

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:01:50 PM

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
2A-H		05/31/2024	0.00000 %	7,647,291,117.21	0.00	57,747,063.93	0.00	7,589,698,453.02	57,747,063.93	0.00
2M-1	30711XGK4	06/24/2024	6.58822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	06/24/2024	9.08822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	06/24/2024	9.08822 %	10,085,341.45	71,289.40	842,453.43	0.00	9,242,888.02	913,742.83	0.00
2M-BH		05/31/2024	0.00000 %	55,227,422.17	0.00	4,613,282.70	0.00	50,614,139.47	4,613,282.70	0.00
2M-2C	30711XGN8	06/24/2024	9.08822 %	40,136,523.85	283,709.66	0.00	0.00	40,136,523.85	283,709.66	0.00
2M-CH		05/31/2024	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	06/24/2024	9.08822 %	50,221,865.30	354,999.06	842,453.43	0.00	49,379,411.87	1,197,452.49	0.00
2M-2H		05/31/2024	0.00000 %	275,015,915.19	0.00	4,613,282.70	0.00	270,402,632.49	4,613,282.70	0.00
2B-1	30711XGQ1	06/24/2024	10.93822 %	102,914,000.00	875,541.31	0.00	0.00	102,914,000.00	875,541.31	0.00
2B-1H		05/31/2024	0.00000 %	97,028,325.00	0.00	0.00	0.00	97,028,325.00	0.00	0.00
2B-2H		05/31/2024	0.00000 %	197,308,611.54	0.00	0.00	499,915.95	196,808,695.59	0.00	3,133,629.41
2A-I1	30711XGR9	06/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	06/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	06/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	06/24/2024	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	06/24/2024	1.30000 %	0.00	10,197.40	0.00	0.00	0.00	10,197.40	0.00
2B-I2	30711XHA5	06/24/2024	1.80000 %	0.00	14,119.48	0.00	0.00	0.00	14,119.48	0.00
2B-I3	30711XHB3	06/24/2024	2.30000 %	0.00	18,041.56	0.00	0.00	0.00	18,041.56	0.00
2B-I4	30711XHC1	06/24/2024	2.80000 %	0.00	21,963.63	0.00	0.00	0.00	21,963.63	0.00
2C-I1	30711XHH0	06/24/2024	1.30000 %	0.00	40,582.49	0.00	0.00	0.00	40,582.49	0.00
2C-I2	30711XHJ6	06/24/2024	1.80000 %	0.00	56,191.13	0.00	0.00	0.00	56,191.13	0.00
2C-I3	30711XHK3	06/24/2024	2.30000 %	0.00	71,799.78	0.00	0.00	0.00	71,799.78	0.00
2C-I4	30711XHL1	06/24/2024	2.80000 %	0.00	87,408.43	0.00	0.00	0.00	87,408.43	0.00
2E-A1	30711XGV0	06/24/2024	7.78822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	06/24/2024	7.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	06/24/2024	6.78822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	06/24/2024	6.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	06/24/2024	7.78822 %	10,085,341.45	61,092.00	842,453.43	0.00	9,242,888.02	903,545.43	0.00

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Series 2017-C02



Distribution Date: 25-Jun-2024
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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
2E-B2	30711XHE7	06/24/2024	7.28822 %	10,085,341.45	57,169.92	842,453.43	0.00	9,242,888.02	899,623.35	0.00
2E-B3	30711XHF4	06/24/2024	6.78822 %	10,085,341.45	53,247.85	842,453.43	0.00	9,242,888.02	895,701.28	0.00
2E-B4	30711XHG2	06/24/2024	6.28822 %	10,085,341.45	49,325.77	842,453.43	0.00	9,242,888.02	891,779.20	0.00
2E-C1	30711XHM9	06/24/2024	7.78822 %	40,136,523.85	243,127.17	0.00	0.00	40,136,523.85	243,127.17	0.00
2E-C2	30711XHN7	06/24/2024	7.28822 %	40,136,523.85	227,518.52	0.00	0.00	40,136,523.85	227,518.52	0.00
2E-C3	30711XHP2	06/24/2024	6.78822 %	40,136,523.85	211,909.88	0.00	0.00	40,136,523.85	211,909.88	0.00
2E-C4	30711XHQ0	06/24/2024	6.28822 %	40,136,523.85	196,301.23	0.00	0.00	40,136,523.85	196,301.23	0.00
2E-D1	30711XHR8	06/24/2024	7.78822 %	10,085,341.45	61,092.00	842,453.43	0.00	9,242,888.02	903,545.43	0.00
2E-D2	30711XHS6	06/24/2024	7.28822 %	10,085,341.45	57,169.92	842,453.43	0.00	9,242,888.02	899,623.35	0.00
2E-D3	30711XHT4	06/24/2024	6.78822 %	10,085,341.45	53,247.85	842,453.43	0.00	9,242,888.02	895,701.28	0.00
2E-D4	30711XHU1	06/24/2024	6.28822 %	10,085,341.45	49,325.77	842,453.43	0.00	9,242,888.02	891,779.20	0.00
2E-D5	30711XHV9	06/24/2024	9.08822 %	10,085,341.45	71,289.40	842,453.43	0.00	9,242,888.02	913,742.83	0.00
2E-F1	30711XHW7	06/24/2024	7.78822 %	50,221,865.30	304,219.17	842,453.43	0.00	49,379,411.87	1,146,672.60	0.00
2E-F2	30711XHX5	06/24/2024	7.28822 %	50,221,865.30	284,688.45	842,453.43	0.00	49,379,411.87	1,127,141.88	0.00
2E-F3	30711XHY3	06/24/2024	6.78822 %	50,221,865.30	265,157.72	842,453.43	0.00	49,379,411.87	1,107,611.15	0.00
2E-F4	30711XHZ0	06/24/2024	6.28822 %	50,221,865.30	245,627.00	842,453.43	0.00	49,379,411.87	1,088,080.43	0.00
2E-F5	30711XJA3	06/24/2024	9.08822 %	50,221,865.30	354,999.06	842,453.43	0.00	49,379,411.87	1,197,452.49	0.00
2X-1	30711XJB1	06/24/2024	1.30000 %	0.00	10,197.40	0.00	0.00	0.00	10,197.40	0.00
2X-2	30711XJC9	06/24/2024	1.80000 %	0.00	14,119.48	0.00	0.00	0.00	14,119.48	0.00
2X-3	30711XJD7	06/24/2024	2.30000 %	0.00	18,041.56	0.00	0.00	0.00	18,041.56	0.00
2X-4	30711XJE5	06/24/2024	2.80000 %	0.00	21,963.63	0.00	0.00	0.00	21,963.63	0.00
2Y-1	30711XJF2	06/24/2024	1.30000 %	0.00	50,779.89	0.00	0.00	0.00	50,779.89	0.00
2Y-2	30711XJG0	06/24/2024	1.80000 %	0.00	70,310.61	0.00	0.00	0.00	70,310.61	0.00
2Y-3	30711XJH8	06/24/2024	2.30000 %	0.00	89,841.34	0.00	0.00	0.00	89,841.34	0.00
2Y-4	30711XJJ4	06/24/2024	2.80000 %	0.00	109,372.06	0.00	0.00	0.00	109,372.06	0.00
Totals				9,197,441,115.81	5,136,977.98	80,452,884.21	499,915.95	9,116,642,715.39	85,589,862.19	3,133,629.41

