

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-C04



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 %	13,010,069,711.14	0.00	660,926,337.10	0.00	12,349,143,374.04	660,926,337.10	0.00
1M-1	30711XAN4	11/24/2020	2.09925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAP9	11/24/2020	5.04925 %	294,075,743.92	1,237,384.96	15,750,238.49	0.00	278,325,505.42	16,987,623.45	0.00
1M-2H	NA	10/30/2020	0.00000 %	15,700,590.61	0.00	840,899.16	0.00	14,859,691.45	840,899.16	0.00
1B-H	NA	10/30/2020	0.00000 %	93,573,832.68	0.00	0.00	13,976,838.38	79,596,994.30	0.00	27,941,692.70
2AH	NA	10/30/2020	0.00000 %	5,542,789,667.41	0.00	291,800,813.35	0.00	5,250,988,854.07	291,800,813.35	0.00
2M-1	30711XAQ7	11/24/2020	2.24925 %	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	30711XAR5	11/24/2020	5.14925 %	105,713,301.91	453,620.18	8,630,407.04	0.00	97,082,894.87	9,084,027.22	0.00
2M-2H	NA	10/30/2020	0.00000 %	5,699,358.00	0.00	465,294.14	0.00	5,234,063.87	465,294.14	0.00
2B-H	NA	10/30/2020	0.00000 %	106,318,594.12	0.00	0.00	6,695,241.55	99,623,352.57	0.00	17,555,170.43
Totals				19,173,940,799.79	1,691,005.14	978,413,989.28	20,672,079.93	18,174,854,730.59	980,104,994.42	45,496,863.13

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Distribution Date: 25-Nov-2020
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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	34,770,842,056.00	13,010,069,711.14	31,436,024.01	629,490,313.08	0.00	0.00	660,926,337.10	12,349,143,374.04	0.35515802	660,926,337.10
1M-1	340,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	17,962,289.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	578,500,000.00	294,075,743.92	925,211.87	14,825,026.62	0.00	0.00	15,750,238.49	278,325,505.42	0.48111583	15,750,238.49
1M-2H	30,885,892.00	15,700,590.61	49,396.71	791,502.46	0.00	0.00	840,899.16	14,859,691.45	0.48111583	840,899.16
1B-H	107,538,687.00	93,573,832.68	0.00	0.00	0.00	13,976,838.38	13,976,838.38	79,596,994.30	0.74017078	0.00
2AH	17,351,435,165.00	5,542,789,667.41	12,725,387.68	279,075,425.67	0.00	0.00	291,800,813.35	5,250,988,854.07	0.30262562	291,800,813.35
2M-1	205,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	11,329,581.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	325,000,000.00	105,713,301.91	474,305.86	8,156,101.18	0.00	0.00	8,630,407.04	97,082,894.87	0.29871660	8,630,407.04
2M-2H	17,521,838.00	5,699,358.00	25,571.42	439,722.72	0.00	0.00	465,294.14	5,234,063.87	0.29871660	465,294.14
2B-H	117,178,523.00	106,318,594.12	0.00	0.00	0.00	6,695,241.55	6,695,241.55	99,623,352.57	0.85018440	0.00
Totals	53,873,694,031.00	19,173,940,799.79	45,635,897.55	932,778,091.73	0.00	20,672,079.93	999,086,069.21	18,174,854,730.59	0.33736047	978,413,989.28

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Credit-Linked Notes

Series 2014-C04



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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	34,770,842,056.00	374.16608117	0.90409154	18.10397091	0.00000000	0.00000000	19.00806245	355.15801873	0.35515802	19.00806245
1M-1	340,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	17,962,289.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	578,500,000.00	508.34182182	1.59932908	25.62666659	0.00000000	0.00000000	27.22599566	481.11582614	0.48111583	27.22599566
1M-2H	30,885,892.00	508.34182189	1.59932923	25.62666670	0.00000000	0.00000000	27.22599561	481.11582628	0.48111583	27.22599561
1B-H	107,538,687.00	870.14111191	0.00000000	0.00000000	0.00000000	129.97032761	129.97032761	740.17078431	0.74017078	0.00000000
2AH	17,351,435,165.00	319.44272129	0.73339107	16.08370852	0.00000000	0.00000000	16.81709960	302.62562169	0.30262562	16.81709960
2M-1	205,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,329,581.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	325,000,000.00	325.27169818	1.45940265	25.09569594	0.00000000	0.00000000	26.55509858	298.71659960	0.29871660	26.55509858
2M-2H	17,521,838.00	325.27169809	1.45940283	25.09569601	0.00000000	0.00000000	26.55509884	298.71659982	0.29871660	26.55509884
2B-H	117,178,523.00	907.32150737	0.00000000	0.00000000	0.00000000	57.13710481	57.13710481	850.18440256	0.85018440	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 %	13,010,069,711.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,349,143,374.04
1M-1	N/A	N/A	2.09925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	10/26/20 - 11/24/20	30	5.04925 %	294,075,743.92	1,237,384.96	0.00	0.00	0.00	0.00	1,237,384.96	0.00	278,325,505.42
1M-2H	N/A	N/A	0.00000 %	15,700,590.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,859,691.45
1B-H	N/A	N/A	0.00000 %	93,573,832.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,596,994.30
2AH	N/A	N/A	0.00000 %	5,542,789,667.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,250,988,854.07
2M-1	N/A	N/A	2.24925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	10/26/20 - 11/24/20	30	5.14925 %	105,713,301.91	453,620.18	0.00	0.00	0.00	0.00	453,620.18	0.00	97,082,894.87
2M-2H	N/A	N/A	0.00000 %	5,699,358.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,234,063.87
2B-H	N/A	N/A	0.00000 %	106,318,594.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,623,352.57
Totals					1,691,005.14	0.00	0.00	0.00	0.00	1,691,005.14	0.00	

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

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Series 2014-C04



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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	34,770,842,056.00	0.00000 %	374.16608117	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	355.15801873
1M-1	340,500,000.00	2.09925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	17,962,289.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	578,500,000.00	5.04925 %	508.34182182	2.13895412	0.00000000	0.00000000	0.00000000	0.00000000	2.13895412	0.00000000	481.11582614
1M-2H	30,885,892.00	0.00000 %	508.34182189	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	481.11582628
1B-H	107,538,687.00	0.00000 %	870.141111191	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	740.17078431
2AH	17,351,435,165.00	0.00000 %	319.44272129	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	302.62562169
2M-1	205,000,000.00	2.24925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	11,329,581.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	325,000,000.00	5.14925 %	325.27169818	1.39575440	0.00000000	0.00000000	0.00000000	0.00000000	1.39575440	0.00000000	298.71659960
2M-2H	17,521,838.00	0.00000 %	325.27169809	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	298.71659982
2B-H	117,178,523.00	0.00000 %	907.32150737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	850.18440256

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	46,762,897.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,672,079.93)
Total Deposits	26,090,817.33
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	26,071,650.67
Total Withdrawals (Pool Distribution Amount)	26,090,817.33
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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Credit-Linked Notes

Series 2014-C04



Additional Reporting - Deal Level

Informational Reporting	
LIBOR	0.149250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	691,494,313.13
Total Principal Reduction Cumulative	23,124,303,358.91
Scheduled Principal Current	32,410,632.59
Scheduled Principal Cumulative	3,247,361,761.17
Unscheduled Principal Current	645,106,842.16
Unscheduled Principal Cumulative	19,848,991,463.73
Senior Reduction Amount	660,926,337.10
Subordinate Reduction Amount	16,591,137.65
Calculated Recovery Principal Amount	125,778,777.81
Calculated Tranche Write-Down Amount	13,976,838.38
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	307,591,756.07
Total Principal Reduction Cumulative	12,574,535,941.72
Scheduled Principal Current	13,225,264.96
Scheduled Principal Cumulative	1,506,556,795.89
Unscheduled Principal Current	287,671,249.56
Unscheduled Principal Cumulative	11,050,423,975.36
Senior Reduction Amount	291,800,813.35
Subordinate Reduction Amount	9,095,701.17
Calculated Recovery Principal Amount	60,251,333.95
Calculated Tranche Write-Down Amount	6,695,241.55
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	154842
Period Beginning Loan Count	71959
Period Reference Pool Removal Loan Count	2898
Period Ending Loan Count	69061

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	36,857,745,000.00
UPB at Issuance	35,846,228,924.04
UPB Actual Current	12,721,925,565.13
Period PIF Loan Count Current	2279
PIF Loan Count Cumulative	84310
Period PIF Loan UPB Current	508,022,528.79
PIF Loan UPB Cumulative	18,592,184,140.88
Period Partial Prepayment Amount	13,277,470.06
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	9
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,073,724.41
D180 Credit Event Loan Count Current	619
D180 Credit Event Loan Count Cumulative	1375
D180 Credit Event Actual Balance Curr	139,768,387.75
D180 Credit Event Actual Balance Cum	278,343,208.59
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	87
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,935,216.66
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,033,059.82
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	7
Credit Event Amount Current	139,768,387.75
Credit Event Amount Cumulative	279,416,933.00
Total Active Modified Loan Count	217
Total Active Modified Loan UPB	35,622,665.46
Group 2	
At Issuance Loan Count	80662
Period Beginning Loan Count	32020
Period Reference Pool Removal Loan Count	1437
Period Ending Loan Count	30583
UPB at Origination	18,492,885,000.00
UPB at Issuance	18,027,465,106.88
UPB Actual Current	5,452,929,165.21

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1119
PIF Loan Count Cumulative	49139
Period PIF Loan UPB Current	224,632,065.08
PIF Loan UPB Cumulative	10,600,584,436.21
Period Partial Prepayment Amount	3,622,434.75
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	17
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,452,413.08
D180 Credit Event Loan Count Current	318
D180 Credit Event Loan Count Cumulative	894
D180 Credit Event Actual Balance Curr	66,952,417.16
D180 Credit Event Actual Balance Cum	173,099,296.73
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	29
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	4,606,865.58
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	644,317.81
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulat	4
Credit Event Amount Current	66,952,417.16
Credit Event Amount Cumulative	175,551,709.81
Total Active Modified Loan Count	159
Total Active Modified Loan UPB	31,212,991.06
Structural Reporting	
Group 1	
Senior Percentage	96.992936%
Subordinate Percentage	3.007064%
10% Severity Tier Percentage [0 - 1%]	0.392793%
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	0.779488%
Prior Cum Net Credit Event Percentage	0.386695%
Minimum Credit Enhancement Test Pass?	YES

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Additional Reporting - Group Level

Structural Reporting	
Group 1	
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00
Group 2	
Senior Percentage	96.220285%
Subordinate Percentage	3.779715%
10% Severity Tier Percentage [0 - 1%]	0.374965%
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	0.973801%
Prior Cum Net Credit Event Percentage	0.598836%
Minimum Credit Enhancement Test Pass?	YES
Loan Count Credit Event Subject To Forbearance	0
UPB of Credit Event Subject To Forbearance	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.000000 %	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 %	0.700000 %	0.630000 %
1M-2H	0.00	0.00	0.300000 %	0.700000 %	0.630000 %
1B-H	13,976,838.38	0.00	0.000000 %	0.000000 %	0.000000 %
2AH	0.00	0.00	3.750000 %	3.780000 %	3.700000 %
2M-1	0.00	0.00	2.550000 %	3.780000 %	3.700000 %
2M-1H	0.00	0.00	2.550000 %	3.780000 %	3.700000 %
2M-2	0.00	0.00	0.650000 %	1.850000 %	1.830000 %
2M-2H	0.00	0.00	0.650000 %	1.850000 %	1.830000 %
2B-H	6,695,241.55	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



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 11-Nov-2020 2:33:00 PM

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
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	793	141,554,469.01	0.795833 %	0.778848 %
60 Days	357	67,081,261.61	0.358275 %	0.369088 %
90 Days	305	60,952,410.04	0.306090 %	0.335367 %
120 Days	332	67,371,240.17	0.333186 %	0.370684 %
150 Days	741	155,129,995.40	0.743647 %	0.853542 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2528	492,089,376.23	2.537032 %	2.707529 %

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Credit-Linked Notes

Series 2014-C04



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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	509	93,881,435.11	0.737030 %	0.737950 %
60 Days	231	44,981,628.63	0.334487 %	0.353576 %
90 Days	188	35,895,305.24	0.272223 %	0.282153 %
120 Days	227	46,478,527.84	0.328695 %	0.365342 %
150 Days	478	102,409,438.23	0.692142 %	0.804984 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1633	323,646,335.05	2.364576 %	2.544004 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	284	47,673,033.90	0.928620 %	0.874265 %
60 Days	126	22,099,632.98	0.411994 %	0.405280 %
90 Days	117	25,057,104.80	0.382565 %	0.459516 %
120 Days	105	20,892,712.33	0.343328 %	0.383147 %
150 Days	263	52,720,557.17	0.859955 %	0.966830 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	895	168,443,041.18	2.926462 %	3.089038 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	619	139,755,616.19	13,976,838.38	0.110 %	0	0.00	0.00	0.000 %	619	139,755,616.19	13,976,838.38	0.110 %
Group 2	318	66,946,575.50	6,695,241.55	0.123 %	0	0.00	0.00	0.000 %	318	66,946,575.50	6,695,241.55	0.123 %
Total	937	206,702,191.69	20,672,079.93	0.114 %	0	0.00	0.00	0.000 %	937	206,702,191.69	20,672,079.93	0.114 %

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	0025858157	312,000.00	%	MD	80.00	360	267,885.52	10/31/2020	26,788.55	26,788.55
Group 1	0025858562	417,000.00	%	CA	67.00	360	360,229.34	10/31/2020	36,022.93	36,022.93
Group 1	0025858646	252,000.00	%	VA	80.00	360	215,185.39	10/31/2020	21,518.54	21,518.54
Group 1	0025858799	546,000.00	%	CA	77.00	360	472,622.10	10/31/2020	47,262.21	47,262.21
Group 1	0025858862	280,000.00	%	IL	80.00	360	240,930.98	10/31/2020	24,093.10	24,093.10
Group 1	0025858888	275,000.00	%	CA	75.00	360	236,629.28	10/31/2020	23,662.93	23,662.93
Group 1	0025859625	259,000.00	%	NY	70.00	360	224,780.33	10/31/2020	22,478.03	22,478.03
Group 1	0025859645	220,000.00	%	WA	73.00	360	192,438.91	10/31/2020	19,243.89	19,243.89
Group 1	0025859692	275,000.00	%	TX	77.00	360	246,397.13	10/31/2020	24,639.71	24,639.71
Group 1	0025860043	417,000.00	%	AZ	67.00	360	297,970.26	10/31/2020	29,797.03	29,797.03
Group 1	0025860373	125,000.00	%	AL	80.00	360	107,385.40	10/31/2020	10,738.54	10,738.54
Group 1	0025860615	206,000.00	%	CO	80.00	360	189,535.03	10/31/2020	18,953.50	18,953.50
Group 1	0025860806	206,000.00	%	NE	80.00	360	177,451.59	10/31/2020	17,745.16	17,745.16
Group 1	0025860910	255,000.00	%	CA	64.00	360	218,899.52	10/31/2020	21,889.95	21,889.95
Group 1	0025860968	408,000.00	%	CA	68.00	360	352,653.50	10/31/2020	35,265.35	35,265.35
Group 1	0025861012	184,000.00	%	FL	80.00	360	160,266.09	10/31/2020	16,026.61	16,026.61
Group 1	0025861665	304,000.00	%	FL	77.00	360	261,119.97	10/31/2020	26,112.00	26,112.00
Group 1	0025861871	185,000.00	%	MA	68.00	360	158,521.69	10/31/2020	15,852.17	15,852.17
Group 1	0025862479	565,000.00	%	CA	80.00	360	489,561.42	10/31/2020	48,956.14	48,956.14
Group 1	0025862730	200,000.00	%	KS	73.00	360	172,180.04	10/31/2020	17,218.00	17,218.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025862908	390,000.00	%	NC	74.00	360	333,508.31	10/31/2020	33,350.83	33,350.83
Group 1	0025863114	601,000.00	%	CT	65.00	360	450,854.15	10/31/2020	45,085.41	45,085.41
Group 1	0025863212	483,000.00	%	CA	70.00	360	413,315.50	10/31/2020	41,331.55	41,331.55
Group 1	0025863256	626,000.00	%	VA	75.00	360	537,266.20	10/31/2020	53,726.62	53,726.62
Group 1	0025863512	480,000.00	%	UT	80.00	360	414,652.46	10/31/2020	41,465.25	41,465.25
Group 1	0025863834	80,000.00	%	FL	67.00	360	67,906.69	10/31/2020	6,790.67	6,790.67
Group 1	0025863920	218,000.00	%	WA	80.00	360	186,281.33	10/31/2020	18,628.13	18,628.13
Group 1	0025864395	128,000.00	%	TX	80.00	360	111,191.52	10/31/2020	11,119.15	11,119.15
Group 1	0025864396	117,000.00	%	MI	74.00	360	101,051.94	10/31/2020	10,105.19	10,105.19
Group 1	0025865344	525,000.00	%	CA	80.00	360	450,203.88	10/31/2020	45,020.39	45,020.39
Group 1	0025865807	405,000.00	%	NY	75.00	360	352,759.61	10/31/2020	35,275.96	35,275.96
Group 1	0025865972	199,000.00	%	MD	75.00	360	173,988.50	10/31/2020	17,398.85	17,398.85
Group 1	0025866229	197,000.00	%	NY	70.00	360	156,622.73	10/31/2020	15,662.27	15,662.27
Group 1	0025866261	266,000.00	%	NY	80.00	360	240,968.72	10/31/2020	24,096.87	24,096.87
Group 1	0025866598	323,000.00	%	NY	68.00	360	278,581.72	10/31/2020	27,858.17	27,858.17
Group 1	0025866620	308,000.00	%	TX	80.00	360	259,285.76	10/31/2020	25,928.58	25,928.58
Group 1	0025866650	229,000.00	%	PA	80.00	360	184,874.37	10/31/2020	18,487.44	18,487.44
Group 1	0025866748	270,000.00	%	NC	80.00	360	209,066.20	10/31/2020	20,906.62	20,906.62
Group 1	0025866858	261,000.00	%	MD	73.00	360	225,334.38	10/31/2020	22,533.44	22,533.44
Group 1	0025866935	119,000.00	%	IL	75.00	360	102,502.26	10/31/2020	10,250.23	10,250.23
Group 1	0025867065	116,000.00	%	IL	75.00	360	99,110.63	10/31/2020	9,911.06	9,911.06
Group 1	0025867268	180,000.00	%	MD	80.00	360	155,491.20	10/31/2020	15,549.12	15,549.12
Group 1	0025867532	438,000.00	%	NY	70.00	360	382,308.96	10/31/2020	38,230.90	38,230.90
Group 1	0025867576	105,000.00	%	FL	75.00	360	88,920.70	10/31/2020	8,892.07	8,892.07
Group 1	0025867702	228,000.00	%	VA	80.00	360	200,007.95	10/31/2020	20,000.79	20,000.79
Group 1	0025867714	172,000.00	%	TX	77.00	360	152,055.11	10/31/2020	15,205.51	15,205.51
Group 1	0025868000	181,000.00	%	NJ	75.00	360	151,078.22	10/31/2020	15,107.82	15,107.82
Group 1	0025868176	300,000.00	%	CA	75.00	360	261,852.08	10/31/2020	26,185.21	26,185.21
Group 1	0025868952	417,000.00	%	PA	74.00	360	340,143.90	10/31/2020	34,014.39	34,014.39
Group 1	0025868966	252,000.00	%	MA	80.00	360	216,732.28	10/31/2020	21,673.23	21,673.23
Group 1	0025868972	417,000.00	%	CO	64.00	360	359,210.74	10/31/2020	35,921.07	35,921.07
Group 1	0025869880	337,000.00	%	CA	78.00	360	293,362.34	10/31/2020	29,336.23	29,336.23
Group 1	0025870040	110,000.00	%	CA	61.00	360	98,804.91	10/31/2020	9,880.49	9,880.49

