	360	353,710.68	10/31/2020	35,371.07	35,371.07
Group 1	0025170575	178,000.00	%	PA	80.00	360	145,944.18	10/31/2020	14,594.42	14,594.42
Group 1	0025170672	381,000.00	%	CA	74.00	360	327,769.31	10/31/2020	32,776.93	32,776.93
Group 1	0025171214	160,000.00	%	NJ	80.00	360	137,018.19	10/31/2020	13,701.82	13,701.82
Group 1	0025171583	473,000.00	%	CA	64.00	360	406,280.50	10/31/2020	40,628.05	40,628.05
Group 1	0025171645	118,000.00	%	PR	72.00	360	99,927.24	10/31/2020	9,992.72	9,992.72
Group 1	0025171725	380,000.00	%	CA	76.00	360	324,688.85	10/31/2020	32,468.88	32,468.88
Group 1	0025172020	402,000.00	%	CA	62.00	360	344,598.71	10/31/2020	34,459.87	34,459.87
Group 1	0025172311	385,000.00	%	PR	68.00	360	62,759.62	10/31/2020	6,275.96	6,275.96
Group 1	0025172313	115,000.00	%	PR	80.00	360	98,261.77	10/31/2020	9,826.18	9,826.18
Group 1	0025172604	417,000.00	%	NY	65.00	360	358,155.62	10/31/2020	35,815.56	35,815.56
Group 1	0025173781	304,000.00	%	CA	71.00	360	251,786.27	10/31/2020	25,178.63	25,178.63
Group 1	0025174087	340,000.00	%	NJ	65.00	360	289,746.14	10/31/2020	28,974.61	28,974.61
Group 1	0025174225	372,000.00	%	MS	80.00	360	320,446.83	10/31/2020	32,044.68	32,044.68
Group 1	0025174460	272,000.00	%	CA	68.00	360	235,574.27	10/31/2020	23,557.43	23,557.43
Group 1	0025174565	226,000.00	%	WA	70.00	360	193,462.09	10/31/2020	19,346.21	19,346.21
Group 1	0025174684	352,000.00	%	NJ	80.00	360	302,238.63	10/31/2020	30,223.86	30,223.86
Group 1	0025175324	391,000.00	%	TX	80.00	360	331,344.10	10/31/2020	33,134.41	33,134.41
Group 1	0025175370	625,000.00	%	CA	72.00	360	534,025.99	10/31/2020	53,402.60	53,402.60
Group 1	0025175562	290,000.00	%	CA	80.00	360	247,205.86	10/31/2020	24,720.59	24,720.59
Group 1	0025175710	180,000.00	%	CA	66.00	360	156,023.35	10/31/2020	15,602.33	15,602.33
Group 1	0025176276	303,000.00	%	CA	72.00	360	262,479.50	10/31/2020	26,247.95	26,247.95

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

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Group 1	0025176378	425,000.00	%	CA	73.00	360	365,050.81	10/31/2020	36,505.08	36,505.08
Group 1	0025176440	417,000.00	%	CA	68.00	360	355,906.94	10/31/2020	35,590.69	35,590.69
Group 1	0025176629	234,000.00	%	CA	71.00	360	196,852.32	10/31/2020	19,685.23	19,685.23
Group 1	0025177240	341,000.00	%	MI	80.00	360	289,425.20	10/31/2020	28,942.52	28,942.52
Group 1	0025178103	383,000.00	%	CA	75.00	360	327,342.47	10/31/2020	32,734.25	32,734.25
Group 1	0025178253	360,000.00	%	MN	80.00	360	309,220.06	10/31/2020	30,922.01	30,922.01
Group 1	0025178340	380,000.00	%	TX	80.00	360	325,447.74	10/31/2020	32,544.77	32,544.77
Group 1	0025178706	393,000.00	%	CA	64.00	360	336,581.05	10/31/2020	33,658.10	33,658.10
Group 1	0025179097	175,000.00	%	IL	79.00	360	150,315.12	10/31/2020	15,031.51	15,031.51
Group 1	0025179202	155,000.00	%	PR	73.00	360	135,890.66	10/31/2020	13,589.07	13,589.07
Group 1	0025179756	218,000.00	%	OR	80.00	360	189,520.92	10/31/2020	18,952.09	18,952.09
Group 1	0025180376	335,000.00	%	PA	80.00	360	284,067.35	10/31/2020	28,406.73	28,406.73
Group 1	0025180583	66,000.00	%	NY	80.00	360	57,589.70	10/31/2020	5,758.97	5,758.97
Group 1	0025180823	460,000.00	%	NY	72.00	360	397,372.10	10/31/2020	39,737.21	39,737.21
Group 1	0025181524	290,000.00	%	CA	77.00	360	249,809.81	10/31/2020	24,980.98	24,980.98
Group 1	0025181711	110,000.00	%	CA	75.00	360	96,020.33	10/31/2020	9,602.03	9,602.03
Group 1	0025182429	417,000.00	%	CT	71.00	360	357,359.16	10/31/2020	35,735.92	35,735.92
Group 1	0025182633	208,000.00	%	MS	80.00	360	176,488.21	10/31/2020	17,648.82	17,648.82
Group 1	0025183205	90,000.00	%	KS	75.00	360	76,898.89	10/31/2020	7,689.89	7,689.89
Group 1	0025183259	453,000.00	%	CA	78.00	360	390,123.69	10/31/2020	39,012.37	39,012.37
Group 1	0025184275	626,000.00	%	CA	63.00	360	538,554.24	10/31/2020	53,855.42	53,855.42
Group 1	0025184466	238,000.00	%	IL	80.00	360	209,562.50	10/31/2020	20,956.25	20,956.25
Group 1	0025184698	228,000.00	%	CA	79.00	360	190,448.77	10/31/2020	19,044.88	19,044.88
Group 1	0025184738	212,000.00	%	FL	80.00	360	185,147.91	10/31/2020	18,514.79	18,514.79
Group 1	0025184904	112,000.00	%	MO	77.00	360	96,154.29	10/31/2020	9,615.43	9,615.43
Group 1	0025184938	133,000.00	%	IL	71.00	360	112,007.42	10/31/2020	11,200.74	11,200.74
Group 1	0025185326	96,000.00	%	TN	80.00	360	83,889.35	10/31/2020	8,388.93	8,388.93
Group 1	0025185346	499,000.00	%	NY	75.00	360	428,241.00	10/31/2020	42,824.10	42,824.10
Group 1	0025185591	612,000.00	%	CA	75.00	360	525,673.83	10/31/2020	52,567.38	52,567.38
Group 1	0025185934	110,000.00	%	NJ	80.00	360	94,887.97	10/31/2020	9,488.80	9,488.80
Group 1	0025186007	417,000.00	%	WA	76.00	360	314,310.20	10/31/2020	31,431.02	31,431.02
Group 1	0025186093	212,000.00	%	NV	80.00	360	176,036.98	10/31/2020	17,603.70	17,603.70
Group 1	0025186206	358,000.00	%	CA	68.00	360	302,874.83	10/31/2020	30,287.48	30,287.48

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Group 1	0025187209	385,000.00	%	CA	75.00	360	338,166.14	10/31/2020	33,816.61	33,816.61
Group 1	0025187495	350,000.00	%	WA	62.00	360	302,171.82	10/31/2020	30,217.18	30,217.18
Group 1	0025187734	181,000.00	%	MN	75.00	360	158,181.31	10/31/2020	15,818.13	15,818.13
Group 1	0025187852	335,000.00	%	UT	80.00	360	291,692.83	10/31/2020	29,169.28	29,169.28
Group 1	0025188338	497,000.00	%	MD	62.00	360	418,416.17	10/31/2020	41,841.62	41,841.62
Group 1	0025188573	184,000.00	%	NJ	80.00	360	159,359.32	10/31/2020	15,935.93	15,935.93
Group 1	0025188608	388,000.00	%	TX	80.00	360	339,745.37	10/31/2020	33,974.54	33,974.54
Group 1	0025189207	228,000.00	%	IL	80.00	360	196,960.04	10/31/2020	19,696.00	19,696.00
Group 1	0025189225	94,000.00	%	NV	75.00	360	82,302.62	10/31/2020	8,230.26	8,230.26
Group 1	0025190133	536,000.00	%	NJ	80.00	360	461,443.79	10/31/2020	46,144.38	46,144.38
Group 1	0025190320	209,000.00	%	NJ	63.00	360	181,936.75	10/31/2020	18,193.67	18,193.67
Group 1	0025190360	178,000.00	%	NJ	66.00	360	154,186.13	10/31/2020	15,418.61	15,418.61
Group 1	0025190388	255,000.00	%	CA	75.00	360	220,899.63	10/31/2020	22,089.96	22,089.96
Group 1	0025190415	230,000.00	%	NM	64.00	360	197,904.82	10/31/2020	19,790.48	19,790.48
Group 1	0025190450	245,000.00	%	CA	63.00	360	211,565.96	10/31/2020	21,156.60	21,156.60
Group 1	0025190687	320,000.00	%	NJ	80.00	360	274,236.82	10/31/2020	27,423.68	27,423.68
Group 1	0025190860	324,000.00	%	OR	69.00	360	277,404.75	10/31/2020	27,740.47	27,740.47
Group 1	0025191194	99,000.00	%	AL	77.00	360	84,984.02	10/31/2020	8,498.40	8,498.40
Group 1	0025191304	480,000.00	%	CA	80.00	360	421,156.34	10/31/2020	42,115.63	42,115.63
Group 1	0025191567	359,000.00	%	TX	79.00	360	322,695.83	10/31/2020	32,269.58	32,269.58
Group 1	0025192415	348,000.00	%	CA	70.00	360	300,968.29	10/31/2020	30,096.83	30,096.83
Group 1	0025192581	88,000.00	%	TN	80.00	360	75,501.51	10/31/2020	7,550.15	7,550.15
Group 1	0025192776	145,000.00	%	KY	69.00	360	111,052.49	10/31/2020	11,105.25	11,105.25
Group 1	0025193399	417,000.00	%	WA	72.00	360	356,260.26	10/31/2020	35,626.03	35,626.03
Group 1	0025193485	240,000.00	%	NY	80.00	360	206,867.09	10/31/2020	20,686.71	20,686.71
Group 1	0025193969	212,000.00	%	NJ	80.00	360	184,383.53	10/31/2020	18,438.35	18,438.35
Group 1	0025194048	532,000.00	%	CA	80.00	360	457,003.33	10/31/2020	45,700.33	45,700.33
Group 1	0025194052	111,000.00	%	CA	62.00	360	95,339.91	10/31/2020	9,533.99	9,533.99
Group 1	0025194277	222,000.00	%	CA	61.00	360	182,877.18	10/31/2020	18,287.72	18,287.72
Group 1	0025194314	354,000.00	%	CA	71.00	360	304,894.38	10/31/2020	30,489.44	30,489.44
Group 1	0025194490	510,000.00	%	CA	61.00	360	441,027.78	10/31/2020	44,102.78	44,102.78
Group 1	0025194575	434,000.00	%	CA	70.00	360	374,279.87	10/31/2020	37,427.99	37,427.99
Group 1	0025195044	228,000.00	%	WA	78.00	360	182,780.20	10/31/2020	18,278.02	18,278.02