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 25-Jun-2024
05-Jun-2024 12:01:50 PM

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
2A-H	38,388,926,390.00	7,647,291,117.21	19,399,376.48	38,347,687.46	0.00	0.00	57,747,063.93	7,589,698,453.02	0.19770541	57,747,063.93
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	219,788,498.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	43,224,036.29	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.21383676	842,453.43
2M-BH	236,695,218.71	55,227,422.17	1,549,772.44	3,063,510.27	0.00	0.00	4,613,282.70	50,614,139.47	0.21383676	4,613,282.70
2M-2C	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2M-CH	219,788,498.15	219,788,499.15	0.00	0.00	0.00	0.00	0.00	219,788,499.15	1.00000000	0.00
2M-2	123,497,084.00	50,221,865.30	283,011.29	559,442.14	0.00	0.00	842,453.43	49,379,411.87	0.39984274	842,453.43
2M-2H	676,272,216.00	275,015,915.19	1,549,772.44	3,063,510.27	0.00	0.00	4,613,282.70	270,402,632.49	0.39984288	4,613,282.70
2B-1	102,914,000.00	102,914,000.00	0.00	0.00	0.00	0.00	0.00	102,914,000.00	1.00000000	0.00
2B-1H	97,028,325.00	97,028,325.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	197,308,611.54	0.00	0.00	0.00	499,915.95	499,915.95	196,808,695.59	0.98432733	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	43,224,036.29	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.21383676	842,453.43
2E-B2	43,224,036.29	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.21383676	842,453.43
2E-B3	43,224,036.29	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.21383676	842,453.43

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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
2E-B4	43,224,036.29	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.21383676	842,453.43
2E-C1	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C2	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C3	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C4	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-D1	83,360,560.15	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.11087843	842,453.43
2E-D2	83,360,560.15	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.11087843	842,453.43
2E-D3	83,360,560.15	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.11087843	842,453.43
2E-D4	83,360,560.15	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.11087843	842,453.43
2E-D5	83,360,560.15	10,085,341.45	283,011.29	559,442.14	0.00	0.00	842,453.43	9,242,888.02	0.11087843	842,453.43
2E-F1	83,360,560.15	50,221,865.30	283,011.29	559,442.14	0.00	0.00	842,453.43	49,379,411.87	0.59235941	842,453.43
2E-F2	83,360,560.15	50,221,865.30	283,011.29	559,442.14	0.00	0.00	842,453.43	49,379,411.87	0.59235941	842,453.43
2E-F3	83,360,560.15	50,221,865.30	283,011.29	559,442.14	0.00	0.00	842,453.43	49,379,411.87	0.59235941	842,453.43
2E-F4	83,360,560.15	50,221,865.30	283,011.29	559,442.14	0.00	0.00	842,453.43	49,379,411.87	0.59235941	842,453.43
2E-F5	83,360,560.15	50,221,865.30	283,011.29	559,442.14	0.00	0.00	842,453.43	49,379,411.87	0.59235941	842,453.43
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,115,828,225.46	9,197,441,115.81	27,027,102.00	53,425,782.24	0.00	499,915.95	80,952,800.16	9,116,642,715.39	0.21646595	80,452,884.21

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$636,281,916 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$82,031,000 and \$5,000,000 as a result of CAS 2017-C02 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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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
2A-H	38,388,926,390.00	199.20565216	0.50533782	0.99892576	0.00000000	0.00000000	1.50426358	197.70541056	0.19770541	1.50426358
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	233.32715581	6.54754424	12.94284819	0.00000000	0.00000000	19.49039244	213.83676337	0.21383676	19.49039244
2M-BH	236,695,218.71	233.32715579	6.54754434	12.94284813	0.00000000	0.00000000	19.49039243	213.83676335	0.21383676	19.49039243
2M-2C	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	219,788,498.15	1000.0000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.0000455	1.00000000	0.00000000
2M-2	123,497,084.00	406.66438165	2.29164350	4.53000283	0.00000000	0.00000000	6.82164633	399.84273532	0.39984274	6.82164633
2M-2H	676,272,216.00	406.66451864	2.29163997	4.52999576	0.00000000	0.00000000	6.82163571	399.84288293	0.39984288	6.82163571
2B-1	102,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	97,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	986.82763412	0.00000000	0.00000000	0.00000000	2.50030077	2.50030077	984.32733334	0.98432733	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	233.32715581	6.54754424	12.94284819	0.00000000	0.00000000	19.49039244	213.83676337	0.21383676	19.49039244
2E-B2	43,224,036.29	233.32715581	6.54754424	12.94284819	0.00000000	0.00000000	19.49039244	213.83676337	0.21383676	19.49039244
2E-B3	43,224,036.29	233.32715581	6.54754424	12.94284819	0.00000000	0.00000000	19.49039244	213.83676337	0.21383676	19.49039244