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025870041	101,000.00	%	TX	75.00	360	86,549.26	10/31/2020	8,654.93	8,654.93
Group 1	0025870079	460,000.00	%	CA	80.00	360	403,608.42	10/31/2020	40,360.84	40,360.84
Group 1	0025870182	452,000.00	%	MA	80.00	360	389,360.36	10/31/2020	38,936.04	38,936.04
Group 1	0025870248	464,000.00	%	CA	76.00	360	400,292.31	10/31/2020	40,029.23	40,029.23
Group 1	0025870279	485,000.00	%	NY	80.00	360	416,255.19	10/31/2020	41,625.52	41,625.52
Group 1	0025870301	417,000.00	%	NY	70.00	360	358,452.89	10/31/2020	35,845.29	35,845.29
Group 1	0025870400	332,000.00	%	FL	69.00	360	281,983.44	10/31/2020	28,198.34	28,198.34
Group 1	0025870435	625,000.00	%	CA	69.00	360	538,064.67	10/31/2020	53,806.47	53,806.47
Group 1	0025870704	388,000.00	%	FL	80.00	360	329,818.03	10/31/2020	32,981.80	32,981.80
Group 1	0025870738	400,000.00	%	CA	63.00	360	342,576.45	10/31/2020	34,257.64	34,257.64
Group 1	0025871239	76,000.00	%	VA	71.00	360	65,723.64	10/31/2020	6,572.36	6,572.36
Group 1	0025871638	83,000.00	%	IN	67.00	360	68,287.61	10/31/2020	6,828.76	6,828.76
Group 1	0025871974	84,000.00	%	WI	80.00	360	62,489.75	10/31/2020	6,248.97	6,248.97
Group 1	0025872059	76,000.00	%	NJ	80.00	360	65,268.41	10/31/2020	6,526.84	6,526.84
Group 1	0025872179	83,000.00	%	PA	67.00	360	71,249.25	10/31/2020	7,124.92	7,124.92
Group 1	0025872530	68,000.00	%	PA	75.00	360	58,932.31	10/31/2020	5,893.23	5,893.23
Group 1	0025872567	40,000.00	%	TN	80.00	360	35,378.55	10/31/2020	3,537.85	3,537.85
Group 1	0025872937	134,000.00	%	MA	80.00	360	117,570.64	10/31/2020	11,757.06	11,757.06
Group 1	0025872980	184,000.00	%	FL	80.00	360	152,761.89	10/31/2020	15,276.19	15,276.19
Group 1	0025873628	250,000.00	%	CA	75.00	360	211,995.26	10/31/2020	21,199.53	21,199.53
Group 1	0025873716	309,000.00	%	MD	63.00	360	265,803.81	10/31/2020	26,580.38	26,580.38
Group 1	0025873976	158,000.00	%	TX	80.00	360	122,384.08	10/31/2020	12,238.41	12,238.41
Group 1	0025874170	127,000.00	%	WI	75.00	360	109,991.91	10/31/2020	10,999.19	10,999.19
Group 1	0025874654	284,000.00	%	HI	80.00	360	238,650.60	10/31/2020	23,865.06	23,865.06
Group 1	0025874890	251,000.00	%	NJ	75.00	360	216,391.10	10/31/2020	21,639.11	21,639.11
Group 1	0025874960	135,000.00	%	NM	80.00	360	108,787.94	10/31/2020	10,878.79	10,878.79
Group 1	0025875195	173,000.00	%	FL	80.00	360	152,496.28	10/31/2020	15,249.63	15,249.63
Group 1	0025875348	180,000.00	%	TX	80.00	360	155,166.28	10/31/2020	15,516.63	15,516.63
Group 1	0025875402	237,000.00	%	FL	75.00	360	205,498.75	10/31/2020	20,549.87	20,549.87
Group 1	0025875405	263,000.00	%	CA	79.00	360	217,488.43	10/31/2020	21,748.84	21,748.84
Group 1	0025875882	200,000.00	%	CO	75.00	360	176,366.53	10/31/2020	17,636.65	17,636.65
Group 1	0025876002	180,000.00	%	NY	72.00	360	156,502.34	10/31/2020	15,650.23	15,650.23
Group 1	0025876018	400,000.00	%	NY	80.00	360	346,890.68	10/31/2020	34,689.07	34,689.07

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025876033	417,000.00	%	CA	67.00	360	355,841.76	10/31/2020	35,584.18	35,584.18
Group 1	0025876678	307,000.00	%	CA	78.00	360	239,071.26	10/31/2020	23,907.13	23,907.13
Group 1	0025876708	417,000.00	%	TN	72.00	360	358,997.03	10/31/2020	35,899.70	35,899.70
Group 1	0025876715	282,000.00	%	GA	80.00	360	242,428.47	10/31/2020	24,242.85	24,242.85
Group 1	0025876855	375,000.00	%	NJ	75.00	360	320,354.73	10/31/2020	32,035.47	32,035.47
Group 1	0025877369	110,000.00	%	PA	75.00	360	95,233.48	10/31/2020	9,523.35	9,523.35
Group 1	0025877370	104,000.00	%	PA	80.00	360	80,420.88	10/31/2020	8,042.09	8,042.09
Group 1	0025877696	99,000.00	%	NY	80.00	360	82,148.44	10/31/2020	8,214.84	8,214.84
Group 1	0025877854	91,000.00	%	AL	80.00	360	78,599.17	10/31/2020	7,859.92	7,859.92
Group 1	0025878699	540,000.00	%	CA	80.00	360	463,338.55	10/31/2020	46,333.85	46,333.85
Group 1	0025878731	519,000.00	%	CA	79.00	360	447,075.05	10/31/2020	44,707.50	44,707.50
Group 1	0025878861	416,000.00	%	NJ	80.00	360	358,124.54	10/31/2020	35,812.45	35,812.45
Group 1	0025878969	214,000.00	%	TX	80.00	360	183,469.90	10/31/2020	18,346.99	18,346.99
Group 1	0025879107	307,000.00	%	KS	77.00	360	263,563.72	10/31/2020	26,356.37	26,356.37
Group 1	0025879328	227,000.00	%	NJ	75.00	360	203,040.42	10/31/2020	20,304.04	20,304.04
Group 1	0025880280	272,000.00	%	CA	61.00	360	232,738.87	10/31/2020	23,273.89	23,273.89
Group 1	0025880432	173,000.00	%	TX	74.00	360	146,969.52	10/31/2020	14,696.95	14,696.95
Group 1	0025880547	165,000.00	%	CT	75.00	360	141,313.16	10/31/2020	14,131.32	14,131.32
Group 1	0025880916	188,000.00	%	NY	80.00	360	160,982.02	10/31/2020	16,098.20	16,098.20
Group 1	0025881325	372,000.00	%	NJ	80.00	360	317,814.84	10/31/2020	31,781.48	31,781.48
Group 1	0025881473	417,000.00	%	AZ	73.00	360	357,744.49	10/31/2020	35,774.45	35,774.45
Group 1	0025881568	250,000.00	%	NJ	65.00	360	215,225.71	10/31/2020	21,522.57	21,522.57
Group 1	0025881853	350,000.00	%	TN	80.00	360	288,752.93	10/31/2020	28,875.29	28,875.29
Group 1	0025881882	356,000.00	%	NY	80.00	360	305,600.34	10/31/2020	30,560.03	30,560.03
Group 1	0025882327	262,000.00	%	MI	75.00	360	224,103.68	10/31/2020	22,410.37	22,410.37
Group 1	0025882362	248,000.00	%	UT	80.00	360	213,017.72	10/31/2020	21,301.77	21,301.77
Group 1	0025882386	194,000.00	%	TX	80.00	360	164,821.06	10/31/2020	16,482.11	16,482.11
Group 1	0025882429	200,000.00	%	CO	75.00	360	171,359.44	10/31/2020	17,135.94	17,135.94
Group 1	0025882821	290,000.00	%	NY	75.00	360	238,441.70	10/31/2020	23,844.17	23,844.17
Group 1	0025882899	350,000.00	%	NJ	68.00	360	299,572.90	10/31/2020	29,957.29	29,957.29
Group 1	0025883114	182,000.00	%	CA	80.00	360	157,992.79	10/31/2020	15,799.28	15,799.28
Group 1	0025883156	275,000.00	%	CA	73.00	360	237,420.89	10/31/2020	23,742.09	23,742.09
Group 1	0025883203	417,000.00	%	FL	79.00	360	364,365.53	10/31/2020	36,436.55	36,436.55

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025883553	292,000.00	%	CA	80.00	360	254,271.74	10/31/2020	25,427.17	25,427.17
Group 1	0025884015	504,000.00	%	CA	80.00	360	438,176.19	10/31/2020	43,817.62	43,817.62
Group 1	0025884019	287,000.00	%	TX	72.00	360	247,313.07	10/31/2020	24,731.31	24,731.31
Group 1	0025884108	417,000.00	%	NJ	79.00	360	357,876.39	10/31/2020	35,787.64	35,787.64
Group 1	0025884408	587,000.00	%	CA	80.00	360	505,651.25	10/31/2020	50,565.12	50,565.12
Group 1	0025884696	170,000.00	%	VA	63.00	360	143,669.56	10/31/2020	14,366.96	14,366.96
Group 1	0025884949	243,000.00	%	NJ	77.00	360	208,116.26	10/31/2020	20,811.63	20,811.63
Group 1	0025885417	417,000.00	%	CA	61.00	360	355,585.25	10/31/2020	35,558.52	35,558.52
Group 1	0025885653	144,000.00	%	TX	80.00	360	122,984.82	10/31/2020	12,298.48	12,298.48
Group 1	0025885973	176,000.00	%	TX	75.00	360	150,875.18	10/31/2020	15,087.52	15,087.52
Group 1	0025886844	159,000.00	%	CT	75.00	360	137,656.55	10/31/2020	13,765.65	13,765.65
Group 1	0025887021	156,000.00	%	NJ	73.00	360	134,213.64	10/31/2020	13,421.36	13,421.36
Group 1	0025887024	152,000.00	%	OK	78.00	360	131,595.59	10/31/2020	13,159.56	13,159.56
Group 1	0025887333	151,000.00	%	AL	80.00	360	130,993.73	10/31/2020	13,099.37	13,099.37
Group 1	0025887528	180,000.00	%	TX	63.00	360	155,404.64	10/31/2020	15,540.46	15,540.46
Group 1	0025887786	348,000.00	%	MN	80.00	360	285,018.73	10/31/2020	28,501.87	28,501.87
Group 1	0025887916	245,000.00	%	CA	70.00	360	213,758.61	10/31/2020	21,375.86	21,375.86
Group 1	0025887998	278,000.00	%	IA	78.00	360	233,254.73	10/31/2020	23,325.47	23,325.47
Group 1	0025888525	625,000.00	%	CA	64.00	360	532,448.51	10/31/2020	53,244.85	53,244.85
Group 1	0025888862	235,000.00	%	CA	75.00	360	205,439.19	10/31/2020	20,543.92	20,543.92
Group 1	0025888942	532,000.00	%	CA	74.00	360	459,573.41	10/31/2020	45,957.34	45,957.34
Group 1	0025888999	365,000.00	%	TX	75.00	360	302,323.61	10/31/2020	30,384.58	30,384.58
Group 1	0025889248	250,000.00	%	NJ	67.00	360	213,708.23	10/31/2020	21,370.82	21,370.82
Group 1	0025889338	247,000.00	%	WA	78.00	360	211,926.31	10/31/2020	21,192.63	21,192.63
Group 1	0025889528	328,000.00	%	CA	67.00	360	276,898.56	10/31/2020	27,689.86	27,689.86
Group 1	0025890192	297,000.00	%	TX	80.00	360	254,431.79	10/31/2020	25,443.18	25,443.18
Group 1	0025890316	417,000.00	%	NY	74.00	360	352,891.03	10/31/2020	35,289.10	35,289.10
Group 1	0025890867	228,000.00	%	FL	80.00	360	186,879.81	10/31/2020	18,687.98	18,687.98
Group 1	0025890933	212,000.00	%	CA	73.00	360	179,228.56	10/31/2020	17,922.86	17,922.86
Group 1	0025890943	263,000.00	%	TX	72.00	360	225,473.11	10/31/2020	22,547.31	22,547.31
Group 1	0025891046	272,000.00	%	PA	80.00	360	233,632.56	10/31/2020	23,363.26	23,363.26
Group 1	0025891183	354,000.00	%	CA	80.00	360	299,717.37	10/31/2020	29,971.74	29,971.74
Group 1	0025891216	174,000.00	%	LA	80.00	360	149,020.59	10/31/2020	14,902.06	14,902.06

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Group 1	0025891623	232,000.00	%	CA	78.00	360	199,273.79	10/31/2020	19,927.38	19,927.38
Group 1	0025891680	400,000.00	%	NJ	80.00	360	343,496.16	10/31/2020	34,349.62	34,349.62
Group 1	0025891734	196,000.00	%	IL	63.00	360	168,327.70	10/31/2020	16,832.77	16,832.77
Group 1	0025891952	352,000.00	%	ND	76.00	360	301,383.01	10/31/2020	30,138.30	30,138.30
Group 1	0025892086	285,000.00	%	NJ	67.00	360	232,462.40	10/31/2020	23,246.24	23,246.24
Group 1	0025892277	288,000.00	%	NY	80.00	360	246,478.14	10/31/2020	24,647.81	24,647.81
Group 1	0025892373	200,000.00	%	FL	80.00	360	172,180.93	10/31/2020	17,218.09	17,218.09
Group 1	0025893268	190,000.00	%	NC	80.00	360	160,617.71	10/31/2020	16,061.77	16,061.77
Group 1	0025893742	550,000.00	%	HI	79.00	360	472,003.60	10/31/2020	47,200.36	47,200.36
Group 1	0025893837	350,000.00	%	CA	80.00	360	300,106.48	10/31/2020	30,010.65	30,010.65
Group 1	0025894119	300,000.00	%	OR	80.00	360	254,465.74	10/31/2020	25,446.57	25,446.57
Group 1	0025894255	330,000.00	%	CA	75.00	360	286,871.01	10/31/2020	28,687.10	28,687.10
Group 1	0025894257	400,000.00	%	TX	76.00	360	347,560.37	10/31/2020	34,756.04	34,756.04
Group 1	0025894396	366,000.00	%	CA	75.00	360	328,616.02	10/31/2020	32,861.60	32,861.60
Group 1	0025894398	272,000.00	%	NJ	80.00	360	233,571.31	10/31/2020	23,357.13	23,357.13
Group 1	0025894400	369,000.00	%	NJ	62.00	360	320,339.90	10/31/2020	32,033.99	32,033.99
Group 1	0025894413	360,000.00	%	CA	70.00	360	310,713.08	10/31/2020	31,071.31	31,071.31
Group 1	0025894546	259,000.00	%	VA	75.00	360	225,244.95	10/31/2020	22,524.49	22,524.49
Group 1	0025894618	417,000.00	%	FL	76.00	360	364,009.24	10/31/2020	36,400.92	36,400.92
Group 1	0025894915	262,000.00	%	CA	75.00	360	227,735.07	10/31/2020	22,773.51	22,773.51
Group 1	0025895047	272,000.00	%	CA	80.00	360	231,649.61	10/31/2020	23,164.96	23,164.96
Group 1	0025895231	205,000.00	%	FL	75.00	360	176,858.03	10/31/2020	17,685.80	17,685.80
Group 1	0025895353	279,000.00	%	CA	75.00	360	239,710.50	10/31/2020	23,971.05	23,971.05
Group 1	0025895471	228,000.00	%	MD	80.00	360	198,813.16	10/31/2020	19,881.32	19,881.32
Group 1	0025895691	248,000.00	%	NJ	77.00	360	216,464.46	10/31/2020	21,646.45	21,646.45
Group 1	0025895878	116,000.00	%	TX	75.00	360	101,255.19	10/31/2020	10,125.52	10,125.52
Group 1	0025896088	144,000.00	%	MN	80.00	360	124,283.92	10/31/2020	12,428.39	12,428.39
Group 1	0025896089	111,000.00	%	WA	72.00	360	94,723.22	10/31/2020	9,472.32	9,472.32
Group 1	0025896150	114,000.00	%	AZ	75.00	360	99,238.39	10/31/2020	9,923.84	9,923.84
Group 1	0025896427	120,000.00	%	WA	75.00	360	104,016.28	10/31/2020	10,401.63	10,401.63
Group 1	0025896553	113,000.00	%	TX	75.00	360	96,603.22	10/31/2020	9,660.32	9,660.32
Group 1	0025896932	143,000.00	%	TX	80.00	360	124,558.52	10/31/2020	12,455.85	12,455.85
Group 1	0025897131	144,000.00	%	MI	64.00	360	124,670.49	10/31/2020	12,467.05	12,467.05