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Group 1	0025195671	572,000.00	%	CA	75.00	360	496,796.97	10/31/2020	49,679.70	49,679.70
Group 1	0025195724	82,000.00	%	TX	75.00	360	70,039.83	10/31/2020	7,003.98	7,003.98
Group 1	0025195772	126,000.00	%	TX	73.00	360	107,881.60	10/31/2020	10,788.16	10,788.16
Group 1	0025196370	104,000.00	%	CA	80.00	360	90,880.65	10/31/2020	9,088.06	9,088.06
Group 1	0025196487	432,000.00	%	CA	80.00	360	376,429.60	10/31/2020	37,642.96	37,642.96
Group 1	0025196656	160,000.00	%	MT	64.00	360	136,625.95	10/31/2020	13,662.59	13,662.59
Group 1	0025197199	341,000.00	%	CA	75.00	360	291,603.06	10/31/2020	29,160.31	29,160.31
Group 1	0025197346	401,000.00	%	MA	75.00	360	343,647.72	10/31/2020	34,364.77	34,364.77
Group 1	0025197408	387,000.00	%	NC	77.00	360	317,987.52	10/31/2020	31,798.75	31,798.75
Group 1	0025197548	141,000.00	%	SC	80.00	360	121,577.75	10/31/2020	12,157.77	12,157.77
Group 1	0025197693	124,000.00	%	CA	80.00	360	106,845.87	10/31/2020	10,684.59	10,684.59
Group 1	0025197873	484,000.00	%	CA	80.00	360	418,107.83	10/31/2020	41,810.78	41,810.78
Group 1	0025198053	311,000.00	%	NY	80.00	360	266,637.42	10/31/2020	26,663.74	26,663.74
Group 1	0025198273	190,000.00	%	CA	75.00	360	164,926.10	10/31/2020	16,492.61	16,492.61
Group 1	0025198320	364,000.00	%	CA	80.00	360	314,566.72	10/31/2020	31,456.67	31,456.67
Group 1	0025198359	368,000.00	%	CA	75.00	360	316,239.60	10/31/2020	31,623.96	31,623.96
Group 1	0025198383	394,000.00	%	FL	75.00	360	330,714.19	10/31/2020	33,071.42	33,071.42
Group 1	0025198422	461,000.00	%	MD	75.00	360	397,112.26	10/31/2020	39,711.23	39,711.23
Group 1	0025198642	212,000.00	%	IL	80.00	360	182,095.52	10/31/2020	18,209.55	18,209.55
Group 1	0025198676	279,000.00	%	CA	75.00	360	239,589.06	10/31/2020	24,012.99	24,012.99
Group 1	0025198789	178,000.00	%	CO	75.00	360	152,986.39	10/31/2020	15,298.64	15,298.64
Group 1	0025198790	277,000.00	%	IL	61.00	360	237,311.48	10/31/2020	23,731.15	23,731.15
Group 1	0025199001	184,000.00	%	AZ	80.00	360	157,180.26	10/31/2020	15,718.03	15,718.03
Group 1	0025199235	397,000.00	%	CA	75.00	360	332,862.21	10/31/2020	33,286.22	33,286.22
Group 1	0025199506	77,000.00	%	MD	74.00	360	63,922.54	10/31/2020	6,392.25	6,392.25
Group 1	0025199547	68,000.00	%	NY	75.00	360	58,882.49	10/31/2020	5,888.25	5,888.25
Group 1	0025199590	81,000.00	%	FL	75.00	360	70,925.83	10/31/2020	7,092.58	7,092.58
Group 1	0025199830	346,000.00	%	DC	67.00	360	295,136.22	10/31/2020	29,513.62	29,513.62
Group 1	0025199946	338,000.00	%	NJ	75.00	360	289,893.71	10/31/2020	28,989.37	28,989.37
Group 1	0025200102	388,000.00	%	CA	79.00	360	332,402.49	10/31/2020	33,240.25	33,240.25
Group 1	0025200264	414,000.00	%	CA	80.00	360	355,002.57	10/31/2020	35,500.26	35,500.26
Group 1	0025200362	158,000.00	%	NC	75.00	360	135,672.82	10/31/2020	13,567.28	13,567.28
Group 1	0025201165	364,000.00	%	NJ	80.00	360	307,759.52	10/31/2020	30,775.95	30,775.95

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Group 1	0025201224	195,000.00	%	NV	77.00	360	167,110.65	10/31/2020	16,711.06	16,711.06
Group 1	0025201734	142,000.00	%	FL	80.00	360	123,335.04	10/31/2020	12,333.50	12,333.50
Group 1	0025201752	124,000.00	%	TX	80.00	360	107,935.99	10/31/2020	10,793.60	10,793.60
Group 1	0025201830	578,000.00	%	NY	75.00	360	497,774.05	10/31/2020	49,777.40	49,777.40
Group 1	0025202036	355,000.00	%	OR	64.00	360	306,670.32	10/31/2020	30,667.03	30,667.03
Group 1	0025202145	69,000.00	%	IA	75.00	360	59,973.11	10/31/2020	5,997.31	5,997.31
Group 1	0025202203	303,000.00	%	TX	72.00	360	257,700.46	10/31/2020	25,770.05	25,770.05
Group 1	0025202267	300,000.00	%	NJ	76.00	360	256,195.92	10/31/2020	25,619.59	25,619.59
Group 1	0025202361	386,000.00	%	FL	80.00	360	317,354.62	10/31/2020	31,735.46	31,735.46
Group 1	0025202589	290,000.00	%	FL	61.00	360	251,896.54	10/31/2020	25,189.65	25,189.65
Group 1	0025203015	161,000.00	%	NV	75.00	360	138,886.38	10/31/2020	13,888.64	13,888.64
Group 1	0025203043	583,000.00	%	CA	69.00	360	500,878.31	10/31/2020	50,087.83	50,087.83
Group 1	0025203122	563,000.00	%	CA	79.00	360	487,951.87	10/31/2020	48,795.19	48,795.19
Group 1	0025203235	201,000.00	%	MA	80.00	360	174,117.99	10/31/2020	17,411.80	17,411.80
Group 1	0025203721	206,000.00	%	NJ	75.00	360	195,792.23	10/31/2020	19,579.22	19,579.22
Group 1	0025203781	600,000.00	%	NY	76.00	360	516,541.83	10/31/2020	51,654.18	51,654.18
Group 1	0025203974	425,000.00	%	NY	75.00	360	337,791.76	10/31/2020	33,779.18	33,779.18
Group 1	0025204198	202,000.00	%	TX	75.00	360	173,462.12	10/31/2020	17,346.21	17,346.21
Group 1	0025204319	236,000.00	%	NY	80.00	360	202,035.55	10/31/2020	20,203.55	20,203.55
Group 1	0025204601	87,000.00	%	IN	74.00	360	75,850.08	10/31/2020	7,585.01	7,585.01
Group 1	0025204715	269,000.00	%	MD	73.00	360	233,668.71	10/31/2020	23,366.87	23,366.87
Group 1	0025204741	412,000.00	%	CA	75.00	360	353,768.97	10/31/2020	35,376.90	35,376.90
Group 1	0025204957	360,000.00	%	CT	71.00	360	309,620.33	10/31/2020	30,962.03	30,962.03
Group 1	0025204967	417,000.00	%	NJ	68.00	360	360,229.34	10/31/2020	36,022.93	36,022.93
Group 1	0025205363	350,000.00	%	MD	68.00	360	298,144.26	10/31/2020	29,814.43	29,814.43
Group 1	0025205374	416,000.00	%	MA	75.00	360	342,446.99	10/31/2020	34,244.70	34,244.70
Group 1	0025205417	330,000.00	%	NJ	80.00	360	278,298.77	10/31/2020	27,829.88	27,829.88
Group 1	0025206219	238,000.00	%	CT	68.00	360	202,904.44	10/31/2020	20,290.44	20,290.44
Group 1	0025206447	236,000.00	%	VA	75.00	360	202,927.36	10/31/2020	20,292.74	20,292.74
Group 1	0025206935	417,000.00	%	MN	78.00	360	353,302.61	10/31/2020	35,330.26	35,330.26
Group 1	0025207155	225,000.00	%	MN	75.00	360	194,085.13	10/31/2020	19,408.51	19,408.51
Group 1	0025207745	400,000.00	%	CA	70.00	360	344,970.24	10/31/2020	34,497.03	34,497.03
Group 1	0025208631	178,000.00	%	MI	80.00	360	151,736.22	10/31/2020	15,173.62	15,173.62