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:01:50 PM

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
2E-B4	43,224,036.29	233.32715581	6.54754424	12.94284819	0.00000000	0.00000000	19.49039244	213.83676337	0.21383676	19.49039244
2E-C1	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	83,360,560.15	120.98456910	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	110.87842984	0.11087843	10.10613926
2E-D2	83,360,560.15	120.98456910	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	110.87842984	0.11087843	10.10613926
2E-D3	83,360,560.15	120.98456910	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	110.87842984	0.11087843	10.10613926
2E-D4	83,360,560.15	120.98456910	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	110.87842984	0.11087843	10.10613926
2E-D5	83,360,560.15	120.98456910	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	110.87842984	0.11087843	10.10613926
2E-F1	83,360,560.15	602.46554497	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	592.35940571	0.59235941	10.10613926
2E-F2	83,360,560.15	602.46554497	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	592.35940571	0.59235941	10.10613926
2E-F3	83,360,560.15	602.46554497	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	592.35940571	0.59235941	10.10613926
2E-F4	83,360,560.15	602.46554497	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	592.35940571	0.59235941	10.10613926
2E-F5	83,360,560.15	602.46554497	3.39502625	6.71111301	0.00000000	0.00000000	10.10613926	592.35940571	0.59235941	10.10613926
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2024
 05-Jun-2024 12:01:50 PM

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
2A-H	N/A	N/A	0.00000 %	7,647,291,117.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,589,698,453.02
2M-1	N/A	N/A	6.58822 %	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-2A	N/A	N/A	9.08822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	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-2B	05/28/24 - 06/24/24	28	9.08822 %	10,085,341.45	71,289.40	0.00	0.00	0.00	0.00	71,289.40	0.00	9,242,888.02
2M-BH	N/A	N/A	0.00000 %	55,227,422.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	50,614,139.47
2M-2C	05/28/24 - 06/24/24	28	9.08822 %	40,136,523.85	283,709.66	0.00	0.00	0.00	0.00	283,709.66	0.00	40,136,523.85
2M-CH	N/A	N/A	0.00000 %	219,788,499.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,788,499.15
2M-2	05/28/24 - 06/24/24	28	9.08822 %	50,221,865.30	354,999.06	0.00	0.00	0.00	0.00	354,999.06	0.00	49,379,411.87
2M-2H	N/A	N/A	0.00000 %	275,015,915.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	270,402,632.49
2B-1	05/28/24 - 06/24/24	28	10.93822 %	102,914,000.00	875,541.31	0.00	0.00	0.00	0.00	875,541.31	0.00	102,914,000.00
2B-1H	N/A	N/A	0.00000 %	97,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00
2B-2H	N/A	N/A	0.00000 %	197,308,611.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	196,808,695.59
2A-I1	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	05/28/24 - 06/24/24	28	1.30000 %	10,085,341.45	10,197.40	0.00	0.00	0.00	0.00	10,197.40	0.00	9,242,888.02
2B-I2	05/28/24 - 06/24/24	28	1.80000 %	10,085,341.45	14,119.48	0.00	0.00	0.00	0.00	14,119.48	0.00	9,242,888.02
2B-I3	05/28/24 - 06/24/24	28	2.30000 %	10,085,341.45	18,041.56	0.00	0.00	0.00	0.00	18,041.56	0.00	9,242,888.02
2B-I4	05/28/24 - 06/24/24	28	2.80000 %	10,085,341.45	21,963.63	0.00	0.00	0.00	0.00	21,963.63	0.00	9,242,888.02
2C-I1	05/28/24 - 06/24/24	28	1.30000 %	40,136,523.85	40,582.49	0.00	0.00	0.00	0.00	40,582.49	0.00	40,136,523.85
2C-I2	05/28/24 - 06/24/24	28	1.80000 %	40,136,523.85	56,191.13	0.00	0.00	0.00	0.00	56,191.13	0.00	40,136,523.85
2C-I3	05/28/24 - 06/24/24	28	2.30000 %	40,136,523.85	71,799.78	0.00	0.00	0.00	0.00	71,799.78	0.00	40,136,523.85
2C-I4	05/28/24 - 06/24/24	28	2.80000 %	40,136,523.85	87,408.43	0.00	0.00	0.00	0.00	87,408.43	0.00	40,136,523.85
2E-A1	N/A	N/A	7.78822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	7.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.78822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.28822 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/28/24 - 06/24/24	28	7.78822 %	10,085,341.45	61,092.00	0.00	0.00	0.00	0.00	61,092.00	0.00	9,242,888.02
2E-B2	05/28/24 - 06/24/24	28	7.28822 %	10,085,341.45	57,169.92	0.00	0.00	0.00	0.00	57,169.92	0.00	9,242,888.02

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Connecticut Avenue Securities