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Group 1	0025897152	115,000.00	%	AZ	80.00	360	100,551.62	10/31/2020	10,055.16	10,055.16
Group 1	0025897528	417,000.00	%	NY	78.00	360	358,740.82	10/31/2020	35,874.08	35,874.08
Group 1	0025897812	368,000.00	%	CA	80.00	360	316,058.89	10/31/2020	31,605.89	31,605.89
Group 1	0025898522	361,000.00	%	NY	80.00	360	311,680.07	10/31/2020	31,168.01	31,168.01
Group 1	0025898662	417,000.00	%	NY	78.00	360	360,004.60	10/31/2020	36,000.46	36,000.46
Group 1	0025898675	135,000.00	%	NJ	75.00	360	110,902.12	10/31/2020	11,090.21	11,090.21
Group 1	0025898830	340,000.00	%	NY	80.00	360	297,459.02	10/31/2020	29,745.90	29,745.90
Group 1	0025899788	248,000.00	%	CA	78.00	360	216,421.18	10/31/2020	21,642.12	21,642.12
Group 1	0025899879	496,000.00	%	NY	79.00	360	418,546.86	10/31/2020	41,854.69	41,854.69
Group 1	0025899884	523,000.00	%	NJ	80.00	360	449,783.57	10/31/2020	44,978.36	44,978.36
Group 1	0025900079	262,000.00	%	NY	71.00	360	222,235.47	10/31/2020	22,223.55	22,223.55
Group 1	0025900377	248,000.00	%	MA	71.00	360	216,327.48	10/31/2020	21,632.75	21,632.75
Group 1	0025900688	117,000.00	%	TX	75.00	360	108,607.29	10/31/2020	10,860.73	10,860.73
Group 1	0025900771	98,000.00	%	IL	75.00	360	84,644.96	10/31/2020	8,464.50	8,464.50
Group 1	0025901740	626,000.00	%	MD	74.00	360	537,420.01	10/31/2020	53,742.00	53,742.00
Group 1	0025901877	500,000.00	%	NJ	75.00	360	436,420.03	10/31/2020	43,642.00	43,642.00
Group 1	0025901897	598,000.00	%	CA	74.00	360	516,283.08	10/31/2020	51,628.31	51,628.31
Group 1	0025902158	427,000.00	%	IL	75.00	360	369,943.92	10/31/2020	36,994.39	36,994.39
Group 1	0025902258	124,000.00	%	GA	80.00	360	106,444.90	10/31/2020	10,644.49	10,644.49
Group 1	0025902376	417,000.00	%	CA	73.00	360	358,993.71	10/31/2020	35,899.37	35,899.37
Group 1	0025902486	560,000.00	%	CA	80.00	360	481,602.76	10/31/2020	48,160.28	48,160.28
Group 1	0025902838	188,000.00	%	PA	79.00	360	164,334.01	10/31/2020	16,433.40	16,433.40
Group 1	0025902869	310,000.00	%	HI	62.00	360	262,968.88	10/31/2020	26,296.89	26,296.89
Group 1	0025903754	83,000.00	%	NC	75.00	360	72,973.53	10/31/2020	7,297.35	7,297.35
Group 1	0025904072	376,000.00	%	NY	80.00	360	334,007.83	10/31/2020	33,400.78	33,400.78
Group 1	0025904116	523,000.00	%	CA	66.00	360	447,439.60	10/31/2020	44,743.96	44,743.96
Group 1	0025904134	244,000.00	%	OR	70.00	360	212,665.92	10/31/2020	21,266.59	21,266.59
Group 1	0025904263	310,000.00	%	TN	80.00	360	269,395.14	10/31/2020	26,939.51	26,939.51
Group 1	0025905033	222,000.00	%	TX	80.00	360	190,973.74	10/31/2020	19,097.37	19,097.37
Group 1	0025905211	274,000.00	%	HI	75.00	360	225,947.05	10/31/2020	22,594.70	22,594.70
Group 1	0025905241	300,000.00	%	NY	80.00	360	263,222.30	10/31/2020	26,322.23	26,322.23
Group 1	0025905462	204,000.00	%	NJ	68.00	360	178,059.14	10/31/2020	17,805.91	17,805.91
Group 1	0025905542	400,000.00	%	NJ	80.00	336	339,776.04	10/31/2020	33,977.60	33,977.60

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Group 1	0025905551	375,000.00	%	CA	75.00	360	327,314.63	10/31/2020	32,731.46	32,731.46
Group 1	0025905788	413,000.00	%	NY	70.00	360	357,511.28	10/31/2020	35,751.13	35,751.13
Group 1	0025906006	335,000.00	%	NY	66.00	360	289,990.20	10/31/2020	28,999.02	28,999.02
Group 1	0025906245	344,000.00	%	CA	80.00	360	297,428.52	10/31/2020	29,742.85	29,742.85
Group 1	0025907130	308,000.00	%	NY	75.00	360	268,378.42	10/31/2020	26,837.84	26,837.84
Group 1	0025907138	462,000.00	%	CA	70.00	360	401,214.82	10/31/2020	40,121.48	40,121.48
Group 1	0025907389	379,000.00	%	CA	68.00	360	326,162.42	10/31/2020	32,616.24	32,616.24
Group 1	0025907799	353,000.00	%	NY	74.00	360	303,030.59	10/31/2020	30,303.06	30,303.06
Group 1	0025908100	345,000.00	%	IL	75.00	360	298,218.88	10/31/2020	29,821.89	29,821.89
Group 1	0025908541	105,000.00	%	OR	80.00	360	91,214.92	10/31/2020	9,121.49	9,121.49
Group 1	0025908608	140,000.00	%	PR	80.00	360	123,463.43	10/31/2020	12,346.34	12,346.34
Group 1	0025908677	152,000.00	%	TX	80.00	360	132,671.59	10/31/2020	13,267.16	13,267.16
Group 1	0025909454	300,000.00	%	PR	75.00	360	266,099.43	10/31/2020	26,609.94	26,609.94
Group 1	0025909466	194,000.00	%	PR	80.00	360	171,309.76	10/31/2020	17,130.98	17,130.98
Group 1	0025909468	360,000.00	%	PR	80.00	360	316,832.07	10/31/2020	31,683.21	31,683.21
Group 1	0025909469	91,000.00	%	PR	80.00	360	80,591.02	10/31/2020	8,059.10	8,059.10
Group 1	0025909472	112,000.00	%	PR	80.00	360	98,771.27	10/31/2020	9,877.13	9,877.13
Group 1	0025909479	136,000.00	%	PR	80.00	360	117,441.30	10/31/2020	11,744.13	11,744.13
Group 1	0025909481	64,000.00	%	PR	80.00	360	56,013.46	10/31/2020	5,601.35	5,601.35
Group 1	0025909501	190,000.00	%	PR	80.00	360	165,397.62	10/31/2020	16,539.76	16,539.76
Group 1	0025909512	90,000.00	%	PR	63.00	360	79,172.30	10/31/2020	7,917.23	7,917.23
Group 1	0025909528	188,000.00	%	PR	80.00	360	162,128.58	10/31/2020	16,212.86	16,212.86
Group 1	0025909702	339,000.00	%	CA	67.00	360	293,399.21	10/31/2020	29,339.92	29,339.92
Group 1	0025909783	280,000.00	%	NY	73.00	360	241,551.77	10/31/2020	24,155.18	24,155.18
Group 1	0025910513	417,000.00	%	OR	68.00	360	351,943.22	10/31/2020	35,194.32	35,194.32
Group 1	0025911059	46,000.00	%	PA	80.00	360	38,237.63	10/31/2020	3,823.76	3,823.76
Group 1	0025911233	192,000.00	%	OR	80.00	360	166,348.06	10/31/2020	16,634.81	16,634.81
Group 1	0025911709	568,000.00	%	NY	80.00	360	489,715.84	10/31/2020	48,971.58	48,971.58
Group 1	0025911951	74,000.00	%	KY	80.00	360	65,384.80	10/31/2020	6,538.48	6,538.48
Group 1	0025912159	397,000.00	%	NY	67.00	360	344,164.74	10/31/2020	34,416.47	34,416.47
Group 1	0025912170	139,000.00	%	IL	80.00	360	120,778.28	10/31/2020	12,077.83	12,077.83
Group 1	0025913040	163,000.00	%	OR	67.00	360	135,008.33	10/31/2020	13,500.83	13,500.83
Group 1	0025913048	164,000.00	%	MD	80.00	360	140,877.13	10/31/2020	14,087.71	14,087.71

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Group 1	0025913418	116,000.00	%	AZ	75.00	360	101,249.50	10/31/2020	10,124.95	10,124.95
Group 1	0025913480	320,000.00	%	CA	80.00	360	279,094.43	10/31/2020	27,909.44	27,909.44
Group 1	0025913626	400,000.00	%	FL	80.00	360	341,472.48	10/31/2020	34,147.25	34,147.25
Group 1	0025914571	413,000.00	%	MT	80.00	360	361,998.76	10/31/2020	36,199.88	36,199.88
Group 1	0025914826	245,000.00	%	NJ	75.00	360	214,409.10	10/31/2020	21,484.90	21,484.90
Group 1	0025914914	82,000.00	%	FL	80.00	360	60,252.80	10/31/2020	6,025.28	6,025.28
Group 1	0025915092	184,000.00	%	FL	76.00	360	156,552.23	10/31/2020	15,655.22	15,655.22
Group 1	0025915676	223,000.00	%	CT	66.00	360	191,429.45	10/31/2020	19,142.94	19,142.94
Group 1	0025916656	378,000.00	%	CA	75.00	360	326,345.85	10/31/2020	32,634.58	32,634.58
Group 1	0025916797	388,000.00	%	NY	80.00	360	341,121.41	10/31/2020	34,112.14	34,112.14
Group 1	0025916914	300,000.00	%	CA	74.00	360	261,242.68	10/31/2020	26,124.27	26,124.27
Group 1	0025917785	181,000.00	%	CA	70.00	360	155,726.01	10/31/2020	15,572.60	15,572.60
Group 1	0025917787	132,000.00	%	NV	63.00	360	111,738.55	10/31/2020	11,173.85	11,173.85
Group 1	0025917840	528,000.00	%	CA	80.00	360	447,407.29	10/31/2020	44,740.73	44,740.73
Group 1	0025918009	380,000.00	%	FL	77.00	360	325,267.29	10/31/2020	32,526.73	32,526.73
Group 1	0025918041	62,000.00	%	KY	80.00	360	53,149.06	10/31/2020	5,314.91	5,314.91
Group 1	0025918123	462,000.00	%	NJ	80.00	360	396,680.51	10/31/2020	39,668.05	39,668.05
Group 1	0025918135	342,000.00	%	CA	67.00	360	292,491.51	10/31/2020	29,249.15	29,249.15
Group 1	0025918216	260,000.00	%	TN	80.00	360	225,098.90	10/31/2020	22,509.89	22,509.89
Group 1	0025918313	626,000.00	%	NY	67.00	360	547,101.34	10/31/2020	54,710.13	54,710.13
Group 1	0025919264	380,000.00	%	CA	80.00	360	326,611.49	10/31/2020	32,661.15	32,661.15
Group 1	0025919408	123,000.00	%	AZ	71.00	360	113,566.39	10/31/2020	11,356.64	11,356.64
Group 1	0025919513	389,000.00	%	TX	80.00	360	340,241.18	10/31/2020	34,024.12	34,024.12
Group 1	0025919610	176,000.00	%	MI	80.00	360	152,255.61	10/31/2020	15,225.56	15,225.56
Group 1	0025919670	594,000.00	%	NJ	80.00	360	524,086.13	10/31/2020	52,408.61	52,408.61
Group 1	0025919901	292,000.00	%	FL	80.00	360	245,868.02	10/31/2020	24,586.80	24,586.80
Group 1	0025919980	300,000.00	%	FL	70.00	360	239,704.94	10/31/2020	23,970.49	23,970.49
Group 1	0025920065	90,000.00	%	MD	75.00	360	79,563.59	10/31/2020	7,956.36	7,956.36
Group 1	0025920095	106,000.00	%	FL	73.00	360	92,766.02	10/31/2020	9,276.60	9,276.60
Group 1	0025920794	248,000.00	%	IN	75.00	360	218,144.64	10/31/2020	21,814.46	21,814.46
Group 1	0025920827	289,000.00	%	TX	80.00	360	252,902.92	10/31/2020	25,290.29	25,290.29
Group 1	0025920846	255,000.00	%	LA	80.00	360	233,811.81	10/31/2020	23,381.18	23,381.18
Group 1	0025921123	136,000.00	%	FL	80.00	360	116,799.12	10/31/2020	11,679.91	11,679.91

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Group 1	0025921147	311,000.00	%	NY	75.00	360	267,719.59	10/31/2020	26,771.96	26,771.96
Group 1	0025921168	384,000.00	%	NY	80.00	360	332,850.51	10/31/2020	33,285.05	33,285.05
Group 1	0025921203	325,000.00	%	NY	69.00	360	281,802.24	10/31/2020	28,180.22	28,180.22
Group 1	0025921306	566,000.00	%	NY	80.00	360	488,310.66	10/31/2020	48,831.07	48,831.07
Group 1	0025921307	530,000.00	%	NY	69.00	360	457,761.10	10/31/2020	45,776.11	45,776.11
Group 1	0025921408	275,000.00	%	NJ	80.00	360	244,412.38	10/31/2020	24,441.24	24,441.24
Group 1	0025921687	377,000.00	%	NJ	73.00	360	312,666.44	10/31/2020	31,266.64	31,266.64
Group 1	0025921776	185,000.00	%	VA	80.00	360	160,073.13	10/31/2020	16,007.31	16,007.31
Group 1	0025922160	367,000.00	%	IL	80.00	360	318,702.20	10/31/2020	31,870.22	31,870.22
Group 1	0025922317	363,000.00	%	NJ	80.00	360	315,495.47	10/31/2020	31,549.55	31,549.55
Group 1	0025922416	277,000.00	%	NJ	75.00	360	231,635.88	10/31/2020	23,163.59	23,163.59
Group 1	0025922559	270,000.00	%	FL	71.00	360	234,069.05	10/31/2020	23,406.90	23,406.90
Group 1	0025922577	400,000.00	%	WA	80.00	360	349,166.57	10/31/2020	34,916.66	34,916.66
Group 1	0025922760	206,000.00	%	CA	73.00	360	179,543.27	10/31/2020	17,954.33	17,954.33
Group 1	0025923016	206,000.00	%	NV	80.00	360	178,746.53	10/31/2020	17,874.65	17,874.65
Group 1	0025923021	174,000.00	%	CT	80.00	360	150,211.94	10/31/2020	15,021.19	15,021.19
Group 1	0025923057	356,000.00	%	NY	75.00	360	299,473.93	10/31/2020	29,947.39	29,947.39
Group 1	0025923457	84,000.00	%	TX	80.00	360	61,354.99	10/31/2020	6,135.50	6,135.50
Group 1	0025923464	477,000.00	%	NY	69.00	360	415,264.38	10/31/2020	41,526.44	41,526.44
Group 1	0025923685	356,000.00	%	CA	75.00	360	307,946.97	10/31/2020	30,794.70	30,794.70
Group 1	0025924126	273,000.00	%	CT	80.00	360	236,432.97	10/31/2020	23,643.30	23,643.30
Group 1	0025924127	414,000.00	%	TX	73.00	360	347,684.45	10/31/2020	34,768.44	34,768.44
Group 1	0025924557	263,000.00	%	CA	79.00	360	228,950.58	10/31/2020	22,895.06	22,895.06
Group 1	0025924595	534,000.00	%	MA	68.00	360	325,592.03	10/31/2020	32,559.20	32,559.20
Group 1	0025924614	323,000.00	%	NM	76.00	360	280,574.58	10/31/2020	28,057.46	28,057.46
Group 1	0025925744	100,000.00	%	SC	80.00	360	82,159.21	10/31/2020	8,215.92	8,215.92
Group 1	0025925857	101,000.00	%	TX	75.00	360	87,437.98	10/31/2020	8,743.80	8,743.80
Group 1	0025925916	102,000.00	%	FL	75.00	360	88,238.43	10/31/2020	8,823.84	8,823.84
Group 1	0025926406	132,000.00	%	TX	80.00	360	121,443.10	10/31/2020	12,144.31	12,144.31
Group 1	0025926409	146,000.00	%	FL	80.00	360	126,536.10	10/31/2020	12,653.61	12,653.61
Group 1	0025926769	118,000.00	%	FL	74.00	360	102,315.29	10/31/2020	10,231.53	10,231.53
Group 1	0025926883	112,000.00	%	PA	80.00	360	96,069.60	10/31/2020	9,606.96	9,606.96
Group 1	0025927067	128,000.00	%	NY	80.00	360	110,508.55	10/31/2020	11,050.85	11,050.85

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Group 1	0025927390	126,000.00	%	TX	80.00	360	94,004.82	10/31/2020	9,400.48	9,400.48
Group 1	0025927618	128,000.00	%	FL	80.00	360	111,841.05	10/31/2020	11,184.10	11,184.10
Group 1	0025927998	158,000.00	%	CA	75.00	360	135,794.58	10/31/2020	13,579.46	13,579.46
Group 1	0025928495	459,000.00	%	CA	65.00	360	404,970.37	10/31/2020	40,497.04	40,497.04
Group 1	0025928714	180,000.00	%	CA	65.00	360	156,179.71	10/31/2020	15,617.97	15,617.97
Group 1	0025928745	196,000.00	%	IL	80.00	360	171,076.91	10/31/2020	17,107.69	17,107.69
Group 1	0025928815	298,000.00	%	FL	80.00	360	257,703.26	10/31/2020	25,770.33	25,770.33
Group 1	0025929286	616,000.00	%	CA	80.00	360	533,045.43	10/31/2020	53,304.54	53,304.54
Group 1	0025929322	352,000.00	%	PA	71.00	360	304,231.06	10/31/2020	30,423.11	30,423.11
Group 1	0025929323	250,000.00	%	VA	68.00	360	217,380.97	10/31/2020	21,738.10	21,738.10
Group 1	0025929674	304,000.00	%	NJ	80.00	360	265,196.82	10/31/2020	26,519.68	26,519.68
Group 1	0025929727	417,000.00	%	TX	67.00	360	361,857.16	10/31/2020	36,185.72	36,185.72
Group 1	0025930020	336,000.00	%	MI	80.00	360	292,492.19	10/31/2020	29,249.22	29,249.22
Group 1	0025930611	276,000.00	%	CA	79.00	360	241,056.48	10/31/2020	24,105.65	24,105.65
Group 1	0025930767	379,000.00	%	NY	75.00	360	325,129.31	10/31/2020	32,512.93	32,512.93
Group 1	0025930917	546,000.00	%	CA	65.00	360	468,702.06	10/31/2020	46,870.21	46,870.21
Group 1	0025931288	458,000.00	%	NY	80.00	360	394,212.84	10/31/2020	39,421.28	39,421.28
Group 1	0025931482	150,000.00	%	TX	64.00	360	128,820.24	10/31/2020	12,882.02	12,882.02
Group 1	0025931796	372,000.00	%	FL	69.00	360	319,622.42	10/31/2020	31,962.24	31,962.24
Group 1	0025931962	440,000.00	%	NY	80.00	360	381,772.77	10/31/2020	38,177.28	38,177.28
Group 1	0025932523	238,000.00	%	MA	70.00	360	204,876.65	10/31/2020	20,487.66	20,487.66
Group 1	0025932786	150,000.00	%	NC	70.00	360	129,135.23	10/31/2020	12,913.52	12,913.52
Group 1	0025933111	216,000.00	%	AK	72.00	360	183,662.31	10/31/2020	18,366.23	18,366.23
Group 1	0025933891	175,000.00	%	OR	72.00	360	151,363.62	10/31/2020	15,136.36	15,136.36
Group 1	0025933974	166,000.00	%	IL	80.00	360	133,586.53	10/31/2020	13,358.65	13,358.65
Group 1	0025934279	171,000.00	%	IA	70.00	360	149,071.03	10/31/2020	14,907.10	14,907.10
Group 1	0025934310	152,000.00	%	TX	80.00	360	131,596.53	10/31/2020	13,159.65	13,159.65
Group 1	0025934369	160,000.00	%	MD	80.00	360	139,166.75	10/31/2020	13,916.67	13,916.67
Group 1	0025934444	152,000.00	%	FL	80.00	360	131,209.87	10/31/2020	13,120.99	13,120.99
Group 1	0025934458	160,000.00	%	MN	80.00	360	122,533.83	10/31/2020	12,253.38	12,253.38
Group 1	0025934740	285,000.00	%	VA	75.00	360	235,753.44	10/31/2020	23,575.34	23,575.34
Group 1	0025934840	250,000.00	%	NJ	74.00	360	216,916.94	10/31/2020	21,691.69	21,691.69
Group 1	0025935075	300,000.00	%	CA	71.00	360	258,973.62	10/31/2020	25,897.36	25,897.36