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Group 1	0025208950	111,000.00	%	OR	70.00	360	82,161.89	10/31/2020	8,216.19	8,216.19
Group 1	0025209715	147,000.00	%	CA	64.00	360	116,175.83	10/31/2020	11,617.58	11,617.58
Group 1	0025210005	282,000.00	%	NM	80.00	360	234,024.62	10/31/2020	23,402.46	23,402.46
Group 1	0025210060	551,000.00	%	CA	69.00	360	472,531.44	10/31/2020	47,253.14	47,253.14
Group 1	0025210326	109,000.00	%	PR	75.00	360	92,981.50	10/31/2020	9,298.15	9,298.15
Group 1	0025210638	258,000.00	%	CA	68.00	360	222,355.51	10/31/2020	22,235.55	22,235.55
Group 1	0025211289	174,000.00	%	WA	78.00	360	149,978.96	10/31/2020	14,997.90	14,997.90
Group 1	0025211592	49,000.00	%	CA	75.00	360	42,229.77	10/31/2020	4,222.98	4,222.98
Group 1	0025211893	173,000.00	%	OK	71.00	360	150,783.05	10/31/2020	15,078.30	15,078.30
Group 1	0025212280	328,000.00	%	CA	80.00	360	285,452.57	10/31/2020	28,545.26	28,545.26
Group 1	0025212397	260,000.00	%	CA	70.00	360	222,748.89	10/31/2020	22,274.89	22,274.89
Group 1	0025212504	276,000.00	%	FL	80.00	360	237,368.13	10/31/2020	23,736.81	23,736.81
Group 1	0025212713	270,000.00	%	NY	70.00	360	230,008.78	10/31/2020	23,000.88	23,000.88
Group 1	0025212761	294,000.00	%	IL	80.00	360	250,796.65	10/31/2020	25,079.66	25,079.66
Group 1	0025213196	179,000.00	%	NY	70.00	360	153,033.81	10/31/2020	15,303.38	15,303.38
Group 1	0025213312	216,000.00	%	CA	80.00	360	185,107.22	10/31/2020	18,510.72	18,510.72
Group 1	0025214122	144,000.00	%	MD	80.00	360	122,041.37	10/31/2020	12,204.14	12,204.14
Group 1	0025214185	201,000.00	%	IN	70.00	360	172,755.12	10/31/2020	17,275.51	17,275.51
Group 1	0025214497	320,000.00	%	CA	65.00	360	268,753.79	10/31/2020	26,875.38	26,875.38
Group 1	0025214927	192,000.00	%	AZ	80.00	360	164,646.24	10/31/2020	16,464.62	16,464.62
Group 1	0025215500	416,000.00	%	FL	80.00	360	360,369.52	10/31/2020	36,036.95	36,036.95
Group 1	0025215875	95,000.00	%	CA	79.00	360	83,169.69	10/31/2020	8,316.97	8,316.97
Group 1	0025216088	355,000.00	%	CA	79.00	360	299,709.22	10/31/2020	29,970.92	29,970.92
Group 1	0025216731	147,000.00	%	TX	80.00	360	123,371.44	10/31/2020	12,337.14	12,337.14
Group 1	0025217070	395,000.00	%	CA	72.00	360	339,493.14	10/31/2020	33,949.31	33,949.31
Group 1	0025217217	483,000.00	%	CA	79.00	360	416,319.81	10/31/2020	41,631.98	41,631.98
Group 1	0025218146	345,000.00	%	VA	80.00	360	293,027.96	10/31/2020	29,302.80	29,302.80
Group 1	0025218204	391,000.00	%	CA	66.00	360	337,429.02	10/31/2020	33,742.90	33,742.90
Group 1	0025218309	168,000.00	%	MA	61.00	360	142,881.76	10/31/2020	14,288.18	14,288.18
Group 1	0025218453	326,000.00	%	NJ	75.00	360	278,763.74	10/31/2020	27,876.37	27,876.37
Group 1	0025218511	84,000.00	%	NV	75.00	360	73,165.02	10/31/2020	7,316.50	7,316.50
Group 1	0025218927	261,000.00	%	CA	68.00	360	224,632.87	10/31/2020	22,463.29	22,463.29
Group 1	0025219693	348,000.00	%	CA	80.00	360	306,873.88	10/31/2020	30,687.39	30,687.39

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Group 1	0025219814	166,000.00	%	NJ	80.00	360	142,155.64	10/31/2020	14,215.56	14,215.56
Group 1	0025221094	380,000.00	%	NJ	80.00	360	325,105.42	10/31/2020	32,510.54	32,510.54
Group 1	0025221316	329,000.00	%	TX	80.00	360	282,254.90	10/31/2020	28,225.49	28,225.49
Group 1	0025221662	318,000.00	%	WA	80.00	360	268,912.92	10/31/2020	26,891.29	26,891.29
Group 1	0025222397	219,000.00	%	CA	75.00	360	188,650.43	10/31/2020	18,865.04	18,865.04
Group 1	0025222615	178,000.00	%	IL	80.00	360	153,305.07	10/31/2020	15,330.51	15,330.51
Group 1	0025222734	292,000.00	%	CA	75.00	360	252,247.23	10/31/2020	25,224.72	25,224.72
Group 1	0025223041	280,000.00	%	NY	75.00	360	230,403.69	10/31/2020	23,040.37	23,040.37
Group 1	0025223167	399,000.00	%	OK	74.00	360	340,517.15	10/31/2020	34,051.71	34,051.71
Group 1	0025223300	388,000.00	%	WA	80.00	360	326,116.65	10/31/2020	32,611.66	32,611.66
Group 1	0025223545	214,000.00	%	ID	75.00	360	180,593.26	10/31/2020	18,059.33	18,059.33
Group 1	0025223944	118,000.00	%	CA	74.00	360	102,720.10	10/31/2020	10,272.01	10,272.01
Group 1	0025223971	245,000.00	%	LA	70.00	360	130,142.64	10/31/2020	13,014.26	13,014.26
Group 1	0025224028	225,000.00	%	NY	65.00	360	179,440.81	10/31/2020	17,944.08	17,944.08
Group 1	0025224544	116,000.00	%	CA	75.00	360	100,665.07	10/31/2020	10,066.51	10,066.51
Group 1	0025224741	525,000.00	%	CA	70.00	360	451,908.92	10/31/2020	45,190.89	45,190.89
Group 1	0025224980	525,000.00	%	CA	70.00	360	453,258.19	10/31/2020	45,325.82	45,325.82
Group 1	0025225345	338,000.00	%	VA	75.00	360	287,623.85	10/31/2020	28,762.38	28,762.38
Group 1	0025225520	150,000.00	%	MA	75.00	360	128,755.43	10/31/2020	12,875.54	12,875.54
Group 1	0025225928	132,000.00	%	OK	80.00	360	113,639.03	10/31/2020	11,363.90	11,363.90
Group 1	0025227155	297,000.00	%	CA	64.00	360	243,722.00	10/31/2020	24,372.20	24,372.20
Group 1	0025227168	51,000.00	%	PR	75.00	360	43,678.86	10/31/2020	4,367.89	4,367.89
Group 1	0025227680	242,000.00	%	MN	75.00	360	206,960.50	10/31/2020	20,696.05	20,696.05
Group 1	0025228442	417,000.00	%	CA	61.00	360	358,993.71	10/31/2020	35,899.37	35,899.37
Group 1	0025228694	360,000.00	%	TX	80.00	360	309,114.35	10/31/2020	30,911.43	30,911.43
Group 1	0025228817	231,000.00	%	FL	80.00	360	198,838.22	10/31/2020	19,883.82	19,883.82
Group 1	0025228824	284,000.00	%	WA	80.00	360	244,770.72	10/31/2020	24,477.07	24,477.07
Group 1	0025228836	344,000.00	%	HI	80.00	360	295,849.15	10/31/2020	29,584.91	29,584.91
Group 1	0025229083	417,000.00	%	VA	77.00	360	365,753.47	10/31/2020	36,575.35	36,575.35
Group 1	0025229330	558,000.00	%	NY	66.00	360	483,001.77	10/31/2020	48,300.18	48,300.18
Group 1	0025229695	321,000.00	%	TX	77.00	360	260,943.63	10/31/2020	26,094.36	26,094.36
Group 1	0025230174	300,000.00	%	FL	80.00	360	257,256.91	10/31/2020	25,725.69	25,725.69
Group 1	0025230209	376,000.00	%	NC	80.00	360	326,327.25	10/31/2020	32,632.72	32,632.72

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Group 1	0025230284	74,000.00	%	OK	64.00	360	64,252.49	10/31/2020	6,425.25	6,425.25
Group 1	0025230614	366,000.00	%	NJ	65.00	360	309,999.04	10/31/2020	30,999.90	30,999.90
Group 1	0025230644	91,000.00	%	AL	79.00	360	77,853.95	10/31/2020	7,785.39	7,785.39
Group 1	0025230803	271,000.00	%	CT	68.00	360	230,312.60	10/31/2020	23,031.26	23,031.26
Group 1	0025230876	230,000.00	%	PA	75.00	360	196,842.01	10/31/2020	19,684.20	19,684.20
Group 1	0025231373	180,000.00	%	LA	75.00	360	156,455.07	10/31/2020	15,645.51	15,645.51
Group 1	0025232100	195,000.00	%	CA	79.00	360	167,462.26	10/31/2020	16,746.23	16,746.23
Group 1	0025232361	252,000.00	%	NY	80.00	360	216,588.32	10/31/2020	21,658.83	21,658.83
Group 1	0025232948	417,000.00	%	TX	75.00	360	360,449.45	10/31/2020	36,044.94	36,044.94
Group 1	0025233135	417,000.00	%	NY	80.00	360	355,471.51	10/31/2020	35,547.15	35,547.15
Group 1	0025233213	244,000.00	%	CA	75.00	360	209,631.09	10/31/2020	20,963.11	20,963.11
Group 1	0025233283	213,000.00	%	ME	80.00	360	178,255.68	10/31/2020	17,825.57	17,825.57
Group 1	0025233525	256,000.00	%	DE	80.00	360	218,528.79	10/31/2020	21,852.88	21,852.88
Group 1	0025234076	490,000.00	%	CA	74.00	360	426,159.13	10/31/2020	42,615.91	42,615.91
Group 1	0025234196	92,000.00	%	PR	80.00	360	79,122.42	10/31/2020	7,912.24	7,912.24
Group 1	0025235730	361,000.00	%	MA	70.00	360	306,687.73	10/31/2020	30,668.77	30,668.77
Group 1	0025235807	208,000.00	%	NY	80.00	360	177,720.31	10/31/2020	17,772.03	17,772.03
Group 1	0025236179	80,000.00	%	PR	80.00	360	68,400.58	10/31/2020	6,840.06	6,840.06
Group 1	0025236434	232,000.00	%	CA	80.00	360	199,398.55	10/31/2020	19,939.85	19,939.85
Group 1	0025236530	250,000.00	%	CA	80.00	360	217,485.63	10/31/2020	21,748.56	21,748.56
Group 1	0025237380	230,000.00	%	NM	80.00	360	197,210.16	10/31/2020	19,721.02	19,721.02
Group 1	0025238396	131,000.00	%	CT	75.00	360	111,841.16	10/31/2020	11,184.12	11,184.12
Group 1	0025238517	104,000.00	%	LA	75.00	360	90,335.12	10/31/2020	9,033.51	9,033.51
Group 1	0025238542	130,000.00	%	TX	80.00	360	111,041.37	10/31/2020	11,104.14	11,104.14
Group 1	0025238888	222,000.00	%	CA	78.00	360	186,919.11	10/31/2020	18,691.91	18,691.91
Group 1	0025239176	168,000.00	%	PR	80.00	360	143,546.97	10/31/2020	14,354.70	14,354.70
Group 1	0025239470	503,000.00	%	CA	80.00	360	433,290.83	10/31/2020	43,329.08	43,329.08
Group 1	0025239497	222,000.00	%	ME	69.00	360	188,750.18	10/31/2020	18,875.02	18,875.02
Group 1	0025240387	88,000.00	%	VT	74.00	360	75,583.90	10/31/2020	7,558.39	7,558.39
Group 1	0025240535	117,000.00	%	GA	80.00	360	99,425.43	10/31/2020	9,942.54	9,942.54
Group 1	0025240926	417,000.00	%	FL	66.00	360	356,893.08	10/31/2020	35,689.31	35,689.31
Group 1	0025241095	115,000.00	%	CA	79.00	360	99,404.74	10/31/2020	9,940.47	9,940.47
Group 1	0025241355	183,000.00	%	CA	75.00	360	153,989.84	10/31/2020	15,398.98	15,398.98