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Series 2017-C02



Distribution Date: 25-Jun-2024
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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
2E-B3	05/28/24 - 06/24/24	28	6.78822 %	10,085,341.45	53,247.85	0.00	0.00	0.00	0.00	53,247.85	0.00	9,242,888.02
2E-B4	05/28/24 - 06/24/24	28	6.28822 %	10,085,341.45	49,325.77	0.00	0.00	0.00	0.00	49,325.77	0.00	9,242,888.02
2E-C1	05/28/24 - 06/24/24	28	7.78822 %	40,136,523.85	243,127.17	0.00	0.00	0.00	0.00	243,127.17	0.00	40,136,523.85
2E-C2	05/28/24 - 06/24/24	28	7.28822 %	40,136,523.85	227,518.52	0.00	0.00	0.00	0.00	227,518.52	0.00	40,136,523.85
2E-C3	05/28/24 - 06/24/24	28	6.78822 %	40,136,523.85	211,909.88	0.00	0.00	0.00	0.00	211,909.88	0.00	40,136,523.85
2E-C4	05/28/24 - 06/24/24	28	6.28822 %	40,136,523.85	196,301.23	0.00	0.00	0.00	0.00	196,301.23	0.00	40,136,523.85
2E-D1	05/28/24 - 06/24/24	28	7.78822 %	10,085,341.45	61,092.00	0.00	0.00	0.00	0.00	61,092.00	0.00	9,242,888.02
2E-D2	05/28/24 - 06/24/24	28	7.28822 %	10,085,341.45	57,169.92	0.00	0.00	0.00	0.00	57,169.92	0.00	9,242,888.02
2E-D3	05/28/24 - 06/24/24	28	6.78822 %	10,085,341.45	53,247.85	0.00	0.00	0.00	0.00	53,247.85	0.00	9,242,888.02
2E-D4	05/28/24 - 06/24/24	28	6.28822 %	10,085,341.45	49,325.77	0.00	0.00	0.00	0.00	49,325.77	0.00	9,242,888.02
2E-D5	05/28/24 - 06/24/24	28	9.08822 %	10,085,341.45	71,289.40	0.00	0.00	0.00	0.00	71,289.40	0.00	9,242,888.02
2E-F1	05/28/24 - 06/24/24	28	7.78822 %	50,221,865.30	304,219.17	0.00	0.00	0.00	0.00	304,219.17	0.00	49,379,411.87
2E-F2	05/28/24 - 06/24/24	28	7.28822 %	50,221,865.30	284,688.45	0.00	0.00	0.00	0.00	284,688.45	0.00	49,379,411.87
2E-F3	05/28/24 - 06/24/24	28	6.78822 %	50,221,865.30	265,157.72	0.00	0.00	0.00	0.00	265,157.72	0.00	49,379,411.87
2E-F4	05/28/24 - 06/24/24	28	6.28822 %	50,221,865.30	245,627.00	0.00	0.00	0.00	0.00	245,627.00	0.00	49,379,411.87
2E-F5	05/28/24 - 06/24/24	28	9.08822 %	50,221,865.30	354,999.06	0.00	0.00	0.00	0.00	354,999.06	0.00	49,379,411.87
2X-1	05/28/24 - 06/24/24	28	1.30000 %	10,085,341.45	10,197.40	0.00	0.00	0.00	0.00	10,197.40	0.00	9,242,888.02
2X-2	05/28/24 - 06/24/24	28	1.80000 %	10,085,341.45	14,119.48	0.00	0.00	0.00	0.00	14,119.48	0.00	9,242,888.02
2X-3	05/28/24 - 06/24/24	28	2.30000 %	10,085,341.45	18,041.56	0.00	0.00	0.00	0.00	18,041.56	0.00	9,242,888.02
2X-4	05/28/24 - 06/24/24	28	2.80000 %	10,085,341.45	21,963.63	0.00	0.00	0.00	0.00	21,963.63	0.00	9,242,888.02
2Y-1	05/28/24 - 06/24/24	28	1.30000 %	50,221,865.31	50,779.89	0.00	0.00	0.00	0.00	50,779.89	0.00	49,379,411.87
2Y-2	05/28/24 - 06/24/24	28	1.80000 %	50,221,865.31	70,310.61	0.00	0.00	0.00	0.00	70,310.61	0.00	49,379,411.87
2Y-3	05/28/24 - 06/24/24	28	2.30000 %	50,221,865.31	89,841.34	0.00	0.00	0.00	0.00	89,841.34	0.00	49,379,411.87
2Y-4	05/28/24 - 06/24/24	28	2.80000 %	50,221,865.31	109,372.06	0.00	0.00	0.00	0.00	109,372.06	0.00	49,379,411.87
Totals					5,136,977.98	0.00	0.00	0.00	0.00	5,136,977.98	0.00	