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Group 1	0025935101	320,000.00	%	TX	80.00	360	276,888.52	10/31/2020	27,688.85	27,688.85
Group 1	0025935124	432,000.00	%	DC	80.00	360	375,972.67	10/31/2020	37,597.27	37,597.27
Group 1	0025935221	322,000.00	%	HI	80.00	360	273,599.97	10/31/2020	27,360.00	27,360.00
Group 1	0025935228	224,000.00	%	CA	80.00	360	95,054.28	10/31/2020	9,505.43	9,505.43
Group 1	0025935260	283,000.00	%	FL	80.00	360	246,391.84	10/31/2020	24,639.18	24,639.18
Group 1	0025935502	190,000.00	%	PA	80.00	360	164,509.54	10/31/2020	16,450.95	16,450.95
Group 1	0025935803	315,000.00	%	VA	75.00	360	271,955.45	10/31/2020	27,195.54	27,195.54
Group 1	0025935933	292,000.00	%	CA	80.00	360	254,189.18	10/31/2020	25,418.92	25,418.92
Group 1	0025936059	218,000.00	%	MI	75.00	360	187,613.25	10/31/2020	18,761.32	18,761.32
Group 1	0025936495	110,000.00	%	LA	74.00	360	93,560.26	10/31/2020	9,356.03	9,356.03
Group 1	0025936615	448,000.00	%	MD	78.00	360	390,730.01	10/31/2020	39,073.00	39,073.00
Group 1	0025936932	116,000.00	%	OR	75.00	360	101,466.79	10/31/2020	10,146.68	10,146.68
Group 1	0025937029	125,000.00	%	CA	80.00	360	109,500.96	10/31/2020	10,950.10	10,950.10
Group 1	0025937073	118,000.00	%	PA	80.00	360	103,127.55	10/31/2020	10,312.75	10,312.75
Group 1	0025937189	128,000.00	%	CA	80.00	360	112,595.04	10/31/2020	11,259.50	11,259.50
Group 1	0025938018	80,000.00	%	GA	80.00	360	69,550.73	10/31/2020	6,955.07	6,955.07
Group 1	0025938362	89,000.00	%	PA	65.00	360	77,385.56	10/31/2020	7,738.56	7,738.56
Group 1	0025938471	109,000.00	%	TX	64.00	360	94,312.48	10/31/2020	9,431.25	9,431.25
Group 1	0025938727	125,000.00	%	MI	65.00	360	108,974.64	10/31/2020	10,897.46	10,897.46
Group 1	0025938938	592,000.00	%	MD	80.00	360	517,800.20	10/31/2020	51,780.02	51,780.02
Group 1	0025939219	140,000.00	%	MN	80.00	360	123,855.25	10/31/2020	12,385.52	12,385.52
Group 1	0025939551	64,000.00	%	NY	75.00	360	54,678.45	10/31/2020	5,467.84	5,467.84
Group 1	0025939808	80,000.00	%	GA	80.00	360	70,334.17	10/31/2020	7,033.42	7,033.42
Group 1	0025940056	400,000.00	%	NY	80.00	360	333,089.35	10/31/2020	33,308.93	33,308.93
Group 1	0025940059	374,000.00	%	NY	80.00	360	307,309.44	10/31/2020	30,730.94	30,730.94
Group 1	0025940197	504,000.00	%	NY	80.00	360	432,647.29	10/31/2020	43,264.73	43,264.73
Group 1	0025940210	119,000.00	%	PA	65.00	360	102,680.14	10/31/2020	10,268.01	10,268.01
Group 1	0025940271	417,000.00	%	CA	71.00	360	207,615.40	10/31/2020	20,761.54	20,761.54
Group 1	0025940382	315,000.00	%	FL	80.00	360	271,972.94	10/31/2020	27,197.29	27,197.29
Group 1	0025940434	544,000.00	%	NY	79.00	360	468,062.78	10/31/2020	46,806.28	46,806.28
Group 1	0025940443	366,000.00	%	CA	65.00	360	313,428.62	10/31/2020	31,342.86	31,342.86
Group 1	0025941442	163,000.00	%	MN	80.00	360	142,824.87	10/31/2020	14,282.49	14,282.49
Group 1	0025941477	400,000.00	%	IL	69.00	360	344,360.92	10/31/2020	34,436.09	34,436.09

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Group 1	0025941498	142,000.00	%	TX	79.00	360	67,759.87	10/31/2020	6,775.99	6,775.99
Group 1	0025941624	260,000.00	%	CA	80.00	360	222,674.32	10/31/2020	22,267.43	22,267.43
Group 1	0025941936	396,000.00	%	VT	66.00	360	338,722.71	10/31/2020	33,872.27	33,872.27
Group 1	0025941982	183,000.00	%	MO	79.00	360	157,353.08	10/31/2020	15,735.31	15,735.31
Group 1	0025942224	315,000.00	%	ND	76.00	360	270,404.86	10/31/2020	27,040.49	27,040.49
Group 1	0025942617	128,000.00	%	TX	80.00	360	102,350.43	10/31/2020	10,235.04	10,235.04
Group 1	0025942670	294,000.00	%	CA	75.00	360	254,805.72	10/31/2020	25,480.57	25,480.57
Group 1	0025943607	274,000.00	%	NJ	78.00	360	238,084.62	10/31/2020	23,808.46	23,808.46
Group 1	0025944011	406,000.00	%	TX	80.00	360	352,992.87	10/31/2020	35,299.29	35,299.29
Group 1	0025944142	403,000.00	%	GA	77.00	360	348,170.56	10/31/2020	34,817.06	34,817.06
Group 1	0025945136	452,000.00	%	NY	78.00	360	376,450.42	10/31/2020	37,645.04	37,645.04
Group 1	0025945159	94,000.00	%	TX	79.00	360	81,853.02	10/31/2020	8,185.30	8,185.30
Group 1	0025945205	174,000.00	%	NJ	80.00	360	149,366.28	10/31/2020	14,936.63	14,936.63
Group 1	0025945496	273,000.00	%	CA	80.00	360	239,381.07	10/31/2020	23,938.11	23,938.11
Group 1	0025945715	412,000.00	%	OR	76.00	360	360,782.88	10/31/2020	36,078.29	36,078.29
Group 1	0025945735	280,000.00	%	CA	63.00	360	245,541.70	10/31/2020	24,554.17	24,554.17
Group 1	0025946405	236,000.00	%	CA	80.00	360	208,061.34	10/31/2020	20,806.13	20,806.13
Group 1	0025946534	147,000.00	%	MD	70.00	360	129,886.37	10/31/2020	12,988.64	12,988.64
Group 1	0025947374	117,000.00	%	NJ	75.00	360	100,963.09	10/31/2020	10,096.31	10,096.31
Group 1	0025947644	82,000.00	%	IL	80.00	360	70,028.65	10/31/2020	7,002.86	7,002.86
Group 1	0025947720	265,000.00	%	NJ	75.00	360	224,562.54	10/31/2020	22,456.25	22,456.25
Group 1	0025947860	210,000.00	%	GA	66.00	360	157,925.89	10/31/2020	15,792.59	15,792.59
Group 1	0025947989	242,000.00	%	TX	80.00	360	215,756.93	10/31/2020	21,575.69	21,575.69
Group 1	0025948437	424,000.00	%	NJ	80.00	360	366,661.17	10/31/2020	36,666.12	36,666.12
Group 1	0025948692	94,000.00	%	TX	80.00	360	82,687.20	10/31/2020	8,268.72	8,268.72
Group 1	0025948898	299,000.00	%	CA	75.00	360	260,637.32	10/31/2020	26,063.73	26,063.73
Group 1	0025948918	350,000.00	%	CA	66.00	360	287,542.83	10/31/2020	28,754.28	28,754.28
Group 1	0025949223	268,000.00	%	HI	80.00	360	228,704.85	10/31/2020	22,870.48	22,870.48
Group 1	0025949368	263,000.00	%	MO	70.00	360	225,242.02	10/31/2020	22,524.20	22,524.20
Group 1	0025950085	268,000.00	%	NY	80.00	360	234,797.79	10/31/2020	23,479.78	23,479.78
Group 1	0025950122	260,000.00	%	CA	65.00	360	224,343.17	10/31/2020	22,434.32	22,434.32
Group 1	0025950209	332,000.00	%	NC	70.00	360	288,786.39	10/31/2020	28,878.64	28,878.64
Group 1	0025950578	144,000.00	%	MA	78.00	360	124,944.13	10/31/2020	12,494.41	12,494.41

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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	0025950666	175,000.00	%	NY	78.00	360	86,452.38	10/31/2020	8,645.24	8,645.24
Group 1	0025950718	375,000.00	%	FL	75.00	360	361,459.37	10/31/2020	36,145.94	36,145.94
Group 1	0025950744	228,000.00	%	VA	68.00	360	153,147.80	10/31/2020	15,314.78	15,314.78
Group 1	0025950770	235,000.00	%	FL	70.00	360	203,977.19	10/31/2020	20,397.72	20,397.72
Group 1	0025950798	417,000.00	%	CA	67.00	360	364,067.35	10/31/2020	36,406.73	36,406.73
Group 1	0025950862	208,000.00	%	MS	80.00	360	178,161.39	10/31/2020	17,816.14	17,816.14
Group 1	0025950988	360,000.00	%	LA	75.00	360	314,899.29	10/31/2020	31,489.93	31,489.93
Group 1	0025951206	301,000.00	%	WA	68.00	360	262,962.27	10/31/2020	26,296.23	26,296.23
Group 1	0025951838	220,000.00	%	NJ	80.00	360	189,393.75	10/31/2020	18,939.37	18,939.37
Group 1	0025952590	544,000.00	%	NY	80.00	360	460,267.32	10/31/2020	46,026.73	46,026.73
Group 1	0025952661	364,000.00	%	NJ	80.00	360	308,838.43	10/31/2020	30,883.84	30,883.84
Group 1	0025953124	336,000.00	%	FL	80.00	360	295,801.47	10/31/2020	29,580.15	29,580.15
Group 1	0025953140	295,000.00	%	NC	69.00	360	238,686.20	10/31/2020	23,868.62	23,868.62
Group 1	0025953747	626,000.00	%	MD	76.00	360	548,522.86	10/31/2020	54,852.29	54,852.29
Group 1	0025953768	204,000.00	%	CA	80.00	360	186,705.68	10/31/2020	18,670.57	18,670.57
Group 1	0025954115	255,000.00	%	IL	79.00	360	222,920.95	10/31/2020	22,292.09	22,292.09
Group 1	0025955041	165,000.00	%	NJ	75.00	360	145,130.08	10/31/2020	14,513.01	14,513.01
Group 1	0025955798	58,000.00	%	FL	70.00	360	51,241.35	10/31/2020	5,124.13	5,124.13
Group 1	0025956645	113,000.00	%	FL	75.00	360	97,878.36	10/31/2020	9,787.84	9,787.84
Group 1	0025956667	266,000.00	%	NV	80.00	360	226,028.40	10/31/2020	22,602.84	22,602.84
Group 1	0025956933	525,000.00	%	NY	75.00	360	465,011.80	10/31/2020	46,501.18	46,501.18
Group 1	0025957179	568,000.00	%	CA	75.00	360	502,094.23	10/31/2020	50,209.42	50,209.42
Group 1	0025957201	182,000.00	%	TX	67.00	360	155,918.54	10/31/2020	15,591.85	15,591.85
Group 1	0025958348	203,000.00	%	FL	75.00	360	165,631.22	10/31/2020	16,563.12	16,563.12
Group 1	0025958430	279,000.00	%	CA	70.00	360	241,684.77	10/31/2020	24,168.48	24,168.48
Group 1	0025958507	104,000.00	%	CA	75.00	360	92,497.29	10/31/2020	9,249.73	9,249.73
Group 1	0025958538	260,000.00	%	CA	75.00	360	182,013.45	10/31/2020	18,201.34	18,201.34
Group 1	0025958792	372,000.00	%	NJ	80.00	360	325,373.91	10/31/2020	32,537.39	32,537.39
Group 1	0025959065	66,000.00	%	PA	75.00	360	58,243.51	10/31/2020	5,824.35	5,824.35
Group 1	0025959113	230,000.00	%	IL	80.00	360	204,710.50	10/31/2020	20,471.05	20,471.05
Group 1	0025959119	131,000.00	%	PR	80.00	360	126,285.71	10/31/2020	12,628.57	12,628.57
Group 1	0025959123	106,000.00	%	PR	80.00	360	93,941.34	10/31/2020	9,394.13	9,394.13
Group 1	0025959126	76,000.00	%	PR	80.00	360	67,380.30	10/31/2020	6,738.03	6,738.03

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

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Group 1	0025959219	584,000.00	%	NY	80.00	360	500,526.28	10/31/2020	50,052.63	50,052.63
Group 1	0025959222	181,000.00	%	MS	80.00	360	158,138.72	10/31/2020	15,813.87	15,813.87
Group 1	0025959896	417,000.00	%	IL	77.00	360	368,452.39	10/31/2020	36,845.24	36,845.24
Group 1	0025959996	340,000.00	%	GA	74.00	360	247,426.88	10/31/2020	24,742.69	24,742.69
Group 1	0025960267	272,000.00	%	CO	80.00	360	233,191.25	10/31/2020	23,319.12	23,319.12
Group 1	0025960387	279,000.00	%	PA	80.00	360	244,926.98	10/31/2020	24,492.70	24,492.70
Group 1	0025960898	145,000.00	%	IL	80.00	360	120,926.93	10/31/2020	12,092.69	12,092.69
Group 1	0025960926	134,000.00	%	PR	80.00	360	117,872.55	10/31/2020	11,787.25	11,787.25
Group 1	0025960958	139,000.00	%	PR	78.00	360	119,037.88	10/31/2020	11,903.79	11,903.79
Group 1	0025960995	268,000.00	%	CA	80.00	360	205,815.86	10/31/2020	20,581.59	20,581.59
Group 1	0025961496	384,000.00	%	PA	66.00	360	333,128.76	10/31/2020	33,312.88	33,312.88
Group 1	0025961824	175,000.00	%	NY	70.00	360	139,326.63	10/31/2020	13,932.66	13,932.66
Group 1	0025962241	208,000.00	%	TX	80.00	360	181,423.53	10/31/2020	18,142.35	18,142.35
Group 1	0025962398	389,000.00	%	NC	80.00	360	334,526.66	10/31/2020	33,452.67	33,452.67
Group 1	0025962853	415,000.00	%	CA	62.00	360	366,972.99	10/31/2020	36,697.30	36,697.30
Group 1	0025962881	140,000.00	%	PA	66.00	360	123,700.82	10/31/2020	12,370.08	12,370.08
Group 1	0025963047	266,000.00	%	WI	80.00	360	234,071.34	10/31/2020	23,407.13	23,407.13
Group 1	0025963215	179,000.00	%	PA	75.00	360	158,024.65	10/31/2020	15,802.46	15,802.46
Group 1	0025963239	417,000.00	%	FL	71.00	360	338,591.10	10/31/2020	33,859.11	33,859.11
Group 1	0025963495	533,000.00	%	NY	80.00	360	459,417.96	10/31/2020	45,941.80	45,941.80
Group 1	0025963792	326,000.00	%	VA	75.00	360	281,647.82	10/31/2020	28,164.78	28,164.78
Group 1	0025964375	417,000.00	%	NJ	67.00	360	358,996.98	10/31/2020	35,899.70	35,899.70
Group 1	0025964424	374,000.00	%	MA	80.00	360	320,623.09	10/31/2020	32,062.31	32,062.31
Group 1	0025964556	347,000.00	%	CO	65.00	360	298,483.38	10/31/2020	29,848.34	29,848.34
Group 1	0025964840	66,000.00	%	AZ	75.00	360	57,434.59	10/31/2020	5,743.46	5,743.46
Group 1	0025964841	192,000.00	%	NH	77.00	360	165,465.65	10/31/2020	16,546.56	16,546.56
Group 1	0025965253	224,000.00	%	MN	80.00	360	192,403.80	10/31/2020	19,240.38	19,240.38
Group 1	0025965286	106,000.00	%	TX	80.00	360	93,114.76	10/31/2020	9,311.48	9,311.48
Group 1	0025965418	161,000.00	%	HI	75.00	360	139,959.43	10/31/2020	13,995.94	13,995.94
Group 1	0025965497	95,000.00	%	ND	70.00	360	81,385.78	10/31/2020	8,138.58	8,138.58
Group 1	0025965498	91,000.00	%	ND	65.00	360	78,390.99	10/31/2020	7,839.10	7,839.10
Group 1	0025965499	100,000.00	%	ND	71.00	360	85,381.71	10/31/2020	8,538.17	8,538.17
Group 1	0025965754	360,000.00	%	CA	77.00	360	310,805.50	10/31/2020	31,080.55	31,080.55