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Group 1	0025241720	201,000.00	%	NJ	72.00	360	173,083.48	10/31/2020	17,308.35	17,308.35
Group 1	0025241762	416,000.00	%	NJ	80.00	360	360,369.52	10/31/2020	36,036.95	36,036.95
Group 1	0025241852	158,000.00	%	GA	80.00	360	79,549.81	10/31/2020	7,954.98	7,954.98
Group 1	0025243903	469,000.00	%	CO	70.00	360	404,004.50	10/31/2020	40,400.45	40,400.45
Group 1	0025244676	376,000.00	%	CA	72.00	360	324,811.36	10/31/2020	32,481.14	32,481.14
Group 1	0025244684	272,000.00	%	OK	71.00	360	233,203.13	10/31/2020	23,320.31	23,320.31
Group 1	0025244763	295,000.00	%	DC	68.00	360	253,611.81	10/31/2020	25,361.18	25,361.18
Group 1	0025244877	532,000.00	%	CA	78.00	360	459,458.37	10/31/2020	45,945.84	45,945.84
Group 1	0025245072	249,000.00	%	VA	72.00	360	204,315.44	10/31/2020	20,431.54	20,431.54
Group 1	0025245445	240,000.00	%	LA	66.00	360	210,152.29	10/31/2020	21,015.23	21,015.23
Group 1	0025245830	190,000.00	%	CT	70.00	360	162,825.57	10/31/2020	16,282.56	16,282.56
Group 1	0025245917	181,000.00	%	NJ	78.00	360	155,549.23	10/31/2020	15,554.92	15,554.92
Group 1	0025246288	263,000.00	%	NV	75.00	360	227,396.28	10/31/2020	22,739.63	22,739.63
Group 1	0025246398	206,000.00	%	NY	75.00	360	180,103.51	10/31/2020	18,010.35	18,010.35
Group 1	0025246656	294,000.00	%	NY	80.00	360	251,305.55	10/31/2020	25,130.55	25,130.55
Group 1	0025246787	377,000.00	%	TN	80.00	360	322,405.15	10/31/2020	32,240.51	32,240.51
Group 1	0025246921	64,000.00	%	OK	80.00	360	54,636.12	10/31/2020	5,463.61	5,463.61
Group 1	0025247024	417,000.00	%	CA	70.00	360	359,210.75	10/31/2020	35,921.07	35,921.07
Group 1	0025247157	115,000.00	%	PA	80.00	360	100,340.82	10/31/2020	10,034.08	10,034.08
Group 1	0025247240	313,000.00	%	CA	79.00	360	266,795.89	10/31/2020	26,679.59	26,679.59
Group 1	0025247281	96,000.00	%	AR	74.00	360	77,341.91	10/31/2020	7,734.19	7,734.19
Group 1	0025247385	417,000.00	%	PA	70.00	360	339,230.33	10/31/2020	33,923.03	33,923.03
Group 1	0025248063	250,000.00	%	LA	72.00	360	215,837.29	10/31/2020	21,583.73	21,583.73
Group 1	0025248064	252,000.00	%	LA	80.00	360	215,795.82	10/31/2020	21,579.58	21,579.58
Group 1	0025248176	472,000.00	%	NY	80.00	360	406,341.73	10/31/2020	40,634.17	40,634.17
Group 1	0025248200	276,000.00	%	CA	80.00	360	237,142.34	10/31/2020	23,714.23	23,714.23
Group 1	0025248279	217,000.00	%	AK	79.00	360	182,578.72	10/31/2020	18,257.87	18,257.87
Group 1	0025248696	328,000.00	%	CA	80.00	360	283,206.36	10/31/2020	28,320.64	28,320.64
Group 1	0025248961	239,000.00	%	MN	62.00	360	205,154.26	10/31/2020	20,515.43	20,515.43
Group 1	0025248993	222,000.00	%	IA	80.00	360	190,357.51	10/31/2020	19,035.75	19,035.75
Group 1	0025249354	188,000.00	%	IL	80.00	360	152,691.50	10/31/2020	15,269.15	15,269.15
Group 1	0025249455	232,000.00	%	PR	79.00	360	199,571.04	10/31/2020	19,957.10	19,957.10
Group 1	0025249610	355,000.00	%	TX	80.00	360	222,124.33	10/31/2020	22,212.43	22,212.43

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Group 1	0025249735	74,000.00	%	NE	80.00	360	64,852.67	10/31/2020	6,485.27	6,485.27
Group 1	0025249764	116,000.00	%	IL	80.00	360	100,148.34	10/31/2020	10,014.83	10,014.83
Group 1	0025250663	218,000.00	%	MD	80.00	360	177,706.20	10/31/2020	17,770.62	17,770.62
Group 1	0025250768	336,000.00	%	TX	80.00	360	295,227.89	10/31/2020	29,522.79	29,522.79
Group 1	0025251230	116,000.00	%	IN	80.00	360	98,986.62	10/31/2020	9,898.66	9,898.66
Group 1	0025251320	230,000.00	%	PR	80.00	360	199,589.80	10/31/2020	19,958.98	19,958.98
Group 2	0025251605	393,000.00	%	OK	90.00	360	334,472.16	10/31/2020	33,447.22	33,447.22
Group 2	0025251853	191,000.00	%	TX	95.00	360	163,693.81	10/31/2020	16,369.38	16,369.38
Group 2	0025252393	50,000.00	%	PA	91.00	360	41,546.41	10/31/2020	4,154.64	4,154.64
Group 2	0025252660	401,000.00	%	NY	90.00	360	340,018.44	10/31/2020	34,001.84	34,001.84
Group 2	0025252945	406,000.00	%	FL	95.00	360	336,595.98	10/31/2020	33,659.60	33,659.60
Group 2	0025252977	526,000.00	%	CA	90.00	360	449,302.51	10/31/2020	44,930.25	44,930.25
Group 2	0025253239	172,000.00	%	IL	95.00	360	147,357.83	10/31/2020	14,735.78	14,735.78
Group 2	0025253488	166,000.00	%	PA	85.00	360	141,277.50	10/31/2020	14,127.75	14,127.75
Group 2	0025253680	333,000.00	%	VA	95.00	360	262,551.63	10/31/2020	26,255.16	26,255.16
Group 2	0025253843	210,000.00	%	TX	88.00	360	178,065.99	10/31/2020	17,806.60	17,806.60
Group 2	0025254236	618,000.00	%	HI	95.00	360	532,874.36	10/31/2020	53,287.44	53,287.44
Group 2	0025254310	167,000.00	%	NJ	95.00	360	141,417.93	10/31/2020	14,141.79	14,141.79
Group 2	0025254845	347,000.00	%	WA	95.00	360	293,808.46	10/31/2020	29,450.65	29,450.65
Group 2	0025254921	387,000.00	%	OR	97.00	360	331,109.33	10/31/2020	33,110.93	33,110.93
Group 2	0025254930	227,000.00	%	TX	97.00	360	194,547.04	10/31/2020	19,454.70	19,454.70
Group 2	0025255168	263,000.00	%	LA	91.00	360	221,583.14	10/31/2020	22,158.31	22,158.31
Group 2	0025255306	302,000.00	%	AL	85.00	360	257,208.42	10/31/2020	25,720.84	25,720.84
Group 2	0025255648	90,000.00	%	NV	95.00	360	72,969.64	10/31/2020	7,296.96	7,296.96
Group 2	0025256009	282,000.00	%	MI	90.00	360	241,208.74	10/31/2020	24,120.87	24,120.87
Group 2	0025256012	194,000.00	%	GA	90.00	360	165,350.13	10/31/2020	16,535.01	16,535.01
Group 2	0025256749	153,000.00	%	UT	85.00	360	131,583.53	10/31/2020	13,158.35	13,158.35
Group 2	0025257041	369,000.00	%	CA	94.00	360	315,708.91	10/31/2020	31,570.89	31,570.89
Group 2	0025257222	301,000.00	%	TX	81.00	360	256,268.88	10/31/2020	25,626.89	25,626.89
Group 2	0025257318	181,000.00	%	WI	95.00	360	154,416.62	10/31/2020	15,441.66	15,441.66
Group 2	0025257686	310,000.00	%	NV	89.00	360	265,834.67	10/31/2020	26,583.47	26,583.47
Group 2	0025257758	256,000.00	%	SC	89.00	360	219,424.75	10/31/2020	21,942.47	21,942.47
Group 2	0025257979	267,000.00	%	SC	89.00	360	229,627.68	10/31/2020	22,962.77	22,962.77