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2024
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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
2A-H	38,388,926,390.00	0.00000 %	199.20565216	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	197.70541056
2M-1	379,890,000.00	6.58822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	9.08822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	9.08822 %	233.32715581	1.64929993	0.00000000	0.00000000	0.00000000	0.00000000	1.64929993	0.00000000	213.83676337
2M-BH	236,695,218.71	0.00000 %	233.32715579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	213.83676335
2M-2C	40,136,523.85	9.08822 %	1000.00000000	7.06861563	0.00000000	0.00000000	0.00000000	0.00000000	7.06861563	0.00000000	1000.00000000
2M-CH	219,788,498.15	0.00000 %	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455
2M-2	123,497,084.00	9.08822 %	406.66438165	2.87455419	0.00000000	0.00000000	0.00000000	0.00000000	2.87455419	0.00000000	399.84273532
2M-2H	676,272,216.00	0.00000 %	406.66451864	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	399.84288293
2B-1	102,914,000.00	10.93822 %	1000.00000000	8.50750442	0.00000000	0.00000000	0.00000000	0.00000000	8.50750442	0.00000000	1000.00000000
2B-1H	97,028,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	986.82763412	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.32733334
2A-I1	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	2.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.30000 %	233.32715581	0.23591966	0.00000000	0.00000000	0.00000000	0.00000000	0.23591966	0.00000000	213.83676337
2B-I2	0.00	1.80000 %	233.32715581	0.32665806	0.00000000	0.00000000	0.00000000	0.00000000	0.32665806	0.00000000	213.83676337
2B-I3	0.00	2.30000 %	233.32715581	0.41739647	0.00000000	0.00000000	0.00000000	0.00000000	0.41739647	0.00000000	213.83676337
2B-I4	0.00	2.80000 %	233.32715581	0.50813464	0.00000000	0.00000000	0.00000000	0.00000000	0.50813464	0.00000000	213.83676337
2C-I1	0.00	1.30000 %	1000.00000000	1.01111123	0.00000000	0.00000000	0.00000000	0.00000000	1.01111123	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.39999992	0.00000000	0.00000000	0.00000000	0.00000000	1.39999992	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888885	0.00000000	0.00000000	0.00000000	0.00000000	1.78888885	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.78822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	7.28822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.78822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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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
2E-A4	40,136,523.85	6.28822 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.78822 %	233.32715581	1.41338027	0.00000000	0.00000000	0.00000000	0.00000000	1.41338027	0.00000000	213.83676337
2E-B2	43,224,036.29	7.28822 %	233.32715581	1.32264187	0.00000000	0.00000000	0.00000000	0.00000000	1.32264187	0.00000000	213.83676337
2E-B3	43,224,036.29	6.78822 %	233.32715581	1.23190369	0.00000000	0.00000000	0.00000000	0.00000000	1.23190369	0.00000000	213.83676337
2E-B4	43,224,036.29	6.28822 %	233.32715581	1.14116529	0.00000000	0.00000000	0.00000000	0.00000000	1.14116529	0.00000000	213.83676337
2E-C1	40,136,523.85	7.78822 %	1000.00000000	6.05750440	0.00000000	0.00000000	0.00000000	0.00000000	6.05750440	0.00000000	1000.00000000
2E-C2	40,136,523.85	7.28822 %	1000.00000000	5.66861547	0.00000000	0.00000000	0.00000000	0.00000000	5.66861547	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.78822 %	1000.00000000	5.27972678	0.00000000	0.00000000	0.00000000	0.00000000	5.27972678	0.00000000	1000.00000000
2E-C4	40,136,523.85	6.28822 %	1000.00000000	4.89083785	0.00000000	0.00000000	0.00000000	0.00000000	4.89083785	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.78822 %	120.98456910	0.73286456	0.00000000	0.00000000	0.00000000	0.00000000	0.73286456	0.00000000	110.87842984
2E-D2	83,360,560.15	7.28822 %	120.98456910	0.68581497	0.00000000	0.00000000	0.00000000	0.00000000	0.68581497	0.00000000	110.87842984
2E-D3	83,360,560.15	6.78822 %	120.98456910	0.63876550	0.00000000	0.00000000	0.00000000	0.00000000	0.63876550	0.00000000	110.87842984
2E-D4	83,360,560.15	6.28822 %	120.98456910	0.59171591	0.00000000	0.00000000	0.00000000	0.00000000	0.59171591	0.00000000	110.87842984
2E-D5	83,360,560.15	9.08822 %	120.98456910	0.85519339	0.00000000	0.00000000	0.00000000	0.00000000	0.85519339	0.00000000	110.87842984
2E-F1	83,360,560.15	7.78822 %	602.46554497	3.64943769	0.00000000	0.00000000	0.00000000	0.00000000	3.64943769	0.00000000	592.35940571
2E-F2	83,360,560.15	7.28822 %	602.46554497	3.41514560	0.00000000	0.00000000	0.00000000	0.00000000	3.41514560	0.00000000	592.35940571
2E-F3	83,360,560.15	6.78822 %	602.46554497	3.18085339	0.00000000	0.00000000	0.00000000	0.00000000	3.18085339	0.00000000	592.35940571
2E-F4	83,360,560.15	6.28822 %	602.46554497	2.94656129	0.00000000	0.00000000	0.00000000	0.00000000	2.94656129	0.00000000	592.35940571
2E-F5	83,360,560.15	9.08822 %	602.46554497	4.25859734	0.00000000	0.00000000	0.00000000	0.00000000	4.25859734	0.00000000	592.35940571
2X-1	0.00	1.30000 %	120.98456910	0.12232883	0.00000000	0.00000000	0.00000000	0.00000000	0.12232883	0.00000000	110.87842984
2X-2	0.00	1.80000 %	120.98456910	0.16937842	0.00000000	0.00000000	0.00000000	0.00000000	0.16937842	0.00000000	110.87842984
2X-3	0.00	2.30000 %	120.98456910	0.21642801	0.00000000	0.00000000	0.00000000	0.00000000	0.21642801	0.00000000	110.87842984
2X-4	0.00	2.80000 %	120.98456910	0.26347748	0.00000000	0.00000000	0.00000000	0.00000000	0.26347748	0.00000000	110.87842984
2Y-1	0.00	1.30000 %	602.46554509	0.60915965	0.00000000	0.00000000	0.00000000	0.00000000	0.60915965	0.00000000	592.35940571
2Y-2	0.00	1.80000 %	602.46554509	0.84345175	0.00000000	0.00000000	0.00000000	0.00000000	0.84345175	0.00000000	592.35940571
2Y-3	0.00	2.30000 %	602.46554509	1.07774396	0.00000000	0.00000000	0.00000000	0.00000000	1.07774396	0.00000000	592.35940571
2Y-4	0.00	2.80000 %	602.46554509	1.31203605	0.00000000	0.00000000	0.00000000	0.00000000	1.31203605	0.00000000	592.35940571

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,257,862.47
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	334,213.94
Gains & Subsequent Recoveries (Realized Losses)	(499,915.95)
Total Deposits	2,092,160.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,072,993.80
Total Withdrawals (Pool Distribution Amount)	2,092,160.46
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	63,548,316.28
Total Principal Reduction Cumulative	31,682,233,465.75
Scheduled Principal Current	21,232,160.21
Scheduled Principal Cumulative	3,541,177,960.80
Unscheduled Principal Current	41,816,240.12
Unscheduled Principal Cumulative	28,137,921,874.74
Senior Reduction Amount	57,592,664.19
Subordinate Reduction Amount	5,455,736.14
Calculated Tranche Write-down Amount	499,915.95
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	104,838.28
Recovery Principal on Previously Liquidated Loan Current	154,399.74
Recovery Principal on Previously Liquidated Loan Cumulative	181,057.25
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	48973
Period Reference Pool Removal Loan Count	250
Period Ending Loan Count	48723
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	8,306,231,524.02
Period PIF Loan Count Current	247
PIF Loan Count Cumulative	121386
Period PIF Loan UPB Current	36,696,800.77
PIF Loan UPB Cumulative	27,343,828,036.97
Period Partial Prepayment Amount	5,079,723.80
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	191
Repurchase Prior Credit Event UPB Curr	334,213.94
Repurchase Prior Credit Event UPB Cum	33,596,475.82
Credit Event Amount Current	345,516.21
Credit Event Amount Cumulative	68,069,048.42
Total Active Modified Loan Count	1260
Total Active Modified Loan UPB	294,282,909.07
Adjusted SOFR	5.438220%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.367889%
Subordinate Percentage	8.632111%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	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
2A-H	0.00	0.00	4.000000 %	8.630000 %	8.630000 %
2M-1	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-1H	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-2A	0.00	0.00	2.350000 %	8.630000 %	8.630000 %
2M-2B	0.00	0.00	1.650000 %	7.850000 %	7.910000 %
2M-2C	0.00	0.00	1.000000 %	4.750000 %	4.780000 %
2M-2	0.00	0.00	1.000000 %	4.750000 %	4.780000 %
2M-2H	0.00	0.00	1.000000 %	4.750000 %	4.780000 %
2B-1	0.00	0.00	0.500000 %	2.360000 %	2.370000 %
2B-1H	0.00	0.00	0.500000 %	2.360000 %	2.370000 %
2B-2H	499,915.95	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	561	100,780,753.81	1.151407 %	1.213315 %
60 Days	164	32,627,007.33	0.336597 %	0.392802 %
90 Days	76	12,511,071.91	0.155984 %	0.150623 %
120 Days	51	8,736,290.09	0.104673 %	0.105178 %
150 Days	32	6,969,173.34	0.065677 %	0.083903 %
180+ Days	219	48,536,681.08	0.449480 %	0.584341 %
Totals	1103	210,160,977.56	2.263818 %	2.530160 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	559	142,375,896.70	104,838.28	0.073635