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Group 1	0025965861	256,000.00	%	LA	80.00	360	221,147.79	10/31/2020	22,114.78	22,114.78
Group 1	0025966678	214,000.00	%	PA	80.00	360	183,888.54	10/31/2020	18,388.85	18,388.85
Group 1	0025966792	184,000.00	%	WV	74.00	360	158,776.49	10/31/2020	15,877.65	15,877.65
Group 1	0025967063	269,000.00	%	MD	80.00	360	232,993.80	10/31/2020	23,299.38	23,299.38
Group 1	0025967339	306,000.00	%	CA	68.00	360	254,351.59	10/31/2020	25,435.16	25,435.16
Group 1	0025967929	307,000.00	%	CA	80.00	360	267,182.60	10/31/2020	26,718.26	26,718.26
Group 1	0025968347	201,000.00	%	OK	80.00	360	169,476.25	10/31/2020	16,947.62	16,947.62
Group 1	0025968825	304,000.00	%	OH	80.00	360	263,770.80	10/31/2020	26,377.08	26,377.08
Group 1	0025968911	230,000.00	%	WI	80.00	360	198,346.67	10/31/2020	19,834.67	19,834.67
Group 1	0025969816	195,000.00	%	CA	75.00	360	167,289.32	10/31/2020	16,728.93	16,728.93
Group 1	0025969850	368,000.00	%	MT	73.00	360	321,576.60	10/31/2020	32,157.66	32,157.66
Group 1	0025969995	190,000.00	%	OK	80.00	360	163,571.45	10/31/2020	16,357.14	16,357.14
Group 1	0025970240	141,000.00	%	MN	75.00	360	113,532.02	10/31/2020	11,353.20	11,353.20
Group 1	0025970561	135,000.00	%	PR	75.00	360	116,290.86	10/31/2020	11,629.09	11,629.09
Group 1	0025970929	162,000.00	%	KY	75.00	360	140,660.67	10/31/2020	14,066.07	14,066.07
Group 1	0025971640	290,000.00	%	TX	79.00	360	252,295.28	10/31/2020	25,229.53	25,229.53
Group 1	0025971737	89,000.00	%	TX	75.00	360	77,456.48	10/31/2020	7,745.65	7,745.65
Group 1	0025971813	248,000.00	%	CO	66.00	360	215,886.99	10/31/2020	21,588.70	21,588.70
Group 1	0025971902	276,000.00	%	IL	80.00	360	239,872.71	10/31/2020	23,987.27	23,987.27
Group 1	0025972353	361,000.00	%	IL	77.00	360	315,357.00	10/31/2020	31,535.70	31,535.70
Group 1	0025972387	356,000.00	%	WI	75.00	360	302,314.42	10/31/2020	30,231.44	30,231.44
Group 1	0025972630	280,000.00	%	NV	69.00	360	247,531.89	10/31/2020	24,753.19	24,753.19
Group 1	0025972642	188,000.00	%	NC	75.00	360	162,779.15	10/31/2020	16,277.91	16,277.91
Group 1	0025972934	135,000.00	%	NJ	80.00	360	116,725.03	10/31/2020	11,672.50	11,672.50
Group 1	0025973765	239,000.00	%	CA	80.00	360	204,497.24	10/31/2020	20,449.72	20,449.72
Group 1	0025974015	228,000.00	%	CA	62.00	360	195,855.22	10/31/2020	19,585.52	19,585.52
Group 1	0025974398	520,000.00	%	NY	71.00	360	453,837.76	10/31/2020	45,383.78	45,383.78
Group 1	0025974462	245,000.00	%	FL	80.00	360	210,518.24	10/31/2020	21,051.82	21,051.82
Group 1	0025974876	182,000.00	%	MD	70.00	360	156,683.80	10/31/2020	15,668.38	15,668.38
Group 1	0025975071	189,000.00	%	MD	79.00	360	161,870.50	10/31/2020	16,187.05	16,187.05
Group 1	0025975357	370,000.00	%	WA	75.00	360	322,136.60	10/31/2020	32,213.66	32,213.66
Group 1	0025975922	371,000.00	%	TX	65.00	360	316,844.80	10/31/2020	31,684.48	31,684.48
Group 1	0025976394	229,000.00	%	PR	80.00	360	194,999.19	10/31/2020	19,499.92	19,499.92

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Group 1	0025976573	144,000.00	%	FL	75.00	360	126,838.95	10/31/2020	12,683.89	12,683.89
Group 1	0025976597	415,000.00	%	VA	75.00	360	364,314.21	10/31/2020	36,431.42	36,431.42
Group 1	0025976956	330,000.00	%	CA	66.00	360	269,877.28	10/31/2020	26,987.73	26,987.73
Group 1	0025977018	150,000.00	%	TX	75.00	360	129,271.38	10/31/2020	12,927.14	12,927.14
Group 1	0025977170	240,000.00	%	WI	80.00	360	213,362.51	10/31/2020	21,336.25	21,336.25
Group 1	0025977232	168,000.00	%	OK	80.00	360	147,280.13	10/31/2020	14,728.01	14,728.01
Group 1	0025977624	230,000.00	%	KY	70.00	360	195,602.76	10/31/2020	19,560.28	19,560.28
Group 1	0025977965	200,000.00	%	PA	80.00	360	174,102.22	10/31/2020	17,410.22	17,410.22
Group 1	0025978003	330,000.00	%	OR	75.00	360	285,121.82	10/31/2020	28,512.18	28,512.18
Group 1	0025978522	378,000.00	%	NJ	80.00	360	332,645.65	10/31/2020	33,264.56	33,264.56
Group 1	0025978859	98,000.00	%	NJ	75.00	360	58,627.60	10/31/2020	5,862.76	5,862.76
Group 1	0025978917	206,000.00	%	CA	75.00	360	180,964.42	10/31/2020	18,096.44	18,096.44
Group 1	0025979139	90,000.00	%	WI	80.00	360	77,824.77	10/31/2020	7,782.48	7,782.48
Group 1	0025980820	581,000.00	%	CA	75.00	360	505,703.24	10/31/2020	50,570.32	50,570.32
Group 1	0025981031	100,000.00	%	CA	80.00	360	86,766.44	10/31/2020	8,676.64	8,676.64
Group 1	0025981660	576,000.00	%	NJ	80.00	360	477,771.04	10/31/2020	47,777.10	47,777.10
Group 1	0025982091	257,000.00	%	CA	77.00	360	228,181.19	10/31/2020	22,818.12	22,818.12
Group 1	0025982290	113,000.00	%	PA	80.00	360	98,850.75	10/31/2020	9,885.07	9,885.07
Group 1	0025982387	205,000.00	%	WI	68.00	360	180,684.48	10/31/2020	18,068.45	18,068.45
Group 1	0025982459	379,000.00	%	MD	80.00	360	338,117.37	10/31/2020	33,811.74	33,811.74
Group 1	0025982539	240,000.00	%	PR	79.00	360	210,372.69	10/31/2020	21,037.27	21,037.27
Group 1	0025982540	86,000.00	%	PR	75.00	360	61,773.38	10/31/2020	6,177.34	6,177.34
Group 1	0025982567	343,000.00	%	NC	76.00	360	288,749.94	10/31/2020	28,874.99	28,874.99
Group 1	0025982623	36,000.00	%	TN	75.00	360	32,284.85	10/31/2020	3,228.48	3,228.48
Group 1	0025982626	132,000.00	%	CA	80.00	360	112,199.72	10/31/2020	11,219.97	11,219.97
Group 1	0025982641	33,000.00	%	TN	75.00	360	29,594.15	10/31/2020	2,959.41	2,959.41
Group 1	0025983018	160,000.00	%	MN	80.00	360	140,668.35	10/31/2020	14,066.83	14,066.83
Group 1	0025983021	172,000.00	%	NV	80.00	360	152,630.97	10/31/2020	15,263.10	15,263.10
Group 1	0025983197	374,000.00	%	NY	73.00	360	293,393.08	10/31/2020	29,339.31	29,339.31
Group 1	0025983870	345,000.00	%	CA	75.00	360	304,081.05	10/31/2020	30,408.10	30,408.10
Group 1	0025984678	405,000.00	%	UT	68.00	360	349,009.73	10/31/2020	34,900.97	34,900.97
Group 1	0025984740	108,000.00	%	NV	75.00	360	95,751.23	10/31/2020	9,575.12	9,575.12
Group 1	0025985502	180,000.00	%	FL	75.00	360	111,289.75	10/31/2020	11,128.97	11,128.97

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Group 1	0025985567	417,000.00	%	FL	65.00	360	358,468.64	10/31/2020	35,846.86	35,846.86
Group 1	0025985614	123,000.00	%	PR	79.00	360	105,306.39	10/31/2020	10,530.64	10,530.64
Group 1	0025985748	212,000.00	%	TN	74.00	360	183,234.38	10/31/2020	18,323.44	18,323.44
Group 1	0025985906	406,000.00	%	CA	70.00	360	349,296.82	10/31/2020	34,929.68	34,929.68
Group 1	0025987211	92,000.00	%	OR	62.00	360	80,647.38	10/31/2020	8,064.74	8,064.74
Group 1	0025987301	150,000.00	%	CA	67.00	360	131,199.23	10/31/2020	13,119.92	13,119.92
Group 1	0025988037	99,000.00	%	TN	80.00	360	88,801.00	10/31/2020	8,880.10	8,880.10
Group 1	0025988229	231,000.00	%	NJ	70.00	360	196,024.06	10/31/2020	19,602.41	19,602.41
Group 1	0025988568	100,000.00	%	SC	80.00	360	87,693.05	10/31/2020	8,769.30	8,769.30
Group 1	0025988768	542,000.00	%	CA	80.00	360	469,591.25	10/31/2020	46,959.12	46,959.12
Group 1	0025989022	180,000.00	%	FL	72.00	360	178,632.22	10/31/2020	17,863.22	17,863.22
Group 1	0025989077	173,000.00	%	FL	80.00	360	153,315.96	10/31/2020	15,331.60	15,331.60
Group 1	0025989274	108,000.00	%	FL	80.00	360	95,190.58	10/31/2020	9,519.06	9,519.06
Group 1	0025989302	160,000.00	%	NJ	80.00	360	139,368.15	10/31/2020	13,936.81	13,936.81
Group 1	0025990065	139,000.00	%	NJ	75.00	360	121,272.90	10/31/2020	12,127.29	12,127.29
Group 1	0025990123	168,000.00	%	FL	80.00	360	112,818.51	10/31/2020	11,281.85	11,281.85
Group 1	0025990195	120,000.00	%	CT	62.00	360	104,119.59	10/31/2020	10,411.96	10,411.96
Group 1	0025990397	215,000.00	%	IL	66.00	360	187,369.53	10/31/2020	18,736.95	18,736.95
Group 1	0025990423	220,000.00	%	AZ	62.00	360	153,357.26	10/31/2020	15,335.73	15,335.73
Group 1	0025991554	102,000.00	%	KY	68.00	360	89,009.31	10/31/2020	8,900.93	8,900.93
Group 1	0025992993	86,000.00	%	FL	75.00	360	76,937.37	10/31/2020	7,693.74	7,693.74
Group 1	0025992994	95,000.00	%	AZ	68.00	360	84,347.10	10/31/2020	8,434.71	8,434.71
Group 1	0025993184	214,000.00	%	OR	80.00	360	190,357.59	10/31/2020	19,035.76	19,035.76
Group 1	0025993414	280,000.00	%	NJ	80.00	360	238,285.92	10/31/2020	23,828.59	23,828.59
Group 1	0025994552	206,000.00	%	CA	75.00	360	179,645.89	10/31/2020	17,964.59	17,964.59
Group 1	0025994731	144,000.00	%	WA	80.00	360	127,170.98	10/31/2020	12,717.10	12,717.10
Group 1	0025995034	284,000.00	%	OR	80.00	360	249,247.50	10/31/2020	24,924.75	24,924.75
Group 1	0025995327	392,000.00	%	CA	80.00	360	341,073.53	10/31/2020	34,107.35	34,107.35
Group 1	0025995816	324,000.00	%	CA	75.00	360	284,250.31	10/31/2020	28,425.03	28,425.03
Group 1	0025997411	258,000.00	%	LA	80.00	360	228,519.74	10/31/2020	22,851.97	22,851.97
Group 1	0025997433	128,000.00	%	TX	80.00	360	113,810.04	10/31/2020	11,381.00	11,381.00
Group 1	0025997449	326,000.00	%	KY	75.00	360	291,551.99	10/31/2020	30,236.14	30,236.14
Group 1	0025998612	77,000.00	%	CA	70.00	360	68,939.68	10/31/2020	6,893.97	6,893.97

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

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Group 1	0025999139	327,000.00	%	NY	78.00	360	284,236.17	10/31/2020	28,423.62	28,423.62
Group 1	0025999499	151,000.00	%	NJ	70.00	360	133,132.76	10/31/2020	13,313.28	13,313.28
Group 1	0025999732	46,000.00	%	IL	80.00	360	39,981.69	10/31/2020	3,998.17	3,998.17
Group 1	0026000730	71,000.00	%	PR	75.00	360	62,955.34	10/31/2020	6,295.53	6,295.53
Group 1	0026000880	48,000.00	%	NJ	80.00	360	43,087.00	10/31/2020	4,308.70	4,308.70
Group 1	0026000982	204,000.00	%	PR	77.00	360	176,528.83	10/31/2020	17,652.88	17,652.88
Group 1	0026001246	128,000.00	%	CO	80.00	360	113,112.11	10/31/2020	11,311.21	11,311.21
Group 1	0026002724	262,000.00	%	AZ	75.00	360	229,286.24	10/31/2020	22,928.62	22,928.62
Group 1	0026002785	160,000.00	%	IL	80.00	360	136,526.25	10/31/2020	13,652.62	13,652.62
Group 1	0026003325	360,000.00	%	NV	76.00	360	301,522.56	10/31/2020	30,152.26	30,152.26
Group 1	0026003371	384,000.00	%	WA	78.00	360	334,734.16	10/31/2020	33,473.42	33,473.42
Group 1	0026003390	329,000.00	%	CA	80.00	360	286,728.25	10/31/2020	28,672.82	28,672.82
Group 1	0026003754	196,000.00	%	OR	80.00	360	170,447.17	10/31/2020	17,044.72	17,044.72
Group 1	0026004894	141,000.00	%	TX	63.00	360	122,957.82	10/31/2020	12,295.78	12,295.78
Group 1	0026004964	267,000.00	%	NY	69.00	360	236,375.23	10/31/2020	23,637.52	23,637.52
Group 1	0026005638	122,000.00	%	LA	77.00	360	107,724.62	10/31/2020	10,772.46	10,772.46
Group 1	0026006004	410,000.00	%	NJ	68.00	360	355,743.55	10/31/2020	35,574.35	35,574.35
Group 1	0026006755	144,000.00	%	CA	80.00	360	126,367.31	10/31/2020	12,636.73	12,636.73
Group 1	0026007393	128,000.00	%	PR	75.00	360	111,287.41	10/31/2020	11,128.74	11,128.74
Group 1	0026007653	138,000.00	%	NV	80.00	360	121,559.98	10/31/2020	12,156.00	12,156.00
Group 1	0026007911	158,000.00	%	IL	80.00	360	139,825.24	10/31/2020	13,982.52	13,982.52
Group 1	0026007988	121,000.00	%	PA	62.00	360	103,679.16	10/31/2020	10,367.92	10,367.92
Group 1	0026008180	326,000.00	%	PA	79.00	360	286,433.22	10/31/2020	28,643.32	28,643.32
Group 1	0026008983	335,000.00	%	WA	75.00	360	286,319.86	10/31/2020	28,631.99	28,631.99
Group 1	0026009097	33,000.00	%	MO	75.00	360	28,832.35	10/31/2020	2,883.23	2,883.23
Group 1	0026009154	375,000.00	%	WA	75.00	360	331,342.15	10/31/2020	33,134.21	33,134.21
Group 1	0026009427	245,000.00	%	CA	70.00	360	217,005.41	10/31/2020	21,700.54	21,700.54
Group 1	0026009883	184,000.00	%	NV	76.00	360	164,335.35	10/31/2020	16,433.53	16,433.53
Group 1	0026010833	270,000.00	%	CA	70.00	360	238,003.62	10/31/2020	23,800.36	23,800.36
Group 1	0026011081	368,000.00	%	UT	80.00	360	319,272.74	10/31/2020	31,927.27	31,927.27
Group 1	0026011245	189,000.00	%	FL	67.00	360	161,645.67	10/31/2020	16,164.57	16,164.57
Group 1	0026011706	263,000.00	%	FL	75.00	360	232,506.00	10/31/2020	23,250.60	23,250.60
Group 1	0026012533	110,000.00	%	OK	75.00	360	97,155.70	10/31/2020	9,715.57	9,715.57

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

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Group 1	0026012619	74,000.00	%	KY	70.00	360	64,130.63	10/31/2020	6,413.06	6,413.06
Group 1	0026013200	130,000.00	%	VA	80.00	360	116,335.73	10/31/2020	11,633.57	11,633.57
Group 1	0026013495	84,000.00	%	NV	80.00	360	68,149.04	10/31/2020	6,814.90	6,814.90
Group 1	0026014189	292,000.00	%	CA	80.00	360	257,874.23	10/31/2020	25,787.42	25,787.42
Group 1	0026014448	276,000.00	%	NC	80.00	360	244,340.28	10/31/2020	24,434.03	24,434.03
Group 2	0026015047	185,000.00	%	TX	95.00	360	152,602.65	10/31/2020	15,260.26	15,260.26
Group 2	0026015175	124,000.00	%	IL	95.00	360	106,384.66	10/31/2020	10,638.47	10,638.47
Group 2	0026015178	150,000.00	%	PA	97.00	360	128,739.11	10/31/2020	12,873.91	12,873.91
Group 2	0026015657	237,000.00	%	NJ	95.00	360	204,008.97	10/31/2020	20,400.90	20,400.90
Group 2	0026016019	379,000.00	%	CA	97.00	360	324,190.85	10/31/2020	32,419.08	32,419.08
Group 2	0026016237	280,000.00	%	CO	95.00	360	242,630.93	10/31/2020	24,263.09	24,263.09
Group 2	0026016281	209,000.00	%	FL	95.00	360	185,497.71	10/31/2020	18,549.77	18,549.77
Group 2	0026016493	271,000.00	%	TN	95.00	360	229,146.44	10/31/2020	22,914.64	22,914.64
Group 2	0026016687	196,000.00	%	KY	87.00	360	167,545.41	10/31/2020	16,754.54	16,754.54
Group 2	0026017029	272,000.00	%	NC	90.00	360	235,535.19	10/31/2020	23,553.52	23,553.52
Group 2	0026017250	315,000.00	%	WA	90.00	360	248,934.03	10/31/2020	24,893.40	24,893.40
Group 2	0026017356	387,000.00	%	CA	90.00	360	322,843.87	10/31/2020	32,284.39	32,284.39
Group 2	0026017666	377,000.00	%	TX	90.00	360	331,715.91	10/31/2020	33,171.59	33,171.59
Group 2	0026017723	351,000.00	%	NY	88.00	360	304,530.89	10/31/2020	30,453.09	30,453.09
Group 2	0026017958	239,000.00	%	MD	90.00	360	206,025.32	10/31/2020	20,602.53	20,602.53
Group 2	0026018351	258,000.00	%	NC	95.00	360	224,282.02	10/31/2020	22,428.20	22,428.20
Group 2	0026018711	88,000.00	%	PA	90.00	360	75,893.25	10/31/2020	7,589.32	7,589.32
Group 2	0026018884	176,000.00	%	PA	95.00	360	151,413.68	10/31/2020	15,141.37	15,141.37
Group 2	0026018951	324,000.00	%	NJ	90.00	360	278,822.54	10/31/2020	27,882.25	27,882.25
Group 2	0026019092	466,000.00	%	MA	86.00	360	400,608.46	10/31/2020	40,060.85	40,060.85
Group 2	0026019413	80,000.00	%	KS	95.00	360	68,738.86	10/31/2020	6,873.89	6,873.89
Group 2	0026019427	84,000.00	%	TN	95.00	360	73,706.51	10/31/2020	7,370.65	7,370.65
Group 2	0026019819	127,000.00	%	PA	95.00	360	110,659.89	10/31/2020	11,065.99	11,065.99
Group 2	0026020073	152,000.00	%	FL	95.00	360	132,910.95	10/31/2020	13,291.09	13,291.09
Group 2	0026020743	361,000.00	%	NY	94.00	360	310,755.88	10/31/2020	31,075.59	31,075.59
Group 2	0026020760	253,000.00	%	CA	92.00	360	218,952.23	10/31/2020	21,895.22	21,895.22
Group 2	0026020854	279,000.00	%	WA	90.00	360	236,983.89	10/31/2020	23,698.39	23,698.39
Group 2	0026020866	249,000.00	%	NY	93.00	360	214,542.47	10/31/2020	21,454.25	21,454.25