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

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Group 2	0025258037	414,000.00	%	NE	90.00	360	355,319.21	10/31/2020	35,531.92	35,531.92
Group 2	0025258301	183,000.00	%	AL	85.00	360	155,374.51	10/31/2020	15,537.45	15,537.45
Group 2	0025258351	152,000.00	%	IL	95.00	360	128,047.42	10/31/2020	12,804.74	12,804.74
Group 2	0025258421	196,000.00	%	AL	85.00	360	158,594.34	10/31/2020	15,859.43	15,859.43
Group 2	0025258491	303,000.00	%	NJ	90.00	360	257,939.66	10/31/2020	25,793.97	25,793.97
Group 2	0025258517	285,000.00	%	SC	95.00	360	242,255.75	10/31/2020	24,225.57	24,225.57
Group 2	0025258645	342,000.00	%	CA	95.00	360	292,591.58	10/31/2020	29,259.16	29,259.16
Group 2	0025259078	206,000.00	%	TX	95.00	360	174,114.38	10/31/2020	17,411.44	17,411.44
Group 2	0025259200	276,000.00	%	NY	85.00	360	237,165.48	10/31/2020	23,716.55	23,716.55
Group 2	0025259418	105,000.00	%	TX	95.00	360	93,834.06	10/31/2020	9,383.41	9,383.41
Group 2	0025259868	171,000.00	%	TX	86.00	360	143,906.85	10/31/2020	14,390.68	14,390.68
Group 2	0025260391	95,000.00	%	FL	95.00	360	79,685.39	10/31/2020	7,968.54	7,968.54
Group 2	0025260577	626,000.00	%	VA	86.00	360	535,165.37	10/31/2020	53,516.54	53,516.54
Group 2	0025260725	341,000.00	%	CA	95.00	360	292,460.85	10/31/2020	29,246.08	29,246.08
Group 2	0025260748	306,000.00	%	NY	90.00	360	261,291.94	10/31/2020	26,129.19	26,129.19
Group 2	0025260857	414,000.00	%	FL	90.00	360	332,495.69	10/31/2020	33,249.57	33,249.57
Group 2	0025261242	339,000.00	%	CT	82.00	360	288,554.15	10/31/2020	28,855.41	28,855.41
Group 2	0025261338	263,000.00	%	TX	95.00	360	225,454.97	10/31/2020	22,545.50	22,545.50
Group 2	0025261580	311,000.00	%	PA	89.00	360	265,112.05	10/31/2020	26,511.20	26,511.20
Group 2	0025262661	307,000.00	%	MA	94.00	360	262,844.26	10/31/2020	26,284.43	26,284.43
Group 2	0025262770	47,000.00	%	FL	90.00	360	39,142.85	10/31/2020	3,914.28	3,914.28
Group 2	0025262785	302,000.00	%	TX	95.00	360	259,071.70	10/31/2020	25,907.17	25,907.17
Group 2	0025263392	235,000.00	%	NC	85.00	360	200,895.32	10/31/2020	20,089.53	20,089.53
Group 2	0025263749	351,000.00	%	NY	90.00	360	284,619.81	10/31/2020	28,461.98	28,461.98
Group 2	0025264056	177,000.00	%	IN	91.00	360	151,575.05	10/31/2020	15,157.50	15,157.50
Group 2	0025264793	290,000.00	%	NM	95.00	360	248,211.11	10/31/2020	24,821.11	24,821.11
Group 2	0025265227	100,000.00	%	NC	95.00	360	85,089.69	10/31/2020	8,508.97	8,508.97
Group 2	0025265438	350,000.00	%	CO	89.00	360	292,709.69	10/31/2020	29,270.97	29,270.97
Group 2	0025265517	626,000.00	%	NY	90.00	360	537,556.70	10/31/2020	53,755.67	53,755.67
Group 2	0025265748	470,000.00	%	NJ	83.00	360	402,318.80	10/31/2020	40,231.88	40,231.88
Group 2	0025266825	522,000.00	%	VA	90.00	360	452,205.81	10/31/2020	45,220.58	45,220.58
Group 2	0025267137	344,000.00	%	TN	90.00	360	296,501.95	10/31/2020	29,650.19	29,650.19
Group 2	0025268672	264,000.00	%	OH	85.00	360	229,647.38	10/31/2020	22,964.74	22,964.74

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Group 2	0025269507	80,000.00	%	IN	95.00	360	68,712.17	10/31/2020	6,871.22	6,871.22
Group 2	0025269666	243,000.00	%	NV	90.00	360	203,336.45	10/31/2020	20,333.64	20,333.64
Group 2	0025269703	59,000.00	%	OH	95.00	360	50,091.00	10/31/2020	5,009.10	5,009.10
Group 2	0025269854	148,000.00	%	FL	90.00	360	129,084.41	10/31/2020	12,908.44	12,908.44
Group 2	0025270459	166,000.00	%	NJ	95.00	360	137,681.17	10/31/2020	13,768.12	13,768.12
Group 2	0025270559	159,000.00	%	WI	85.00	360	136,570.04	10/31/2020	13,657.00	13,657.00
Group 2	0025270750	169,000.00	%	AZ	95.00	360	143,044.72	10/31/2020	14,304.47	14,304.47
Group 2	0025271228	309,000.00	%	OK	97.00	360	269,161.57	10/31/2020	26,916.16	26,916.16
Group 2	0025271231	189,000.00	%	CO	95.00	360	163,970.19	10/31/2020	16,397.02	16,397.02
Group 2	0025271248	345,000.00	%	NY	95.00	360	297,707.28	10/31/2020	29,770.73	29,770.73
Group 2	0025271606	116,000.00	%	AR	97.00	360	95,469.88	10/31/2020	9,546.99	9,546.99
Group 2	0025271782	112,000.00	%	KY	90.00	360	94,637.15	10/31/2020	9,463.71	9,463.71
Group 2	0025272060	125,000.00	%	KS	87.00	360	105,247.13	10/31/2020	10,524.71	10,524.71
Group 2	0025272372	145,000.00	%	MN	94.00	360	121,860.30	10/31/2020	12,186.03	12,186.03
Group 2	0025272757	397,000.00	%	NY	90.00	360	339,579.48	10/31/2020	33,957.95	33,957.95
Group 2	0025272796	242,000.00	%	FL	95.00	360	209,566.08	10/31/2020	20,956.61	20,956.61
Group 2	0025272810	259,000.00	%	CO	89.00	360	220,012.66	10/31/2020	22,001.27	22,001.27
Group 2	0025273108	199,000.00	%	NJ	90.00	360	165,567.86	10/31/2020	16,556.79	16,556.79
Group 2	0025273592	316,000.00	%	MD	95.00	360	271,935.21	10/31/2020	27,193.52	27,193.52
Group 2	0025273714	225,000.00	%	NY	85.00	360	193,882.23	10/31/2020	19,388.22	19,388.22
Group 2	0025273743	371,000.00	%	FL	95.00	360	318,005.71	10/31/2020	31,800.57	31,800.57
Group 2	0025273823	86,000.00	%	WA	95.00	360	73,271.71	10/31/2020	7,327.17	7,327.17
Group 2	0025274093	156,000.00	%	VA	95.00	360	133,575.56	10/31/2020	13,357.56	13,357.56
Group 2	0025274390	146,000.00	%	TX	93.00	360	122,450.72	10/31/2020	12,245.07	12,245.07
Group 2	0025274436	215,000.00	%	NM	94.00	360	184,293.67	10/31/2020	18,429.37	18,429.37
Group 2	0025274441	285,000.00	%	CA	95.00	360	242,602.27	10/31/2020	24,260.23	24,260.23
Group 2	0025274450	122,000.00	%	CO	90.00	360	104,726.38	10/31/2020	10,472.64	10,472.64
Group 2	0025274808	168,000.00	%	LA	90.00	360	143,820.02	10/31/2020	14,382.00	14,382.00
Group 2	0025274862	250,000.00	%	TX	93.00	360	213,467.01	10/31/2020	21,346.70	21,346.70
Group 2	0025274986	125,000.00	%	OH	95.00	360	105,143.26	10/31/2020	10,514.33	10,514.33
Group 2	0025275718	387,000.00	%	PA	90.00	360	332,658.46	10/31/2020	33,265.85	33,265.85
Group 2	0025275917	181,000.00	%	SC	85.00	336	151,958.41	10/31/2020	15,195.84	15,195.84
Group 2	0025276070	200,000.00	%	GA	95.00	360	166,057.80	10/31/2020	16,605.78	16,605.78

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Group 2	0025276280	417,000.00	%	NC	91.00	360	357,507.37	10/31/2020	35,750.74	35,750.74
Group 2	0025276314	247,000.00	%	FL	95.00	360	198,265.45	10/31/2020	19,826.54	19,826.54
Group 2	0025277466	352,000.00	%	CA	81.00	360	300,495.62	10/31/2020	30,049.56	30,049.56
Group 2	0025277699	176,000.00	%	TX	95.00	360	150,710.77	10/31/2020	15,071.08	15,071.08
Group 2	0025277769	250,000.00	%	ND	95.00	360	214,034.54	10/31/2020	21,403.45	21,403.45
Group 2	0025277795	266,000.00	%	NJ	89.00	360	228,036.39	10/31/2020	22,803.64	22,803.64
Group 2	0025277917	363,000.00	%	TX	90.00	360	312,497.82	10/31/2020	31,249.78	31,249.78
Group 2	0025278139	380,000.00	%	MD	90.00	360	315,932.43	10/31/2020	31,593.24	31,593.24
Group 2	0025278172	331,000.00	%	NC	95.00	360	265,098.92	10/31/2020	26,509.89	26,509.89
Group 2	0025278302	375,000.00	%	TX	95.00	360	317,827.64	10/31/2020	31,782.76	31,782.76
Group 2	0025278667	390,000.00	%	NJ	95.00	360	328,433.23	10/31/2020	32,843.32	32,843.32
Group 2	0025279051	356,000.00	%	AL	95.00	360	306,303.47	10/31/2020	30,630.35	30,630.35
Group 2	0025279290	300,000.00	%	PA	95.00	360	256,776.63	10/31/2020	25,677.66	25,677.66
Group 2	0025279733	286,000.00	%	FL	90.00	360	246,139.83	10/31/2020	24,613.98	24,613.98
Group 2	0025280051	225,000.00	%	VA	90.00	360	201,482.65	10/31/2020	20,148.26	20,148.26
Group 2	0025280125	407,000.00	%	CA	90.00	360	349,922.12	10/31/2020	34,992.21	34,992.21
Group 2	0025280310	141,000.00	%	TX	95.00	360	121,190.05	10/31/2020	12,119.00	12,119.00
Group 2	0025280827	240,000.00	%	GA	93.00	360	205,135.50	10/31/2020	20,513.55	20,513.55
Group 2	0025281867	83,000.00	%	TX	95.00	360	71,976.19	10/31/2020	7,197.62	7,197.62
Group 2	0025281997	417,000.00	%	MI	90.00	360	356,304.84	10/31/2020	35,630.48	35,630.48
Group 2	0025282473	247,000.00	%	NJ	83.00	360	212,900.43	10/31/2020	21,290.04	21,290.04
Group 2	0025282858	295,000.00	%	GA	84.00	360	252,650.35	10/31/2020	25,265.03	25,265.03
Group 2	0025285068	225,000.00	%	FL	90.00	360	196,055.99	10/31/2020	19,605.60	19,605.60
Group 2	0025285236	146,000.00	%	IL	87.00	360	125,820.93	10/31/2020	12,582.09	12,582.09
Group 2	0025285421	144,000.00	%	FL	95.00	360	123,608.25	10/31/2020	12,360.82	12,360.82
Group 2	0025285629	98,000.00	%	PR	83.00	360	83,110.44	10/31/2020	8,311.04	8,311.04
Group 2	0025285704	395,000.00	%	MD	84.00	360	332,854.32	10/31/2020	33,285.43	33,285.43
Group 2	0025285955	32,000.00	%	MI	90.00	360	26,881.61	10/31/2020	2,688.16	2,688.16
Group 2	0025286788	107,000.00	%	IN	95.00	360	92,380.16	10/31/2020	9,238.02	9,238.02
Group 2	0025287003	346,000.00	%	IL	90.00	360	301,370.42	10/31/2020	30,137.04	30,137.04
Group 2	0025287048	155,000.00	%	FL	89.00	360	112,811.67	10/31/2020	11,281.17	11,281.17
Group 2	0025287083	133,000.00	%	WA	85.00	360	115,342.30	10/31/2020	11,534.23	11,534.23
Group 2	0025287117	293,000.00	%	TX	95.00	360	247,440.66	10/31/2020	24,744.07	24,744.07