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	284,443.87	414.81	0.145832
Summary	0039434459	269,838.44	430.22	0.159436
Summary	0039434607	442,642.74	461.09	0.104168
Summary	0039434774	298,840.78	155.65	0.052085
Summary	0039435537	161,196.24	79.85	0.049536
Summary	0039435747	75,986.01	110.81	0.145829
Summary	0039435787	358,032.53	295.38	0.082501
Summary	0039436085	306,766.89	255.64	0.083334
Summary	0039436178	153,869.62	48.08	0.031247
Summary	0039436230	299,500.08	343.18	0.114584
Summary	0039436332	332,949.94	312.14	0.093750
Summary	0039436726	274,226.76	33.91	0.012366
Summary	0039437058	576,925.78	564.91	0.097917
Summary	0039437085	226,269.60	94.28	0.041667
Summary	0039438105	330,185.64	309.55	0.093750
Summary	0039438108	303,298.65	315.94	0.104168
Summary	0039438352	348,486.44	570.89	0.163820
Summary	0039438507	265,677.67	276.75	0.104168
Summary	0039438666	278,432.32	319.04	0.114584
Summary	0039438883	279,589.67	291.24	0.104167
Summary	0039438931	197,434.54	205.66	0.104166
Summary	0039439393	108,917.57	21.67	0.019896
Summary	0039439686	221,491.95	92.29	0.041667
Summary	0039439716	158,336.14	65.97	0.041665
Summary	0039439923	298,437.49	435.22	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439937	324,641.92	405.80	0.124999
Summary	0039440034	456,879.62	91.74	0.020080
Summary	0039440469	154,757.46	145.09	0.093753
Summary	0039442509	153,381.24	47.93	0.031249
Summary	0039442950	192,127.31	120.08	0.062500
Summary	0039442971	369,532.84	153.97	0.041666
Summary	0039443038	287,522.23	239.60	0.083333
Summary	0039443073	138,285.61	72.02	0.052081
Summary	0039443320	386,875.48	17.49	0.004521
Summary	0039443529	202,085.07	24.88	0.012312
Summary	0039443869	401,407.33	669.01	0.166666
Summary	0039443872	140,416.11	63.84	0.045465
Summary	0039444135	121,098.83	100.92	0.083337
Summary	0039444673	384,762.68	480.95	0.124999
Summary	0039444679	226,944.08	114.77	0.050572
Summary	0039444760	447,651.66	171.44	0.038298
Summary	0039445386	225,697.95	116.93	0.051808
Summary	0039445480	90,562.79	37.73	0.041662
Summary	0039445539	251,048.46	125.91	0.050154
Summary	0039445692	205,042.63	277.66	0.135416
Summary	0039446587	167,573.81	192.01	0.114582
Summary	0039446758	152,162.35	57.06	0.037499
Summary	0039447560	209,500.26	152.76	0.072916
Summary	0039447806	114,276.33	95.23	0.083333
Summary	0039448174	455,675.61	474.66	0.104166
Summary	0039448409	146,260.64	51.88	0.035471
Summary	0039448816	358,928.69	149.55	0.041666
Summary	0039449195	371,323.79	314.16	0.084605
Summary	0039449264	387,193.38	117.26	0.030285
Summary	0039449644	151,687.05	136.05	0.089691
Summary	0039449680	256,666.91	240.63	0.093752
Summary	0039450238	67,109.81	97.87	0.145836
Summary	0039450504	456,515.43	831.56	0.182154
Summary	0039450518	350,555.59	365.16	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039450531	224,440.31	116.98	0.052121
Summary	0039450645	130,541.29	100.63	0.077087
Summary	0039450838	262,991.94	219.16	0.083333
Summary	0039450977	358,519.23	560.19	0.156251
Summary	0039451467	275,296.03	297.35	0.108011
Summary	0039451508	218,596.89	250.48	0.114585
Summary	0039452485	161,104.58	50.35	0.031253
Summary	0039452930	85,318.12	133.31	0.156251
Summary	0039453039	416,366.19	433.71	0.104166
Summary	0039453085	304,769.99	317.47	0.104167
Summary	0039453307	237,590.13	222.74	0.093750
Summary	0039453736	433,987.60	406.86	0.093749
Summary	0039454071	210,599.80	65.81	0.031249
Summary	0039454201	215,567.86	179.64	0.083333
Summary	0039454204	276,402.51	73.58	0.026621
Summary	0039454370	176,907.95	202.71	0.114585
Summary	0039454940	155,326.12	32.36	0.020834
Summary	0039455066	184,479.25	96.08	0.052082
Summary	0039455481	173,598.95	108.72	0.062627
Summary	0039455809	139,587.04	145.40	0.104164
Summary	0039456995	302,158.59	73.06	0.024179
Summary	0039457780	208,443.74	130.28	0.062501
Summary	0039457825	351,357.98	432.52	0.123100
Summary	0039458024	182,611.53	133.15	0.072914
Summary	0039458344	210,139.43	153.23	0.072918
Summary	0039459032	271,090.38	112.95	0.041665
Summary	0039459399	114,018.13	47.51	0.041669
Summary	0039459991	474,642.15	417.29	0.087917
Summary	0039460027	125,336.49	117.50	0.093748
Summary	0039460091	127,935.82	48.91	0.038230
Summary	0039460094	119,909.55	130.40	0.108749
Summary	0039460702	196,365.75	167.93	0.085519
Summary	0039460722	356,181.07	330.95	0.092916
Summary	0039460755	347,065.44	397.68	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039460795	254,580.34	238.67	0.093750
Summary	0039460898	84,546.83	105.68	0.124996
Summary	0039461238	104,260.52	90.60	0.086898
Summary	0039461514	316,321.52	230.65	0.072916
Summary	0039461954	173,385.92	197.76	0.114058
Summary	0039462078	308,729.95	321.59	0.104165
Summary	0039462130	280,800.92	175.50	0.062500
Summary	0039462567	429,867.78	364.47	0.084787
Summary	0039462775	596,619.72	870.07	0.145833
Summary	0039462997	302,854.99	220.83	0.072916
Summary	0039463250	284,558.96	76.58	0.026912
Summary	0039463441	481,844.96	347.33	0.072083
Summary	0039463465	75,042.00	70.35	0.093748
Summary	0039463507	345,513.51	179.95	0.052082
Summary	0039463980	312,512.25	358.09	0.114584
Summary	0039464076	246,882.45	319.51	0.129418
Summary	0039464144	509,347.85	447.80	0.087916
Summary	0039464189	302,004.68	58.45	0.019354
Summary	0039464408	172,733.63	2.60	0.001505
Summary	0039464466	328,629.82	376.55	0.114582
Summary	0039465118	532,769.09	610.46	0.114582
Summary	0039465259	37,055.09	11.41	0.030792
Summary	0039466169	400,255.69	43.46	0.010858
Summary	0039466229	251,601.43	218.21	0.086728
Summary	0039466352	228,059.50	308.83	0.135416
Summary	0039466433	81,128.24	23.83	0.029373
Summary	0039466796	263,131.55	4.84	0.001839
Summary	0039466895	199,356.38	145.36	0.072915
Summary	0039467000	68,472.51	85.59	0.124999
Summary	0039467496	84,093.96	105.12	0.125003
Summary	0039468562	331,062.39	379.34	0.114583
Summary	0039468684	180,835.27	37.67	0.020831
Summary	0039468895	455,591.60	569.49	0.125000
Summary	0039469171	285,463.15	38.04	0.013326