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Group 2	0026020976	300,000.00	%	WA	90.00	360	260,974.74	10/31/2020	26,097.47	26,097.47
Group 2	0026020984	242,000.00	%	TX	89.00	360	211,653.02	10/31/2020	21,165.30	21,165.30
Group 2	0026021436	118,000.00	%	IL	95.00	360	102,711.45	10/31/2020	10,271.14	10,271.14
Group 2	0026022109	163,000.00	%	OH	97.00	360	137,708.83	10/31/2020	13,770.88	13,770.88
Group 2	0026022266	106,000.00	%	TN	95.00	360	91,042.64	10/31/2020	9,104.26	9,104.26
Group 2	0026022334	109,000.00	%	FL	95.00	360	95,706.54	10/31/2020	9,570.65	9,570.65
Group 2	0026022356	105,000.00	%	FL	95.00	360	88,678.34	10/31/2020	8,867.83	8,867.83
Group 2	0026022434	227,000.00	%	MN	90.00	360	197,572.89	10/31/2020	19,757.29	19,757.29
Group 2	0026022771	198,000.00	%	CO	90.00	360	167,002.88	10/31/2020	16,700.29	16,700.29
Group 2	0026023417	166,000.00	%	TX	95.00	360	134,236.35	10/31/2020	13,423.63	13,423.63
Group 2	0026023646	234,000.00	%	CO	85.00	360	184,476.22	10/31/2020	18,447.62	18,447.62
Group 2	0026023715	154,000.00	%	MI	95.00	360	128,913.19	10/31/2020	12,891.32	12,891.32
Group 2	0026023752	157,000.00	%	CA	95.00	360	134,242.69	10/31/2020	13,424.27	13,424.27
Group 2	0026023918	190,000.00	%	CA	95.00	360	162,716.35	10/31/2020	16,271.63	16,271.63
Group 2	0026024084	186,000.00	%	MN	95.00	360	152,540.70	10/31/2020	15,254.07	15,254.07
Group 2	0026024217	190,000.00	%	TX	95.00	360	162,179.42	10/31/2020	16,217.94	16,217.94
Group 2	0026024552	417,000.00	%	VA	95.00	360	357,102.74	10/31/2020	35,710.27	35,710.27
Group 2	0026024843	348,000.00	%	TX	90.00	360	289,837.84	10/31/2020	28,983.78	28,983.78
Group 2	0026024947	219,000.00	%	VA	95.00	360	187,174.26	10/31/2020	18,717.43	18,717.43
Group 2	0026025400	265,000.00	%	IL	88.00	360	229,347.54	10/31/2020	22,934.75	22,934.75
Group 2	0026025464	209,000.00	%	MI	95.00	360	180,726.50	10/31/2020	18,072.65	18,072.65
Group 2	0026025857	392,000.00	%	NY	90.00	360	337,244.24	10/31/2020	33,724.42	33,724.42
Group 2	0026025971	236,000.00	%	MD	95.00	360	206,129.53	10/31/2020	20,612.95	20,612.95
Group 2	0026026306	150,000.00	%	NC	91.00	360	125,029.52	10/31/2020	12,502.95	12,502.95
Group 2	0026026541	167,000.00	%	FL	90.00	360	125,098.44	10/31/2020	12,509.84	12,509.84
Group 2	0026026658	185,000.00	%	OK	89.00	360	153,019.10	10/31/2020	15,301.91	15,301.91
Group 2	0026026695	113,000.00	%	KS	97.00	360	97,481.77	10/31/2020	9,748.18	9,748.18
Group 2	0026026953	204,000.00	%	TX	95.00	360	172,333.36	10/31/2020	17,233.34	17,233.34
Group 2	0026026995	219,000.00	%	TX	95.00	360	189,585.83	10/31/2020	18,958.58	18,958.58
Group 2	0026027005	196,000.00	%	CT	95.00	360	165,313.82	10/31/2020	16,531.38	16,531.38
Group 2	0026027287	155,000.00	%	PA	95.00	360	134,063.22	10/31/2020	13,406.32	13,406.32
Group 2	0026027291	169,000.00	%	PA	95.00	360	139,812.05	10/31/2020	13,981.20	13,981.20
Group 2	0026027296	153,000.00	%	GA	86.00	360	126,931.18	10/31/2020	12,693.12	12,693.12

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Group 2	0026027438	151,000.00	%	CA	90.00	360	130,265.33	10/31/2020	13,026.53	13,026.53
Group 2	0026027463	170,000.00	%	NH	92.00	360	146,404.11	10/31/2020	14,640.41	14,640.41
Group 2	0026027647	154,000.00	%	LA	97.00	360	130,232.11	10/31/2020	13,023.21	13,023.21
Group 2	0026027693	155,000.00	%	LA	95.00	360	135,211.51	10/31/2020	13,521.15	13,521.15
Group 2	0026027856	280,000.00	%	GA	95.00	360	242,403.89	10/31/2020	24,240.39	24,240.39
Group 2	0026028073	211,000.00	%	NV	90.00	360	181,803.83	10/31/2020	18,180.38	18,180.38
Group 2	0026028157	288,000.00	%	GA	90.00	360	247,603.53	10/31/2020	24,760.35	24,760.35
Group 2	0026028188	359,000.00	%	NC	90.00	360	309,466.89	10/31/2020	30,946.69	30,946.69
Group 2	0026028279	212,000.00	%	MD	97.00	360	184,552.28	10/31/2020	18,455.23	18,455.23
Group 2	0026028619	269,000.00	%	CA	90.00	360	231,526.72	10/31/2020	23,152.67	23,152.67
Group 2	0026028778	282,000.00	%	MN	95.00	360	246,271.75	10/31/2020	24,627.17	24,627.17
Group 2	0026028960	235,000.00	%	PA	88.00	360	201,728.14	10/31/2020	20,172.81	20,172.81
Group 2	0026029163	417,000.00	%	MD	88.00	360	356,077.49	10/31/2020	35,607.75	35,607.75
Group 2	0026029195	295,000.00	%	NY	95.00	360	254,354.25	10/31/2020	25,435.42	25,435.42
Group 2	0026029388	315,000.00	%	GA	90.00	360	242,623.79	10/31/2020	24,262.38	24,262.38
Group 2	0026029465	361,000.00	%	GA	95.00	360	293,591.46	10/31/2020	29,359.15	29,359.15
Group 2	0026029683	198,000.00	%	OH	90.00	360	165,446.93	10/31/2020	16,544.69	16,544.69
Group 2	0026029994	225,000.00	%	LA	89.00	360	193,004.39	10/31/2020	19,300.44	19,300.44
Group 2	0026030007	410,000.00	%	TX	95.00	360	350,745.67	10/31/2020	35,074.57	35,074.57
Group 2	0026030211	313,000.00	%	AZ	90.00	360	268,518.13	10/31/2020	26,851.81	26,851.81
Group 2	0026030628	330,000.00	%	FL	90.00	360	281,871.69	10/31/2020	28,187.17	28,187.17
Group 2	0026030712	166,000.00	%	CA	90.00	360	142,543.77	10/31/2020	14,254.38	14,254.38
Group 2	0026030971	133,000.00	%	CA	95.00	360	114,059.29	10/31/2020	11,405.93	11,405.93
Group 2	0026030973	115,000.00	%	GA	95.00	360	98,544.24	10/31/2020	9,854.42	9,854.42
Group 2	0026031043	380,000.00	%	VA	95.00	360	323,390.68	10/31/2020	32,339.07	32,339.07
Group 2	0026031187	356,000.00	%	CT	95.00	360	303,884.79	10/31/2020	30,388.48	30,388.48
Group 2	0026031344	149,000.00	%	TX	94.00	360	127,900.00	10/31/2020	12,790.00	12,790.00
Group 2	0026031478	255,000.00	%	FL	95.00	360	219,515.32	10/31/2020	21,951.53	21,951.53
Group 2	0026031497	314,000.00	%	FL	95.00	360	269,156.85	10/31/2020	26,915.68	26,915.68
Group 2	0026031811	208,000.00	%	CA	95.00	360	176,732.62	10/31/2020	17,673.26	17,673.26
Group 2	0026032353	414,000.00	%	CA	90.00	360	357,481.28	10/31/2020	35,748.13	35,748.13
Group 2	0026032693	409,000.00	%	AZ	95.00	360	343,896.55	10/31/2020	34,389.65	34,389.65
Group 2	0026032844	391,000.00	%	VA	97.00	360	337,491.46	10/31/2020	33,749.15	33,749.15

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0026032855	122,000.00	%	NY	90.00	360	104,661.67	10/31/2020	10,466.17	10,466.17
Group 2	0026032891	143,000.00	%	CO	95.00	360	122,551.38	10/31/2020	12,255.14	12,255.14
Group 2	0026033036	122,000.00	%	LA	95.00	360	105,546.58	10/31/2020	10,554.66	10,554.66
Group 2	0026033071	119,000.00	%	IL	95.00	360	101,251.49	10/31/2020	10,125.15	10,125.15
Group 2	0026033219	114,000.00	%	TX	95.00	360	103,259.23	10/31/2020	10,325.92	10,325.92
Group 2	0026033295	132,000.00	%	NV	95.00	360	102,625.75	10/31/2020	10,262.57	10,262.57
Group 2	0026033324	119,000.00	%	FL	95.00	360	101,431.03	10/31/2020	10,143.10	10,143.10
Group 2	0026033350	140,000.00	%	CA	90.00	360	117,346.75	10/31/2020	11,734.67	11,734.67
Group 2	0026033405	119,000.00	%	TX	95.00	360	102,267.03	10/31/2020	10,226.70	10,226.70
Group 2	0026033522	149,000.00	%	NC	90.00	360	128,566.49	10/31/2020	12,856.65	12,856.65
Group 2	0026033557	136,000.00	%	SC	97.00	360	117,242.94	10/31/2020	11,724.29	11,724.29
Group 2	0026034074	286,000.00	%	OH	97.00	360	247,288.27	10/31/2020	24,728.83	24,728.83
Group 2	0026035332	394,000.00	%	TX	93.00	360	342,303.54	10/31/2020	34,230.35	34,230.35
Group 2	0026035529	325,000.00	%	ND	95.00	360	280,356.48	10/31/2020	28,035.65	28,035.65
Group 2	0026036463	347,000.00	%	IL	95.00	360	286,731.18	10/31/2020	28,673.12	28,673.12
Group 2	0026036610	130,000.00	%	GA	90.00	360	113,006.72	10/31/2020	11,300.67	11,300.67
Group 2	0026037378	128,000.00	%	GA	95.00	360	111,942.01	10/31/2020	11,194.20	11,194.20
Group 2	0026037437	369,000.00	%	FL	90.00	360	315,840.46	10/31/2020	31,584.05	31,584.05
Group 2	0026037501	331,000.00	%	TX	95.00	360	283,234.30	10/31/2020	28,323.43	28,323.43
Group 2	0026037505	266,000.00	%	PA	95.00	360	229,465.56	10/31/2020	22,946.56	22,946.56
Group 2	0026037623	338,000.00	%	NJ	90.00	360	266,011.89	10/31/2020	26,601.19	26,601.19
Group 2	0026037647	338,000.00	%	AZ	95.00	360	293,463.38	10/31/2020	29,346.34	29,346.34
Group 2	0026038252	297,000.00	%	NH	90.00	360	261,833.59	10/31/2020	26,183.36	26,183.36
Group 2	0026038583	365,000.00	%	CA	90.00	360	313,890.53	10/31/2020	31,389.05	31,389.05
Group 2	0026038772	214,000.00	%	TX	95.00	360	184,540.88	10/31/2020	18,454.09	18,454.09
Group 2	0026038911	269,000.00	%	PR	97.00	360	235,524.67	10/31/2020	23,552.47	23,552.47
Group 2	0026039228	124,000.00	%	PR	86.00	360	108,341.35	10/31/2020	10,834.13	10,834.13
Group 2	0026039232	166,000.00	%	PR	95.00	360	145,455.43	10/31/2020	14,545.54	14,545.54
Group 2	0026039238	405,000.00	%	PR	97.00	360	354,831.81	10/31/2020	35,483.18	35,483.18
Group 2	0026039249	199,000.00	%	PR	97.00	360	172,266.80	10/31/2020	17,226.68	17,226.68
Group 2	0026039513	340,000.00	%	VA	85.00	360	252,476.01	10/31/2020	25,247.60	25,247.60
Group 2	0026039519	233,000.00	%	NV	95.00	360	201,967.41	10/31/2020	20,196.74	20,196.74
Group 2	0026039746	338,000.00	%	AZ	90.00	360	293,797.95	10/31/2020	29,379.79	29,379.79

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Group 2	0026039852	509,000.00	%	CA	90.00	360	438,699.48	10/31/2020	43,869.95	43,869.95
Group 2	0026040005	96,000.00	%	FL	95.00	360	82,944.02	10/31/2020	8,294.40	8,294.40
Group 2	0026040957	286,000.00	%	PA	90.00	360	245,971.49	10/31/2020	24,597.15	24,597.15
Group 2	0026041442	262,000.00	%	MD	90.00	360	225,604.98	10/31/2020	22,560.50	22,560.50
Group 2	0026041480	304,000.00	%	MD	95.00	360	258,834.95	10/31/2020	25,883.49	25,883.49
Group 2	0026041775	225,000.00	%	NJ	90.00	360	195,583.50	10/31/2020	19,558.35	19,558.35
Group 2	0026042049	373,000.00	%	NY	97.00	360	327,065.96	10/31/2020	32,706.60	32,706.60
Group 2	0026042104	189,000.00	%	WA	90.00	360	164,749.56	10/31/2020	16,474.96	16,474.96
Group 2	0026042472	464,000.00	%	NJ	90.00	360	402,083.64	10/31/2020	40,208.36	40,208.36
Group 2	0026042882	185,000.00	%	NJ	95.00	360	160,291.76	10/31/2020	16,029.18	16,029.18
Group 2	0026042928	272,000.00	%	MD	93.00	360	238,143.47	10/31/2020	23,814.35	23,814.35
Group 2	0026043342	311,000.00	%	PA	90.00	360	271,729.93	10/31/2020	27,172.99	27,172.99
Group 2	0026043406	332,000.00	%	CO	95.00	360	288,237.78	10/31/2020	28,823.78	28,823.78
Group 2	0026043452	394,000.00	%	MD	95.00	360	344,117.58	10/31/2020	34,411.76	34,411.76
Group 2	0026043514	215,000.00	%	TX	90.00	360	180,658.01	10/31/2020	18,065.80	18,065.80
Group 2	0026043626	375,000.00	%	MI	95.00	360	326,403.09	10/31/2020	32,640.31	32,640.31
Group 2	0026044228	172,000.00	%	NV	93.00	360	150,859.82	10/31/2020	15,085.98	15,085.98
Group 2	0026044404	390,000.00	%	NY	95.00	360	336,202.47	10/31/2020	33,620.25	33,620.25
Group 2	0026044466	405,000.00	%	NY	84.00	360	348,525.48	10/31/2020	34,852.55	34,852.55
Group 2	0026044511	380,000.00	%	NY	95.00	360	317,828.21	10/31/2020	31,782.82	31,782.82
Group 2	0026044642	254,000.00	%	NJ	84.00	360	219,671.11	10/31/2020	21,967.11	21,967.11
Group 2	0026044731	284,000.00	%	TX	95.00	360	247,674.38	10/31/2020	24,767.44	24,767.44
Group 2	0026044783	207,000.00	%	KS	95.00	360	179,919.28	10/31/2020	17,991.93	17,991.93
Group 2	0026044799	324,000.00	%	AR	90.00	360	281,089.70	10/31/2020	28,108.97	28,108.97
Group 2	0026044870	378,000.00	%	VA	90.00	360	329,449.17	10/31/2020	32,944.92	32,944.92
Group 2	0026044897	271,000.00	%	MN	95.00	360	235,690.98	10/31/2020	23,569.10	23,569.10
Group 2	0026044933	271,000.00	%	TX	95.00	360	236,321.25	10/31/2020	23,632.12	23,632.12
Group 2	0026045470	102,000.00	%	KS	95.00	360	89,172.41	10/31/2020	8,917.24	8,917.24
Group 2	0026045557	243,000.00	%	CA	95.00	360	212,696.02	10/31/2020	21,269.60	21,269.60
Group 2	0026045558	213,000.00	%	OH	95.00	360	187,095.35	10/31/2020	18,709.53	18,709.53
Group 2	0026045642	192,000.00	%	GA	95.00	360	165,744.73	10/31/2020	16,574.47	16,574.47
Group 2	0026045879	245,000.00	%	SC	95.00	360	212,080.67	10/31/2020	21,208.07	21,208.07
Group 2	0026046087	243,000.00	%	MD	97.00	360	211,375.12	10/31/2020	21,137.51	21,137.51