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Group 2	0025287898	381,000.00	%	CA	93.00	360	323,432.78	10/31/2020	32,343.28	32,343.28
Group 2	0025288156	319,000.00	%	TX	81.00	360	270,879.57	10/31/2020	27,087.96	27,087.96
Group 2	0025288182	155,000.00	%	WA	97.00	360	129,471.56	10/31/2020	12,947.16	12,947.16
Group 2	0025288418	394,000.00	%	PA	95.00	360	338,533.90	10/31/2020	33,853.39	33,853.39
Group 2	0025288547	135,000.00	%	MI	95.00	360	116,500.50	10/31/2020	11,650.05	11,650.05
Group 2	0025289320	228,000.00	%	OH	95.00	360	194,612.08	10/31/2020	19,461.21	19,461.21
Group 2	0025289440	264,000.00	%	IL	86.00	360	220,522.97	10/31/2020	22,052.30	22,052.30
Group 2	0025289568	276,000.00	%	CA	95.00	360	230,948.34	10/31/2020	23,094.83	23,094.83
Group 2	0025290011	121,000.00	%	NY	95.00	360	103,252.67	10/31/2020	10,325.27	10,325.27
Group 2	0025290101	144,000.00	%	AZ	95.00	360	54,509.44	10/31/2020	5,450.94	5,450.94
Group 2	0025290392	140,000.00	%	OR	95.00	360	119,962.72	10/31/2020	11,996.27	11,996.27
Group 2	0025290667	120,000.00	%	TX	95.00	360	101,589.90	10/31/2020	10,158.99	10,158.99
Group 2	0025290728	120,000.00	%	GA	95.00	360	102,765.58	10/31/2020	10,276.56	10,276.56
Group 2	0025290890	281,000.00	%	SC	95.00	360	231,304.40	10/31/2020	23,130.44	23,130.44
Group 2	0025290902	342,000.00	%	FL	95.00	360	298,856.80	10/31/2020	29,885.68	29,885.68
Group 2	0025291271	159,000.00	%	FL	90.00	360	136,867.72	10/31/2020	13,686.77	13,686.77
Group 2	0025291456	163,000.00	%	GA	95.00	360	131,524.77	10/31/2020	13,152.48	13,152.48
Group 2	0025291986	170,000.00	%	VT	85.00	360	139,057.95	10/31/2020	13,905.79	13,905.79
Group 2	0025292097	273,000.00	%	TX	89.00	360	233,571.02	10/31/2020	23,357.10	23,357.10
Group 2	0025292510	350,000.00	%	MA	90.00	360	299,839.72	10/31/2020	29,983.97	29,983.97
Group 2	0025292550	187,000.00	%	IL	95.00	360	160,263.21	10/31/2020	16,026.32	16,026.32
Group 2	0025292626	204,000.00	%	TN	95.00	360	175,548.51	10/31/2020	17,554.85	17,554.85
Group 2	0025292649	176,000.00	%	TX	95.00	360	150,971.07	10/31/2020	15,097.11	15,097.11
Group 2	0025292696	215,000.00	%	PA	95.00	360	183,711.20	10/31/2020	18,371.12	18,371.12
Group 2	0025292756	259,000.00	%	TX	90.00	360	222,251.92	10/31/2020	22,225.19	22,225.19
Group 2	0025293847	308,000.00	%	CA	85.00	360	265,741.90	10/31/2020	26,574.19	26,574.19
Group 2	0025294293	247,000.00	%	NJ	95.00	360	211,541.05	10/31/2020	21,154.10	21,154.10
Group 2	0025294416	413,000.00	%	VA	95.00	360	350,944.93	10/31/2020	35,094.49	35,094.49
Group 2	0025294495	359,000.00	%	GA	90.00	360	298,628.05	10/31/2020	29,862.80	29,862.80
Group 2	0025294598	304,000.00	%	TN	95.00	360	260,499.05	10/31/2020	26,049.90	26,049.90
Group 2	0025294628	317,000.00	%	WI	90.00	360	260,689.09	10/31/2020	26,068.91	26,068.91
Group 2	0025294638	314,000.00	%	IL	95.00	360	268,520.55	10/31/2020	26,852.05	26,852.05
Group 2	0025294897	238,000.00	%	CA	95.00	360	185,801.15	10/31/2020	18,580.11	18,580.11

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Group 2	0025294952	356,000.00	%	TX	90.00	360	313,464.56	10/31/2020	31,346.46	31,346.46
Group 2	0025294973	331,000.00	%	GA	95.00	360	283,373.14	10/31/2020	28,337.31	28,337.31
Group 2	0025295002	389,000.00	%	SC	91.00	360	332,327.93	10/31/2020	33,232.79	33,232.79
Group 2	0025295305	360,000.00	%	CA	87.00	360	306,125.57	10/31/2020	30,612.56	30,612.56
Group 2	0025295385	185,000.00	%	TX	95.00	360	144,795.29	10/31/2020	14,479.53	14,479.53
Group 2	0025296328	339,000.00	%	MO	88.00	360	289,330.78	10/31/2020	28,933.08	28,933.08
Group 2	0025296406	390,000.00	%	MN	95.00	360	332,807.73	10/31/2020	33,280.77	33,280.77
Group 2	0025296470	291,000.00	%	FL	95.00	360	253,863.20	10/31/2020	25,386.32	25,386.32
Group 2	0025296586	235,000.00	%	IL	95.00	360	201,090.24	10/31/2020	20,109.02	20,109.02
Group 2	0025297020	389,000.00	%	NJ	90.00	360	333,707.45	10/31/2020	33,370.74	33,370.74
Group 2	0025297021	283,000.00	%	PA	95.00	360	240,938.98	10/31/2020	24,093.90	24,093.90
Group 2	0025297184	188,000.00	%	MN	95.00	360	161,096.93	10/31/2020	16,109.69	16,109.69
Group 2	0025297227	379,000.00	%	MI	95.00	360	320,942.76	10/31/2020	32,094.28	32,094.28
Group 2	0025297292	401,000.00	%	FL	90.00	360	343,320.76	10/31/2020	34,332.08	34,332.08
Group 2	0025297586	67,000.00	%	PA	95.00	360	57,237.04	10/31/2020	5,723.70	5,723.70
Group 2	0025297589	84,000.00	%	FL	90.00	360	72,613.65	10/31/2020	7,261.36	7,261.36
Group 2	0025297932	198,000.00	%	IL	90.00	360	167,914.25	10/31/2020	16,791.42	16,791.42
Group 2	0025298034	261,000.00	%	WA	90.00	360	223,671.51	10/31/2020	22,367.15	22,367.15
Group 2	0025298216	176,000.00	%	VA	95.00	360	145,530.05	10/31/2020	14,553.00	14,553.00
Group 2	0025298349	208,000.00	%	VA	95.00	360	169,545.00	10/31/2020	16,954.50	16,954.50
Group 2	0025298353	380,000.00	%	CA	95.00	360	326,601.24	10/31/2020	32,660.12	32,660.12
Group 2	0025298499	181,000.00	%	FL	93.00	360	155,048.67	10/31/2020	15,504.87	15,504.87
Group 2	0025299002	417,000.00	%	MI	88.00	360	356,644.79	10/31/2020	35,664.48	35,664.48
Group 2	0025299630	215,000.00	%	MO	86.00	360	186,347.54	10/31/2020	18,634.75	18,634.75
Group 2	0025299662	237,000.00	%	TX	88.00	360	205,254.33	10/31/2020	20,525.43	20,525.43
Group 2	0025300390	379,000.00	%	TX	95.00	360	326,393.27	10/31/2020	32,639.33	32,639.33
Group 2	0025300400	177,000.00	%	MO	94.00	360	151,294.83	10/31/2020	15,129.48	15,129.48
Group 2	0025300648	383,000.00	%	GA	90.00	360	330,426.03	10/31/2020	33,042.60	33,042.60
Group 2	0025301289	303,000.00	%	NY	95.00	360	260,887.31	10/31/2020	26,088.73	26,088.73
Group 2	0025301420	612,000.00	%	CA	85.00	360	459,081.50	10/31/2020	45,908.15	45,908.15
Group 2	0025302849	219,000.00	%	OK	85.00	360	190,400.24	10/31/2020	19,040.02	19,040.02
Group 2	0025302878	362,000.00	%	CT	83.00	360	312,976.21	10/31/2020	31,297.62	31,297.62
Group 2	0025303087	175,000.00	%	TX	95.00	360	151,422.85	10/31/2020	15,142.28	15,142.28

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Connecticut Avenue Securities