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	164,485.41	132.77	0.080718
Summary	0039469394	199,327.67	332.21	0.166665
Summary	0039470160	233,064.49	121.39	0.052084
Summary	0039470274	428,858.46	243.23	0.056716
Summary	0039470322	370,822.64	463.53	0.125000
Summary	0039470607	336,804.44	105.25	0.031250
Summary	0039471363	68,602.08	85.75	0.124996
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	109,101.24	2.54	0.002328
Summary	0039472036	180,836.22	11.93	0.006597
Summary	0039472237	132,722.57	138.25	0.104165
Summary	0039472338	173,590.43	36.16	0.020831
Summary	0039472513	179,107.38	37.31	0.020831
Summary	0039472886	279,839.45	73.04	0.026101
Summary	0039473433	111,849.48	46.60	0.041663
Summary	0039473654	212,348.84	398.15	0.187498
Summary	0039473924	135,234.45	32.75	0.024217
Summary	0039474304	198,073.86	199.51	0.100725
Summary	0039474488	395,227.97	411.70	0.104168
Summary	0039474664	319,738.12	366.37	0.114584
Summary	0039474760	283,704.83	67.66	0.023849
Summary	0039475157	301,593.94	31.42	0.010418
Summary	0039475372	177,113.26	30.70	0.017334
Summary	0039475552	215,051.17	199.82	0.092917
Summary	0039476236	246,398.96	231.00	0.093750
Summary	0039477120	225,141.89	187.62	0.083334
Summary	0039477289	206,390.81	193.49	0.093749
Summary	0039478499	364,791.11	39.66	0.010872
Summary	0039478643	388,691.48	106.14	0.027307
Summary	0039479461	288,798.83	77.48	0.026828
Summary	0039479526	86,961.19	12.75	0.014662
Summary	0039479770	273,591.14	57.00	0.020834
Summary	0039479790	440,397.55	509.26	0.115636
Summary	0039480159	251,194.86	209.33	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480392	44,112.27	33.77	0.076555
Summary	0039480397	298,267.11	176.17	0.059065
Summary	0039480479	127,760.21	252.86	0.197918
Summary	0039480749	275,755.61	74.23	0.026919
Summary	0039480766	253,615.40	294.09	0.115959
Summary	0039480859	281,430.94	275.57	0.097917
Summary	0039481069	215,672.09	200.40	0.092919
Summary	0039481932	116,050.36	60.44	0.052081
Summary	0039481979	115,699.63	89.55	0.077399
Summary	0039482253	117,074.67	4.91	0.004194
Summary	0039482714	147,741.08	246.24	0.166670
Summary	0039482734	88,512.21	138.30	0.156250
Summary	0039483118	231,541.90	242.98	0.104940
Summary	0039483311	140,074.47	67.06	0.047875
Summary	0039483738	174,712.20	109.20	0.062503
Summary	0039484057	240,020.21	111.31	0.046375
Summary	0039484871	211,149.68	197.95	0.093749
Summary	0039486505	262,096.08	218.41	0.083332
Summary	0039486591	101,328.70	22.31	0.022017
Summary	0039486597	269,003.62	168.13	0.062501
Summary	0039486640	173,587.77	271.23	0.156249
Summary	0039487146	301,641.84	157.11	0.052085
Summary	0039487291	314,539.72	491.47	0.156251
Summary	0039487319	238,359.69	225.30	0.094521
Summary	0039488169	197,693.71	4.55	0.002302
Summary	0039488528	258,204.52	322.76	0.125002
Summary	0039488666	206,129.22	85.89	0.041668
Summary	0039488892	203,077.66	190.39	0.093752
Summary	0039488984	266,977.14	19.99	0.007488
Summary	0039490080	399,181.75	467.44	0.117100
Summary	0039490173	299,890.51	123.87	0.041305
Summary	0039490289	136,543.48	199.13	0.145836
Summary	0039490983	172,775.83	179.97	0.104164
Summary	0039491164	189,941.43	138.50	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039491166	88,238.79	64.34	0.072916
Summary	0039491221	248,120.81	56.60	0.022811
Summary	0039491457	251,545.82	157.22	0.062502
Summary	0039492009	328,685.01	273.90	0.083332
Summary	0039492202	200,330.85	166.94	0.083332
Summary	0039492626	165,418.51	45.17	0.027306
Summary	0039492868	372,415.93	426.73	0.114584
Summary	0039493088	411,243.88	428.38	0.104167
Summary	0039493210	306,690.85	351.42	0.114584
Summary	0039493360	102,016.94	11.08	0.010861
Summary	0039493420	322,143.98	201.34	0.062500
Summary	0039493511	111,657.20	116.31	0.104167
Summary	0039493566	64,530.50	40.33	0.062498
Summary	0039493567	158,689.99	297.54	0.187498
Summary	0039494227	259,335.20	243.13	0.093751
Summary	0039495376	394,984.93	100.87	0.025538
Summary	0039495802	314,115.43	89.93	0.028630
Summary	0039496277	480,274.68	106.05	0.022081
Summary	0039496344	296,635.59	339.89	0.114582
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	314,647.40	246.69	0.078402
Summary	0039496915	226,257.25	164.98	0.072917
Summary	0039497243	398,696.35	488.65	0.122562
Summary	0039497293	151,828.62	20.07	0.013219
Summary	0039498394	182,058.50	208.61	0.114584
Summary	0039498494	138,835.39	216.93	0.156250
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	224,233.02	233.94	0.104329
Summary	0039498893	319,713.90	41.71	0.013046
Summary	0039498922	298,967.79	310.09	0.103720
Summary	0039499151	280,701.80	391.02	0.139301
Summary	0039499316	426,280.92	380.26	0.089204
Summary	0039499375	355,554.52	46.43	0.013058
Summary	0039500223	334,893.27	127.07	0.037943