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Group 2	0026046628	258,000.00	%	OK	95.00	360	221,059.50	10/31/2020	22,105.95	22,105.95
Group 2	0026046894	108,000.00	%	MI	95.00	360	93,267.66	10/31/2020	9,326.77	9,326.77
Group 2	0026046907	109,000.00	%	FL	95.00	360	94,845.44	10/31/2020	9,484.54	9,484.54
Group 2	0026047428	147,000.00	%	NY	95.00	360	126,999.86	10/31/2020	12,699.99	12,699.99
Group 2	0026047505	138,000.00	%	VA	97.00	360	119,544.85	10/31/2020	11,954.48	11,954.48
Group 2	0026047573	123,000.00	%	NH	90.00	360	106,868.86	10/31/2020	10,686.89	10,686.89
Group 2	0026048243	195,000.00	%	TX	95.00	360	167,771.21	10/31/2020	16,777.12	16,777.12
Group 2	0026048789	318,000.00	%	MN	95.00	360	272,839.56	10/31/2020	27,283.96	27,283.96
Group 2	0026049246	280,000.00	%	FL	95.00	360	235,475.76	10/31/2020	23,547.58	23,547.58
Group 2	0026049646	417,000.00	%	NY	90.00	360	354,886.19	10/31/2020	35,488.62	35,488.62
Group 2	0026050002	351,000.00	%	WA	95.00	360	301,695.97	10/31/2020	30,169.60	30,169.60
Group 2	0026050029	315,000.00	%	NY	90.00	360	271,183.81	10/31/2020	27,118.38	27,118.38
Group 2	0026050040	118,000.00	%	NY	95.00	360	100,689.33	10/31/2020	10,068.93	10,068.93
Group 2	0026050294	310,000.00	%	VA	89.00	360	256,921.42	10/31/2020	25,692.14	25,692.14
Group 2	0026050406	195,000.00	%	AL	95.00	360	166,918.42	10/31/2020	16,691.84	16,691.84
Group 2	0026050435	195,000.00	%	FL	85.00	360	167,532.09	10/31/2020	16,753.21	16,753.21
Group 2	0026050598	285,000.00	%	MI	95.00	360	239,597.13	10/31/2020	23,959.71	23,959.71
Group 2	0026051003	162,000.00	%	NC	90.00	360	137,670.19	10/31/2020	13,767.02	13,767.02
Group 2	0026051125	173,000.00	%	MN	90.00	360	151,358.80	10/31/2020	15,135.88	15,135.88
Group 2	0026051281	154,000.00	%	WI	91.00	360	134,008.59	10/31/2020	13,400.86	13,400.86
Group 2	0026051515	157,000.00	%	TN	95.00	360	125,646.28	10/31/2020	12,564.63	12,564.63
Group 2	0026051612	263,000.00	%	OH	93.00	360	236,615.62	10/31/2020	23,661.56	23,661.56
Group 2	0026051975	359,000.00	%	SC	95.00	360	310,028.60	10/31/2020	31,002.86	31,002.86
Group 2	0026052451	192,000.00	%	LA	97.00	360	164,308.84	10/31/2020	16,430.88	16,430.88
Group 2	0026052519	347,000.00	%	CA	95.00	360	300,901.48	10/31/2020	30,090.15	30,090.15
Group 2	0026052720	97,000.00	%	SC	89.00	360	83,111.15	10/31/2020	8,311.11	8,311.11
Group 2	0026052805	504,000.00	%	NY	90.00	360	435,685.89	10/31/2020	43,568.59	43,568.59
Group 2	0026053040	116,000.00	%	TX	95.00	360	101,846.24	10/31/2020	10,184.62	10,184.62
Group 2	0026053638	133,000.00	%	OH	90.00	360	107,920.31	10/31/2020	10,792.03	10,792.03
Group 2	0026053731	175,000.00	%	TX	95.00	360	149,513.06	10/31/2020	14,951.31	14,951.31
Group 2	0026054356	324,000.00	%	NY	90.00	360	198,224.54	10/31/2020	19,822.45	19,822.45
Group 2	0026054393	222,000.00	%	TN	95.00	360	187,077.50	10/31/2020	18,707.75	18,707.75
Group 2	0026054744	215,000.00	%	PA	93.00	360	185,309.50	10/31/2020	18,530.95	18,530.95

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Group 2	0026054897	388,000.00	%	MO	85.00	360	334,306.72	10/31/2020	33,430.67	33,430.67
Group 2	0026055036	341,000.00	%	VA	85.00	360	293,568.21	10/31/2020	29,356.82	29,356.82
Group 2	0026055420	335,000.00	%	CA	95.00	360	287,224.65	10/31/2020	28,722.46	28,722.46
Group 2	0026055734	416,000.00	%	IL	95.00	360	365,089.73	10/31/2020	36,508.97	36,508.97
Group 2	0026055762	180,000.00	%	TX	95.00	360	159,043.89	10/31/2020	15,904.39	15,904.39
Group 2	0026055804	185,000.00	%	AZ	95.00	360	161,896.03	10/31/2020	16,189.60	16,189.60
Group 2	0026055876	346,000.00	%	CA	95.00	360	303,350.66	10/31/2020	30,335.07	30,335.07
Group 2	0026055922	259,000.00	%	UT	95.00	360	227,432.76	10/31/2020	22,743.28	22,743.28
Group 2	0026056078	106,000.00	%	MO	91.00	360	92,539.27	10/31/2020	9,253.93	9,253.93
Group 2	0026056120	126,000.00	%	IA	90.00	360	108,004.65	10/31/2020	10,800.46	10,800.46
Group 2	0026056311	196,000.00	%	GA	82.00	360	169,430.90	10/31/2020	16,943.09	16,943.09
Group 2	0026056334	216,000.00	%	CA	90.00	360	187,005.73	10/31/2020	18,700.57	18,700.57
Group 2	0026056460	224,000.00	%	CO	95.00	360	195,059.81	10/31/2020	19,505.98	19,505.98
Group 2	0026057403	88,000.00	%	AR	90.00	360	73,077.37	10/31/2020	7,307.74	7,307.74
Group 2	0026057479	246,000.00	%	TX	95.00	360	213,676.96	10/31/2020	21,367.70	21,367.70
Group 2	0026057814	248,000.00	%	PA	90.00	360	204,015.17	10/31/2020	20,401.52	20,401.52
Group 2	0026058053	337,000.00	%	CA	95.00	360	292,817.32	10/31/2020	29,281.73	29,281.73
Group 2	0026058124	270,000.00	%	OR	90.00	360	235,696.26	10/31/2020	23,569.63	23,569.63
Group 2	0026058581	264,000.00	%	NJ	95.00	360	45,659.14	10/31/2020	4,565.91	4,565.91
Group 2	0026058582	183,000.00	%	AR	95.00	360	159,559.70	10/31/2020	15,955.97	15,955.97
Group 2	0026058618	126,000.00	%	KS	97.00	360	109,625.89	10/31/2020	10,962.59	10,962.59
Group 2	0026058652	275,000.00	%	TX	95.00	360	216,014.61	10/31/2020	21,601.46	21,601.46
Group 2	0026058869	114,000.00	%	MI	97.00	360	99,427.10	10/31/2020	9,942.71	9,942.71
Group 2	0026058981	201,000.00	%	TX	95.00	360	182,515.79	10/31/2020	18,251.58	18,251.58
Group 2	0026059103	169,000.00	%	TX	95.00	360	147,418.68	10/31/2020	14,741.87	14,741.87
Group 2	0026059423	150,000.00	%	OK	95.00	360	125,498.51	10/31/2020	12,549.85	12,549.85
Group 2	0026059514	409,000.00	%	AZ	95.00	360	349,001.58	10/31/2020	34,900.16	34,900.16
Group 2	0026059702	159,000.00	%	TX	97.00	360	139,433.24	10/31/2020	13,943.32	13,943.32
Group 2	0026059840	95,000.00	%	IA	97.00	360	82,705.20	10/31/2020	8,270.52	8,270.52
Group 2	0026059927	205,000.00	%	HI	84.00	360	178,833.88	10/31/2020	17,883.39	17,883.39
Group 2	0026060882	261,000.00	%	CA	90.00	360	227,911.73	10/31/2020	22,791.17	22,791.17
Group 2	0026061587	267,000.00	%	NC	93.00	360	227,612.97	10/31/2020	22,761.30	22,761.30
Group 2	0026062058	417,000.00	%	GA	87.00	360	358,902.19	10/31/2020	35,890.22	35,890.22

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Group 2	0026062769	100,000.00	%	MI	95.00	360	88,335.64	10/31/2020	8,833.56	8,833.56
Group 2	0026063190	394,000.00	%	CT	95.00	360	343,008.37	10/31/2020	34,300.84	34,300.84
Group 2	0026063279	128,000.00	%	TX	95.00	360	113,361.84	10/31/2020	11,336.18	11,336.18
Group 2	0026063579	399,000.00	%	GA	95.00	360	343,584.65	10/31/2020	34,358.46	34,358.46
Group 2	0026063915	154,000.00	%	NM	95.00	360	132,805.14	10/31/2020	13,280.51	13,280.51
Group 2	0026064321	368,000.00	%	CO	95.00	360	306,452.51	10/31/2020	30,645.25	30,645.25
Group 2	0026065015	274,000.00	%	PR	97.00	360	243,968.78	10/31/2020	24,396.88	24,396.88
Group 2	0026065030	136,000.00	%	PR	97.00	360	120,222.38	10/31/2020	12,022.24	12,022.24
Group 2	0026065354	87,000.00	%	KY	82.00	360	75,908.66	10/31/2020	7,590.87	7,590.87
Group 2	0026065647	275,000.00	%	MD	90.00	360	241,937.90	10/31/2020	24,193.79	24,193.79
Group 2	0026065702	234,000.00	%	KS	92.00	360	203,870.62	10/31/2020	20,387.06	20,387.06
Group 2	0026065716	314,000.00	%	LA	95.00	360	274,017.61	10/31/2020	27,401.76	27,401.76
Group 2	0026066406	589,000.00	%	VA	90.00	360	512,869.30	10/31/2020	51,286.93	51,286.93
Group 2	0026066528	252,000.00	%	FL	95.00	360	220,652.96	10/31/2020	22,065.30	22,065.30
Group 2	0026066758	271,000.00	%	TX	95.00	360	236,899.75	10/31/2020	23,689.97	23,689.97
Group 2	0026066889	417,000.00	%	OR	94.00	360	361,913.51	10/31/2020	36,191.35	36,191.35
Group 2	0026067275	220,000.00	%	IL	88.00	360	188,458.45	10/31/2020	18,845.84	18,845.84
Group 2	0026067612	405,000.00	%	PA	90.00	360	350,635.33	10/31/2020	35,063.53	35,063.53
Group 2	0026067712	125,000.00	%	FL	97.00	360	109,914.97	10/31/2020	10,991.50	10,991.50
Group 2	0026067847	153,000.00	%	GU	90.00	360	133,543.59	10/31/2020	13,354.36	13,354.36
Group 2	0026067859	209,000.00	%	NJ	95.00	360	179,354.69	10/31/2020	17,935.47	17,935.47
Group 2	0026068067	315,000.00	%	PA	88.00	360	273,408.85	10/31/2020	27,340.88	27,340.88
Group 2	0026068521	254,000.00	%	TX	97.00	360	219,328.17	10/31/2020	21,932.82	21,932.82
Group 2	0026069083	170,000.00	%	MD	85.00	360	134,177.06	10/31/2020	13,417.71	13,417.71
Group 2	0026069538	378,000.00	%	NC	88.00	360	312,940.19	10/31/2020	31,294.02	31,294.02
Group 2	0026070372	164,000.00	%	TX	95.00	360	134,794.45	10/31/2020	13,479.44	13,479.44
Group 2	0026070405	168,000.00	%	TX	89.00	360	144,353.87	10/31/2020	14,435.39	14,435.39
Group 2	0026070546	417,000.00	%	CA	85.00	360	296,273.15	10/31/2020	29,627.31	29,627.31
Group 2	0026070618	68,000.00	%	WI	88.00	360	57,912.96	10/31/2020	5,791.30	5,791.30
Group 2	0026071090	308,000.00	%	TX	97.00	360	268,518.08	10/31/2020	26,851.81	26,851.81
Group 2	0026071197	173,000.00	%	IL	85.00	360	148,970.56	10/31/2020	14,897.06	14,897.06
Group 2	0026071356	209,000.00	%	CA	95.00	360	180,713.62	10/31/2020	18,071.36	18,071.36
Group 2	0026071548	324,000.00	%	MO	95.00	360	276,109.21	10/31/2020	27,610.92	27,610.92

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Distribution Date: 25-Nov-2020
11-Nov-2020 2:33:02 PM

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	0026071726	219,000.00	%	TX	95.00	360	190,925.85	10/31/2020	19,092.58	19,092.58
Group 2	0026071876	417,000.00	%	GA	91.00	360	363,044.72	10/31/2020	36,304.47	36,304.47
Group 2	0026071921	228,000.00	%	NC	97.00	360	200,105.86	10/31/2020	20,010.59	20,010.59
Group 2	0026072213	230,000.00	%	PA	90.00	360	195,845.47	10/31/2020	19,584.55	19,584.55
Group 2	0026072530	238,000.00	%	NJ	95.00	360	208,916.96	10/31/2020	20,891.70	20,891.70
Group 2	0026072925	275,000.00	%	WA	90.00	360	236,989.62	10/31/2020	23,698.96	23,698.96
Group 2	0026072945	413,000.00	%	VA	83.00	360	356,563.15	10/31/2020	35,656.31	35,656.31
Group 2	0026073345	293,000.00	%	MD	90.00	360	253,117.19	10/31/2020	25,311.72	25,311.72
Group 2	0026073579	259,000.00	%	CT	95.00	360	240,866.63	10/31/2020	24,086.66	24,086.66
Group 2	0026073988	417,000.00	%	OR	97.00	360	362,995.15	10/31/2020	36,299.51	36,299.51
Group 2	0026075284	257,000.00	%	SC	95.00	360	225,629.85	10/31/2020	22,562.98	22,562.98
Group 2	0026075649	256,000.00	%	TX	94.00	360	216,680.43	10/31/2020	21,668.04	21,668.04
Group 2	0026075805	154,000.00	%	TX	85.00	360	133,140.78	10/31/2020	13,314.08	13,314.08
Group 2	0026075982	395,000.00	%	NY	89.00	360	338,873.25	10/31/2020	33,887.32	33,887.32
Group 2	0026077059	369,000.00	%	OH	90.00	360	321,040.46	10/31/2020	32,104.05	32,104.05
Group 2	0026078047	131,000.00	%	CA	95.00	360	114,365.95	10/31/2020	11,436.59	11,436.59
Group 2	0026078116	107,000.00	%	TX	94.00	360	93,301.45	10/31/2020	9,330.14	9,330.14
Group 2	0026078161	64,000.00	%	MI	95.00	360	55,290.01	10/31/2020	5,529.00	5,529.00
Group 2	0026078568	227,000.00	%	OH	97.00	360	196,799.09	10/31/2020	19,679.91	19,679.91
Group 2	0026078839	246,000.00	%	NV	95.00	360	214,627.35	10/31/2020	21,462.73	21,462.73
Group 2	0026078954	163,000.00	%	CA	95.00	360	141,507.64	10/31/2020	14,150.76	14,150.76
Group 2	0026080071	261,000.00	%	CA	95.00	360	229,099.54	10/31/2020	22,909.95	22,909.95
Group 2	0026080962	219,000.00	%	UT	90.00	360	188,753.35	10/31/2020	18,875.33	18,875.33
Group 2	0026081162	248,000.00	%	AZ	85.00	360	217,916.54	10/31/2020	21,791.65	21,791.65
Group 2	0026082092	301,000.00	%	WI	85.00	360	260,361.31	10/31/2020	26,036.13	26,036.13
Group 2	0026082131	272,000.00	%	OH	83.00	360	233,371.41	10/31/2020	23,337.14	23,337.14
Group 2	0026082512	157,000.00	%	CT	95.00	360	134,558.41	10/31/2020	13,455.84	13,455.84
Group 2	0026082701	230,000.00	%	CO	95.00	360	202,343.60	10/31/2020	20,234.36	20,234.36
Group 2	0026082870	319,000.00	%	TX	92.00	360	274,655.31	10/31/2020	27,465.53	27,465.53
Group 2	0026083118	413,000.00	%	CA	90.00	360	363,809.05	10/31/2020	36,380.90	36,380.90
Group 2	0026083596	366,000.00	%	NY	95.00	360	316,651.86	10/31/2020	31,665.19	31,665.19
Group 2	0026084355	284,000.00	%	MA	95.00	360	250,920.69	10/31/2020	25,092.07	25,092.07
Group 2	0026084565	248,000.00	%	MT	89.00	360	215,766.89	10/31/2020	21,576.69	21,576.69

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Distribution Date: 25-Nov-2020
11-Nov-2020 2:33:02 PM

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	0026085678	203,000.00	%	WI	93.00	360	173,343.26	10/31/2020	17,334.33	17,334.33
Group 2	0026086028	195,000.00	%	NY	93.00	360	170,985.66	10/31/2020	17,682.73	17,682.73
Group 2	0026086198	216,000.00	%	CT	90.00	360	189,392.42	10/31/2020	18,939.24	18,939.24
Group 2	0026086766	257,000.00	%	WI	90.00	360	225,279.62	10/31/2020	22,527.96	22,527.96
Group 2	0026086781	347,000.00	%	CA	95.00	360	299,367.67	10/31/2020	29,936.77	29,936.77
Group 2	0026088137	342,000.00	%	TX	95.00	360	301,645.68	10/31/2020	30,164.57	30,164.57
Group 2	0026088174	382,000.00	%	MN	95.00	360	334,315.97	10/31/2020	33,431.60	33,431.60
Group 2	0026088532	186,000.00	%	CA	90.00	360	170,757.47	10/31/2020	17,075.75	17,075.75
Group 2	0026088574	234,000.00	%	TX	90.00	360	206,167.19	10/31/2020	20,616.72	20,616.72
Group 2	0026088782	162,000.00	%	FL	97.00	360	143,169.19	10/31/2020	14,316.92	14,316.92
Group 2	0026088873	204,000.00	%	CA	85.00	360	180,189.78	10/31/2020	18,018.98	18,018.98
Group 2	0026088969	258,000.00	%	WI	86.00	348	219,913.33	10/31/2020	21,991.33	21,991.33
Group 2	0026089505	375,000.00	%	NY	89.00	360	326,089.28	10/31/2020	32,608.93	32,608.93
Group 2	0026089635	210,000.00	%	OH	97.00	360	197,245.63	10/31/2020	19,724.56	19,724.56
Group 2	0026089659	182,000.00	%	TX	95.00	360	156,420.24	10/31/2020	15,642.02	15,642.02
Group 2	0026089796	136,000.00	%	CA	90.00	360	120,091.16	10/31/2020	12,009.12	12,009.12
Group 2	0026090196	166,000.00	%	LA	95.00	360	146,897.31	10/31/2020	14,689.73	14,689.73
Group 2	0026091201	144,000.00	%	AR	90.00	360	125,799.98	10/31/2020	12,580.00	12,580.00
Group 2	0026091839	380,000.00	%	PR	95.00	360	332,196.20	10/31/2020	33,219.62	33,219.62
Group 2	0026092030	125,000.00	%	AR	95.00	360	110,620.57	10/31/2020	11,062.06	11,062.06
Group 2	0026092428	225,000.00	%	TX	90.00	360	192,401.59	10/31/2020	19,240.16	19,240.16
Group 2	0026092608	102,000.00	%	AR	95.00	360	89,335.33	10/31/2020	8,933.53	8,933.53
Group 2	0026094377	247,000.00	%	OH	95.00	360	217,838.07	10/31/2020	21,783.81	21,783.81
Group 2	0026094559	337,000.00	%	UT	95.00	360	322,674.62	10/31/2020	32,267.46	32,267.46
Group 2	0026095055	296,000.00	%	NY	95.00	360	259,113.29	10/31/2020	25,911.33	25,911.33
Group 2	0026095665	399,000.00	%	CA	94.00	360	357,266.99	10/31/2020	35,726.70	35,726.70