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Series 2014-C03



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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	0025303354	135,000.00	%	PA	93.00	360	115,182.20	10/31/2020	11,518.22	11,518.22
Group 2	0025303624	209,000.00	%	CA	89.00	360	180,656.62	10/31/2020	18,065.66	18,065.66
Group 2	0025304133	251,000.00	%	NY	92.00	360	215,352.75	10/31/2020	21,535.27	21,535.27
Group 2	0025304157	157,000.00	%	PR	95.00	360	136,533.07	10/31/2020	13,653.31	13,653.31
Group 2	0025304160	148,000.00	%	PR	88.00	360	128,933.70	10/31/2020	12,893.37	12,893.37
Group 2	0025305757	233,000.00	%	GA	90.00	360	198,434.01	10/31/2020	19,843.40	19,843.40
Group 2	0025306221	160,000.00	%	TX	95.00	360	137,690.58	10/31/2020	13,769.06	13,769.06
Group 2	0025306416	174,000.00	%	ME	92.00	360	149,011.43	10/31/2020	14,901.14	14,901.14
Group 2	0025306667	211,000.00	%	IN	91.00	360	177,955.09	10/31/2020	17,795.51	17,795.51
Group 2	0025307371	271,000.00	%	CA	95.00	360	235,354.35	10/31/2020	23,535.43	23,535.43
Group 2	0025307809	306,000.00	%	CA	85.00	360	259,684.25	10/31/2020	25,968.42	25,968.42
Group 2	0025308484	181,000.00	%	CA	95.00	360	155,680.59	10/31/2020	15,568.06	15,568.06
Group 2	0025308507	193,000.00	%	NY	87.00	360	158,575.53	10/31/2020	15,857.55	15,857.55
Group 2	0025308670	246,000.00	%	MA	95.00	360	209,643.77	10/31/2020	20,964.38	20,964.38
Group 2	0025310217	450,000.00	%	CA	90.00	360	388,647.80	10/31/2020	38,864.78	38,864.78
Group 2	0025310937	324,000.00	%	CA	90.00	360	258,928.34	10/31/2020	25,892.83	25,892.83
Group 2	0025311222	269,000.00	%	WI	90.00	360	229,308.02	10/31/2020	22,930.80	22,930.80
Group 2	0025311352	86,000.00	%	PR	95.00	360	74,562.17	10/31/2020	7,456.22	7,456.22
Group 2	0025311383	152,000.00	%	PR	95.00	360	131,554.19	10/31/2020	13,155.42	13,155.42
Group 2	0025311532	125,000.00	%	CO	85.00	360	107,676.11	10/31/2020	10,767.61	10,767.61
Group 2	0025312324	182,000.00	%	PR	95.00	360	155,858.92	10/31/2020	15,585.89	15,585.89
Group 2	0025312491	350,000.00	%	TX	94.00	360	298,357.30	10/31/2020	29,835.73	29,835.73
Group 2	0025312549	417,000.00	%	SC	91.00	360	361,454.35	10/31/2020	36,145.43	36,145.43
Group 2	0025312962	283,000.00	%	TX	93.00	360	243,462.92	10/31/2020	24,346.29	24,346.29
Group 2	0025313786	258,000.00	%	NC	97.00	360	222,272.75	10/31/2020	22,227.27	22,227.27
Group 2	0025314369	285,000.00	%	CO	81.00	360	241,325.18	10/31/2020	24,132.52	24,132.52
Group 2	0025314799	130,000.00	%	MI	90.00	360	110,733.43	10/31/2020	11,073.34	11,073.34
Group 2	0025315078	157,000.00	%	PR	95.00	360	135,583.76	10/31/2020	13,558.38	13,558.38
Group 2	0025315219	221,000.00	%	IL	95.00	360	189,464.70	10/31/2020	18,946.47	18,946.47
Group 2	0025316184	337,000.00	%	CA	94.00	360	290,945.69	10/31/2020	29,094.57	29,094.57
Group 2	0025317265	138,000.00	%	MI	97.00	360	117,690.78	10/31/2020	11,769.08	11,769.08
Group 2	0025317588	223,000.00	%	CT	89.00	360	191,105.52	10/31/2020	19,110.55	19,110.55
Group 2	0025317822	333,000.00	%	NC	95.00	360	285,759.49	10/31/2020	28,575.95	28,575.95

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

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Group 2	0025318570	252,000.00	%	NJ	95.00	360	215,622.88	10/31/2020	21,562.29	21,562.29
Group 2	0025318854	76,000.00	%	IL	95.00	360	64,492.84	10/31/2020	6,449.28	6,449.28
Group 2	0025319015	292,000.00	%	VA	95.00	360	250,666.16	10/31/2020	25,066.62	25,066.62
Group 2	0025319381	162,000.00	%	CT	95.00	360	139,389.17	10/31/2020	13,938.92	13,938.92
Group 2	0025319393	384,000.00	%	NJ	89.00	360	326,284.90	10/31/2020	32,628.49	32,628.49
Group 2	0025319437	362,000.00	%	FL	90.00	360	308,469.34	10/31/2020	30,846.93	30,846.93
Group 2	0025320627	385,000.00	%	TX	90.00	360	331,849.77	10/31/2020	33,184.98	33,184.98
Group 2	0025320715	154,000.00	%	WA	84.00	360	126,546.83	10/31/2020	12,654.68	12,654.68
Group 2	0025320732	298,000.00	%	MI	85.00	360	256,337.96	10/31/2020	25,633.80	25,633.80
Group 2	0025320863	410,000.00	%	NY	95.00	360	351,880.19	10/31/2020	35,188.02	35,188.02
Group 2	0025321053	343,000.00	%	TX	82.00	360	293,455.09	10/31/2020	29,345.51	29,345.51
Group 2	0025321454	288,000.00	%	CA	90.00	360	240,865.85	10/31/2020	24,086.58	24,086.58
Group 2	0025321590	225,000.00	%	FL	90.00	360	193,382.34	10/31/2020	19,338.23	19,338.23
Group 2	0025321781	340,000.00	%	NY	95.00	360	290,984.68	10/31/2020	29,098.47	29,098.47
Group 2	0025321793	487,000.00	%	CA	90.00	360	474,082.90	10/31/2020	47,408.29	47,408.29
Group 2	0025321950	123,000.00	%	MO	95.00	360	113,522.06	10/31/2020	11,352.21	11,352.21
Group 2	0025322545	361,000.00	%	WA	95.00	360	311,807.63	10/31/2020	31,180.76	31,180.76
Group 2	0025322682	387,000.00	%	MT	90.00	360	325,024.90	10/31/2020	32,502.49	32,502.49
Group 2	0025323508	165,000.00	%	OK	86.00	360	139,276.39	10/31/2020	13,927.64	13,927.64
Group 2	0025323525	316,000.00	%	NY	95.00	360	248,749.28	10/31/2020	24,874.93	24,874.93
Group 2	0025323709	407,000.00	%	CT	89.00	360	350,545.58	10/31/2020	35,054.56	35,054.56
Group 2	0025323759	248,000.00	%	TX	90.00	360	188,935.91	10/31/2020	18,893.59	18,893.59
Group 2	0025323936	87,000.00	%	OK	97.00	360	75,201.66	10/31/2020	7,520.17	7,520.17
Group 2	0025324766	340,000.00	%	NE	89.00	360	292,384.25	10/31/2020	29,238.42	29,238.42
Group 2	0025324926	335,000.00	%	VA	89.00	360	288,143.90	10/31/2020	28,814.39	28,814.39
Group 2	0025325234	329,000.00	%	NY	90.00	360	245,285.98	10/31/2020	24,528.60	24,528.60
Group 2	0025325366	329,000.00	%	VA	90.00	360	282,967.54	10/31/2020	28,296.75	28,296.75
Group 2	0025325471	238,000.00	%	FL	95.00	360	196,004.00	10/31/2020	19,600.40	19,600.40
Group 2	0025325808	364,000.00	%	MO	95.00	360	313,634.22	10/31/2020	31,363.42	31,363.42
Group 2	0025326464	152,000.00	%	AZ	90.00	360	140,579.35	10/31/2020	14,057.93	14,057.93
Group 2	0025326732	185,000.00	%	NC	90.00	360	107,964.26	10/31/2020	10,796.43	10,796.43
Group 2	0025329070	45,000.00	%	IA	97.00	360	38,167.94	10/31/2020	3,816.79	3,816.79
Group 2	0025329281	199,000.00	%	TX	90.00	360	169,713.21	10/31/2020	16,971.32	16,971.32

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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	0025329606	207,000.00	%	TX	95.00	360	178,227.98	10/31/2020	17,822.80	17,822.80
Group 2	0025329783	224,000.00	%	CT	95.00	360	192,134.14	10/31/2020	19,213.41	19,213.41
Group 2	0025331820	415,000.00	%	NY	88.00	360	382,050.34	10/31/2020	38,205.03	38,205.03
Group 2	0025332285	247,000.00	%	PA	95.00	360	212,895.71	10/31/2020	21,289.57	21,289.57
Group 2	0025332746	196,000.00	%	WA	95.00	360	168,957.22	10/31/2020	16,895.72	16,895.72
Group 2	0025332763	234,000.00	%	NE	95.00	360	199,257.70	10/31/2020	19,925.77	19,925.77
Group 2	0025333246	282,000.00	%	GA	95.00	360	241,263.85	10/31/2020	24,126.38	24,126.38
Group 2	0025333377	61,000.00	%	CO	90.00	360	48,722.86	10/31/2020	4,872.29	4,872.29
Group 2	0025334503	286,000.00	%	TX	90.00	360	249,102.78	10/31/2020	24,910.28	24,910.28
Group 2	0025334536	230,000.00	%	MA	95.00	360	197,018.45	10/31/2020	19,701.84	19,701.84
Group 2	0025334539	220,000.00	%	VT	85.00	360	188,964.28	10/31/2020	18,896.43	18,896.43
Group 2	0025335154	277,000.00	%	FL	90.00	360	241,464.68	10/31/2020	24,146.47	24,146.47
Group 2	0025335185	432,000.00	%	CA	90.00	360	372,966.92	10/31/2020	37,296.69	37,296.69
Group 2	0025335363	204,000.00	%	CO	83.00	360	167,279.77	10/31/2020	16,727.98	16,727.98
Group 2	0025335751	228,000.00	%	TX	95.00	360	197,639.34	10/31/2020	19,763.93	19,763.93
Group 2	0025336005	494,000.00	%	MD	85.00	360	426,290.35	10/31/2020	42,629.03	42,629.03
Group 2	0025336082	171,000.00	%	NV	95.00	360	148,386.55	10/31/2020	14,838.65	14,838.65
Group 2	0025336410	270,000.00	%	TX	95.00	360	233,823.74	10/31/2020	23,382.37	23,382.37
Group 2	0025336911	160,000.00	%	CT	97.00	360	137,743.82	10/31/2020	13,774.38	13,774.38
Group 2	0025336912	417,000.00	%	DC	84.00	360	361,584.56	10/31/2020	36,158.46	36,158.46
Group 2	0025337062	163,000.00	%	WI	86.00	360	139,991.44	10/31/2020	13,999.14	13,999.14
Group 2	0025337116	149,000.00	%	UT	85.00	360	129,446.93	10/31/2020	12,944.69	12,944.69
Group 2	0025337157	126,000.00	%	CO	97.00	360	109,980.42	10/31/2020	10,998.04	10,998.04
Group 2	0025337736	287,000.00	%	OH	95.00	360	245,345.45	10/31/2020	24,534.54	24,534.54
Group 2	0025338510	73,000.00	%	NJ	90.00	360	64,780.89	10/31/2020	6,478.09	6,478.09
Group 2	0025338531	159,000.00	%	TX	95.00	360	135,903.38	10/31/2020	13,590.34	13,590.34
Group 2	0025339056	143,000.00	%	TX	95.00	360	122,728.07	10/31/2020	12,272.81	12,272.81

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.