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



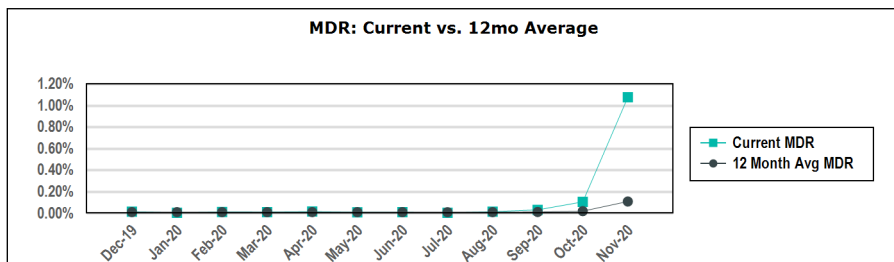
Distribution Date: 25-Nov-2020
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Realized Loss Report - Collateral

Summary

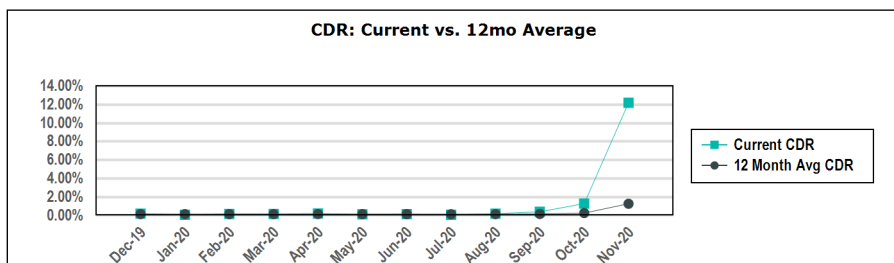
MDR

Current Month 1.078 %
3 Month Average 0.406 %
12 Month Average 0.111 %



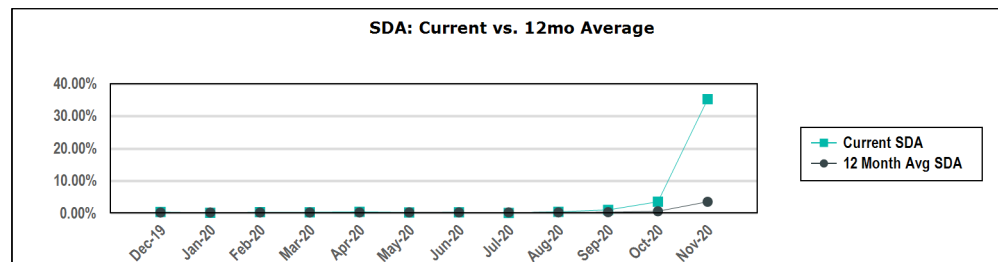
CDR

Current Month 12.196 %
3 Month Average 4.623 %
12 Month Average 1.264 %



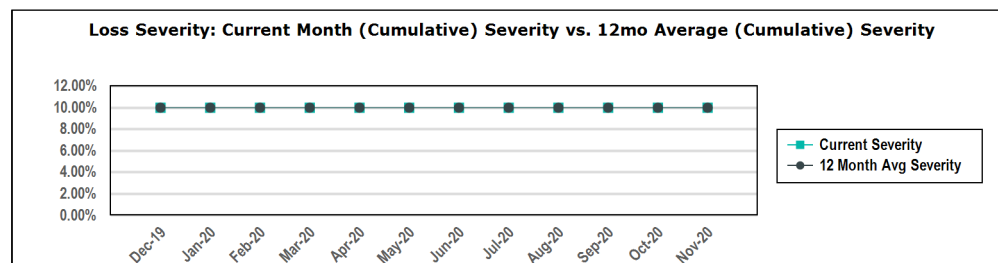
SDA

Current Month 35.335 %
3 Month Average 13.342 %
12 Month Average 3.599 %



Loss Severity

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



Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



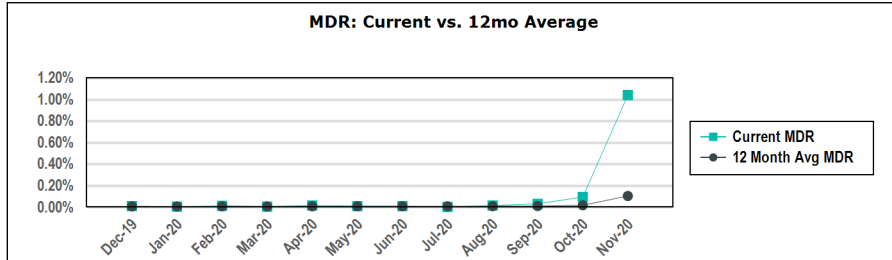
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11-Nov-2020 2:33:03 PM

Realized Loss Report - Collateral

Group 1

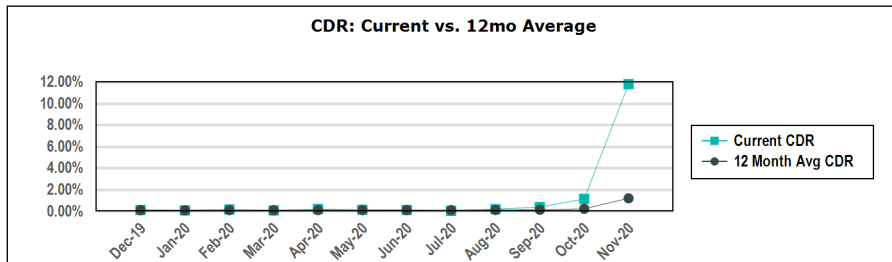
MDR

Current Month	1.042 %
3 Month Average	0.391 %
12 Month Average	0.106 %



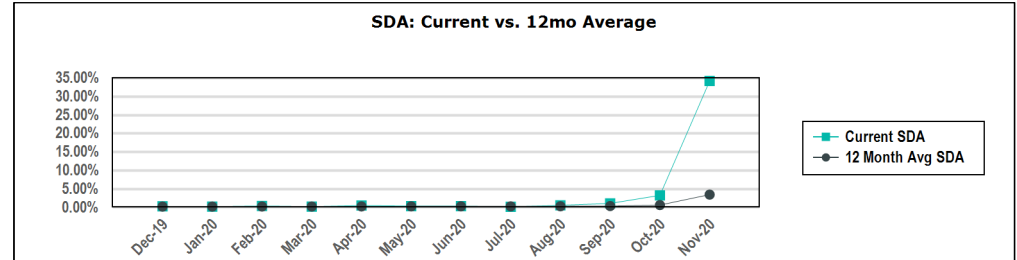
CDR

Current Month	11.811 %
3 Month Average	4.454 %
12 Month Average	1.219 %



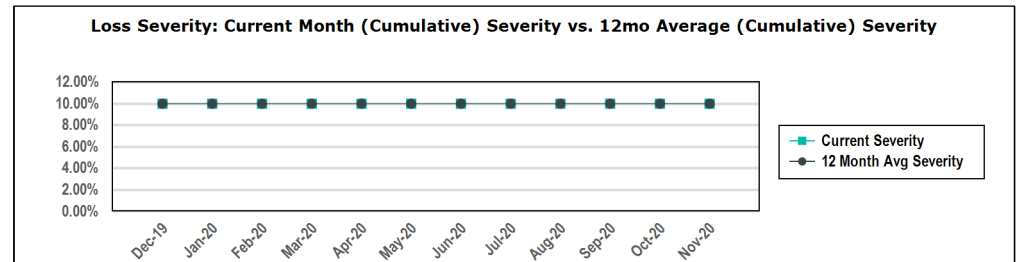
SDA

Current Month	34.221 %
3 Month Average	12.856 %
12 Month Average	3.471 %



Loss Severity

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



Connecticut Avenue Securities Credit-Linked Notes Series 2014-C04



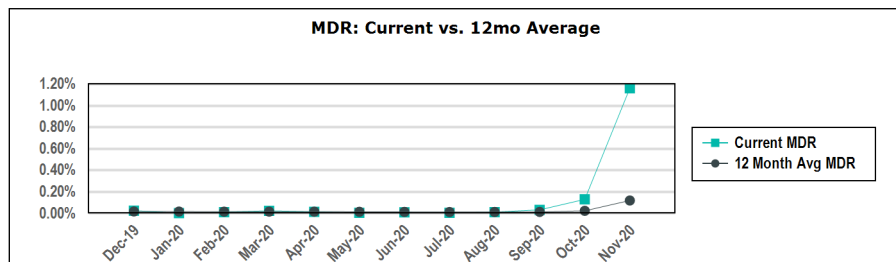
Distribution Date: 25-Nov-2020
11-Nov-2020 2:33:04 PM

Realized Loss Report - Collateral

Group 2

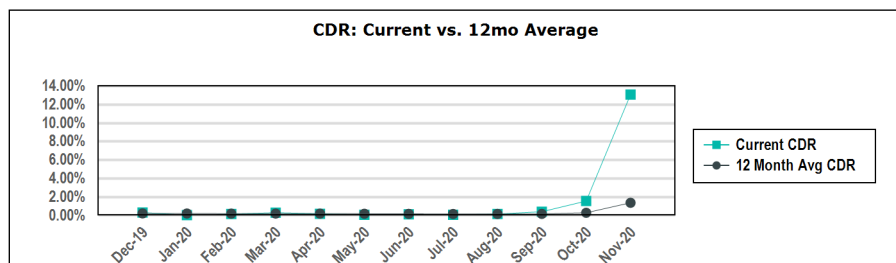
MDR

Current Month 1.162 %
3 Month Average 0.442 %
12 Month Average 0.120 %



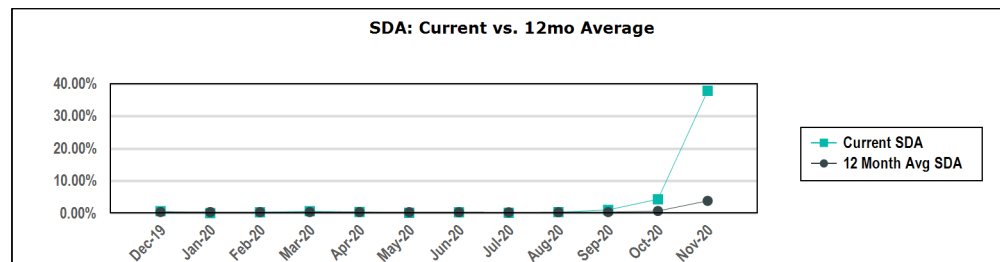
CDR

Current Month 13.088 %
3 Month Average 5.014 %
12 Month Average 1.369 %



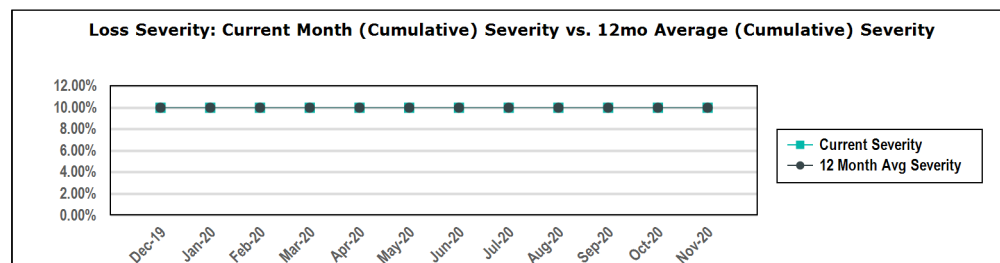
SDA

Current Month 37.911 %
3 Month Average 14.465 %
12 Month Average 3.893 %



Loss Severity

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



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Distribution Date: 25-Nov-2020
11-Nov-2020 2:33:04 PM

Prepayment Rates

Summary

SMM

Current Month 4.984 %
3 Month Average 3.946 %
12 Month Average 2.232 %

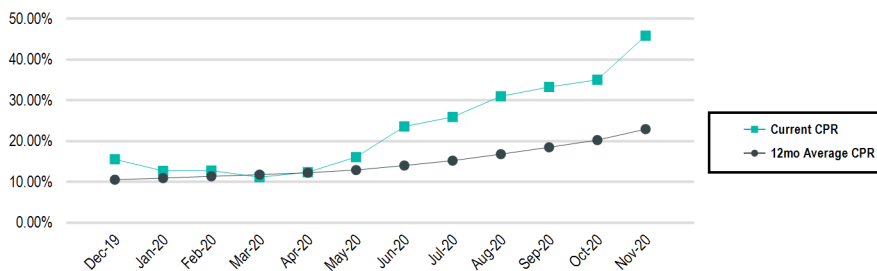
CPR

Current Month 45.858 %
3 Month Average 38.074 %
12 Month Average 22.974 %

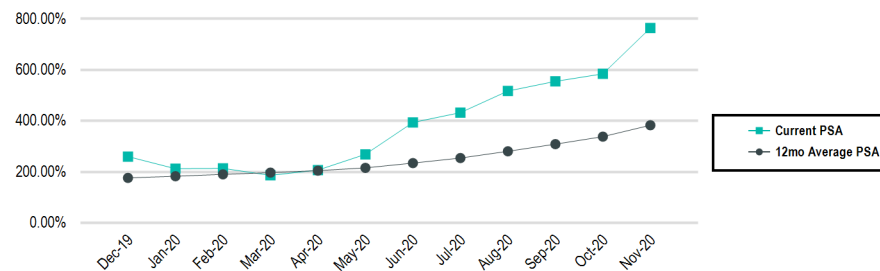
PSA

Current Month 764.302 %
3 Month Average 634.564 %
12 Month Average 382.907 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.926 %
3 Month Average 3.815 %
12 Month Average 2.123 %

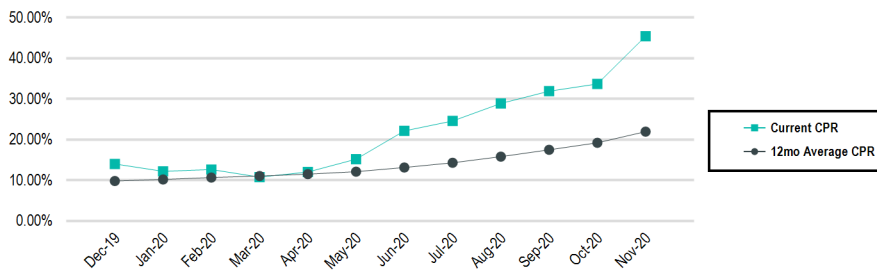
CPR

Current Month 45.453 %
3 Month Average 37.025 %
12 Month Average 21.975 %

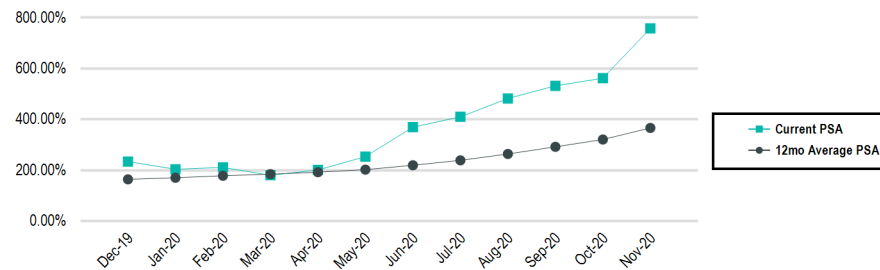
PSA

Current Month 757.557 %
3 Month Average 617.087 %
12 Month Average 366.256 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



Distribution Date: 25-Nov-2020
11-Nov-2020 2:33:05 PM

Prepayment Rates

Group 2

SMM

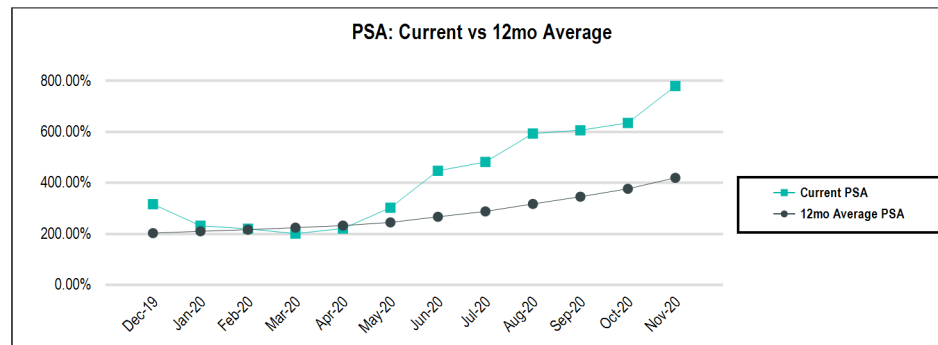
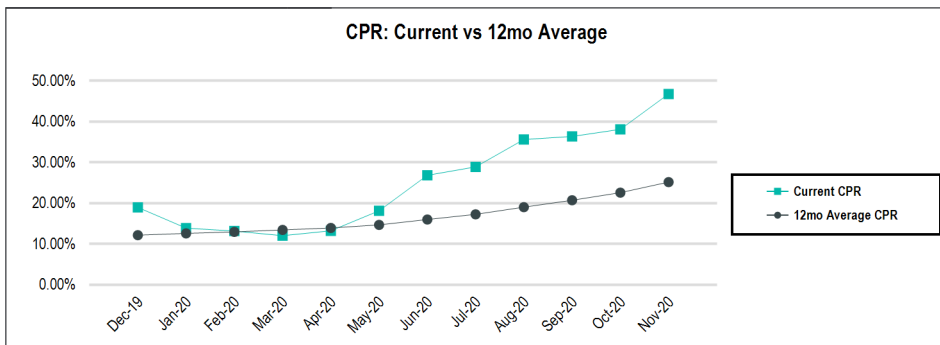
Current Month	5.122 %
3 Month Average	4.247 %
12 Month Average	2.481 %

CPR

Current Month	46.790 %
3 Month Average	40.429 %
12 Month Average	25.184 %

PSA

Current Month	779.828 %
3 Month Average	673.815 %
12 Month Average	419.739 %



Calculation Methodology:

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

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

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

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

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11-Nov-2020 2:33:06 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C04



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-C04), 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.

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 November 2024.

Cut-off Date

means the close of business on September 30, 2014.

Closing Date

means November 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.

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.