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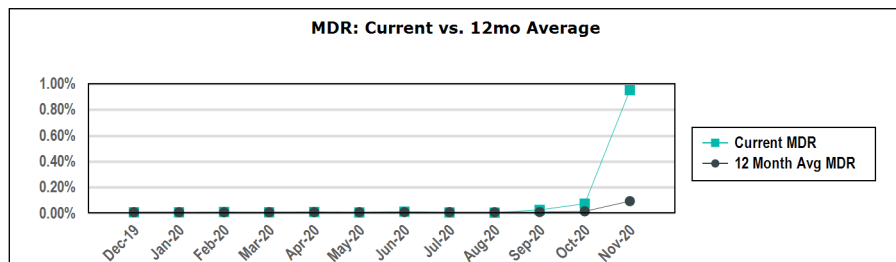
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Realized Loss Report - Collateral

Summary

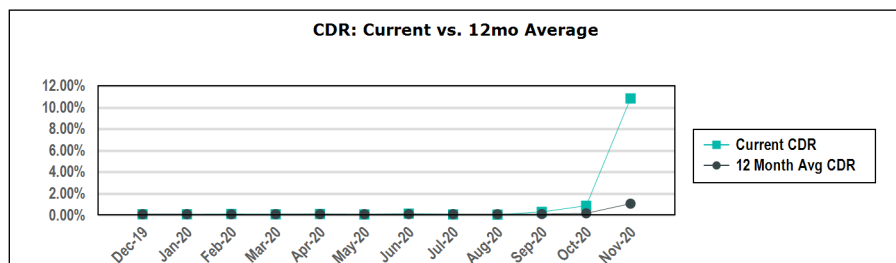
MDR

Current Month	0.953 %
3 Month Average	0.352 %
12 Month Average	0.095 %



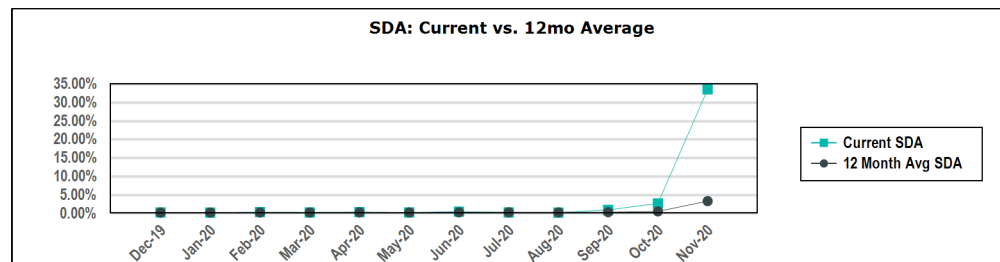
CDR

Current Month	10.854 %
3 Month Average	4.027 %
12 Month Average	1.092 %



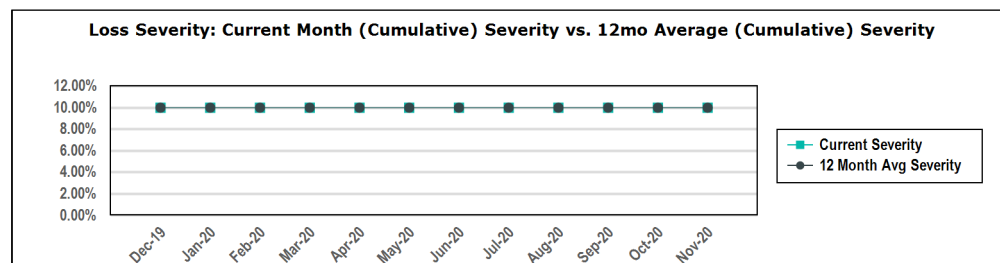
SDA

Current Month	33.582 %
3 Month Average	12.415 %
12 Month Average	3.322 %



Loss Severity

Current Month (Cumulative)	10.001 %
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.

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Prepayment Rates

Summary

SMM

Current Month	4.724 %
3 Month Average	3.696 %
12 Month Average	2.002 %

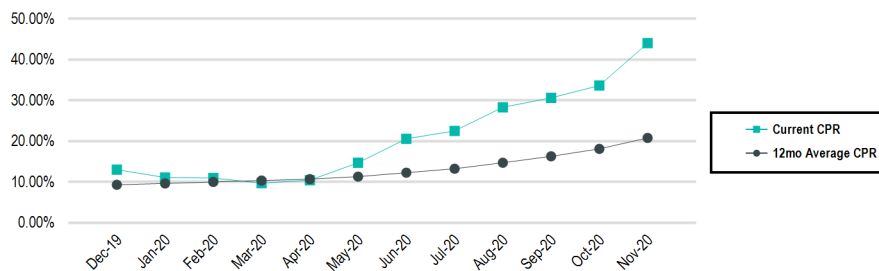
CPR

Current Month	44.048 %
3 Month Average	36.115 %
12 Month Average	20.823 %

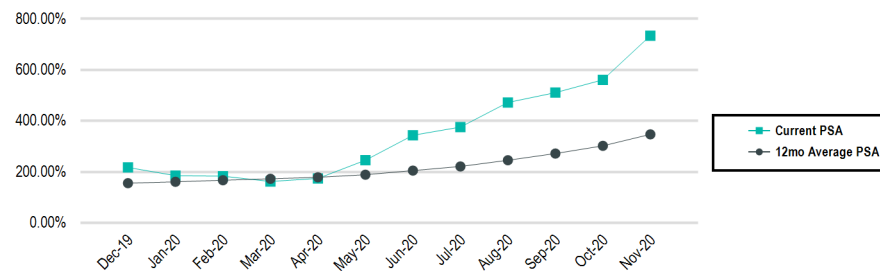
PSA

Current Month	734.126 %
3 Month Average	601.913 %
12 Month Average	347.046 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.723 %
3 Month Average	3.679 %
12 Month Average	1.975 %

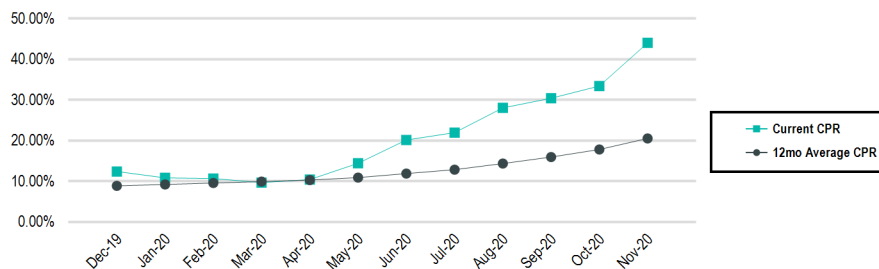
CPR

Current Month	44.043 %
3 Month Average	35.970 %
12 Month Average	20.557 %

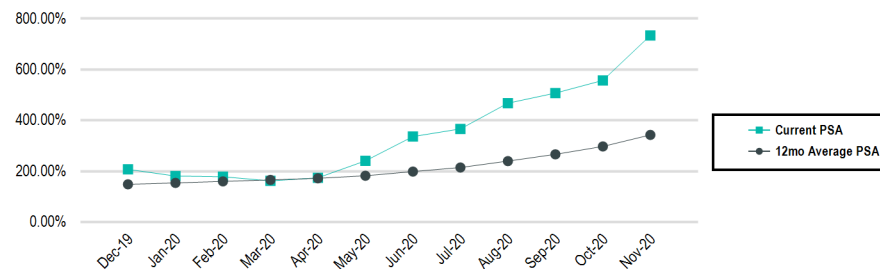
PSA

Current Month	734.044 %
3 Month Average	599.493 %
12 Month Average	342.619 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

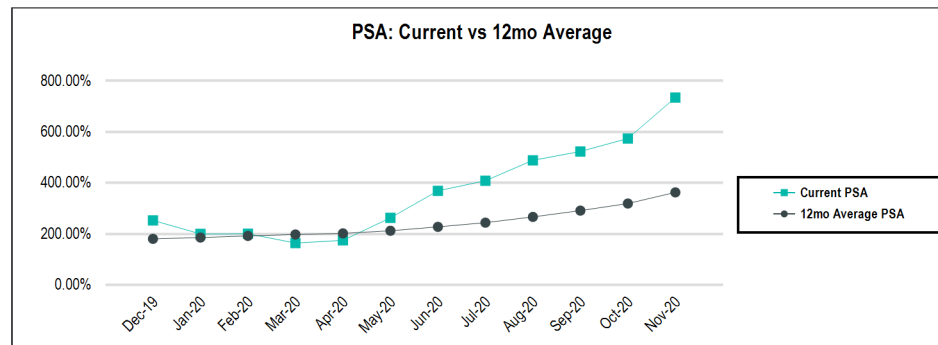
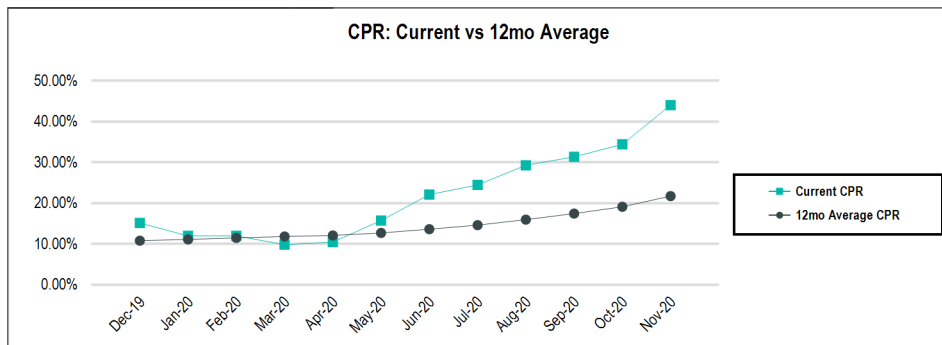
Current Month	4.726 %
3 Month Average	3.758 %
12 Month Average	2.098 %

CPR

Current Month	44.065 %
3 Month Average	36.631 %
12 Month Average	21.758 %

PSA

Current Month	734.421 %
3 Month Average	610.521 %
12 Month Average	362.629 %



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

Contact:
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8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Nov-2020
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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2014-C03), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

means July 25, 2014.

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.

Cut-off Date

means the close of business on May 31, 2014.

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.

LIBOR Adjustment Date

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

Maturity Date

means the Payment Date in July 2024.

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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.