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500373	135,323.58	69.82	0.051595
Summary	0039500489	391,110.29	325.93	0.083335
Summary	0039500615	261,660.32	62.61	0.023928
Summary	0039500882	383,553.42	239.72	0.062500
Summary	0039501031	279,033.27	348.79	0.124999
Summary	0039501050	407,515.25	421.86	0.103520
Summary	0039501235	374,343.21	116.98	0.031249
Summary	0039501465	59,226.13	44.93	0.075862
Summary	0039501770	330,577.12	359.50	0.108749
Summary	0039501779	306,244.81	59.89	0.019556
Summary	0039502066	144,715.83	165.82	0.114583
Summary	0039502643	291,767.84	61.77	0.021171
Summary	0039503330	227,566.70	331.87	0.145834
Summary	0039503440	224,999.77	140.62	0.062498
Summary	0039503657	262,973.33	164.36	0.062501
Summary	0039504058	454,286.42	425.89	0.093749
Summary	0039504900	263,430.03	43.26	0.016422
Summary	0039505016	182,048.72	396.88	0.218008
Summary	0039505048	164,790.70	137.33	0.083336
Summary	0039505353	315,725.45	230.22	0.072918
Summary	0039505470	309,625.35	64.51	0.020835
Summary	0039505585	372,703.56	310.59	0.083334
Summary	0039505680	284,153.35	266.39	0.093749
Summary	0039506152	174,547.96	127.27	0.072914
Summary	0039506417	251,757.26	157.35	0.062501
Summary	0039506483	395,971.20	82.49	0.020832
Summary	0039506739	339,126.56	61.28	0.018070
Summary	0039506746	241,798.72	255.22	0.105551
Summary	0039506874	60,729.52	50.61	0.083337
Summary	0039507186	86,790.05	24.05	0.027711
Summary	0039507262	134,248.08	125.86	0.093752
Summary	0039507275	374,158.59	347.66	0.092918
Summary	0039507512	295,227.09	522.80	0.177084
Summary	0039507735	270,429.66	56.34	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039507818	228,361.14	95.15	0.041666
Summary	0039508166	262,798.14	32.74	0.012458
Summary	0039508339	255,935.06	70.09	0.027386
Summary	0039508926	232,615.52	195.54	0.084061
Summary	0039508983	379,177.05	355.48	0.093750
Summary	0039509195	355,425.59	46.39	0.013052
Summary	0039509514	399,872.16	208.27	0.052084
Summary	0039509881	156,902.79	98.06	0.062497
Summary	0039510208	161,318.11	133.46	0.082731
Summary	0039510884	307,727.60	160.27	0.052082
Summary	0039511188	269,621.06	56.17	0.020833
Summary	0039511281	169,478.65	105.92	0.062498
Summary	0039511524	218,769.13	136.73	0.062500
Summary	0039511803	361,853.01	150.77	0.041666
Summary	0039511824	308,057.37	167.34	0.054321
Summary	0039513262	235,847.19	146.25	0.062010
Summary	0039513277	371,768.51	193.63	0.052083
Summary	0039513475	362,587.86	226.62	0.062501
Summary	0039514171	303,395.04	367.79	0.121225
Summary	0039514223	341,680.24	142.37	0.041668
Summary	0039514522	201,852.33	38.11	0.018880
Summary	0039514784	120,463.55	87.84	0.072918
Summary	0039514914	291,272.51	52.60	0.018059
Summary	0039514957	58,863.85	18.39	0.031242
Summary	0039515636	150,949.24	114.70	0.075986
Summary	0039515806	136,110.91	133.94	0.098405
Summary	0039515945	305,625.36	371.86	0.121672
Summary	0039516526	138,687.34	71.08	0.051252
Summary	0039516542	222,601.25	44.19	0.019852
Summary	0039517245	363,335.56	227.08	0.062499
Summary	0039517322	432,156.72	234.12	0.054175
Summary	0039517929	174,085.49	140.46	0.080684
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	116,173.90	121.01	0.104163

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039518490	165,135.68	51.60	0.031247
Summary	0039518891	406,027.76	296.06	0.072916
Summary	0039519036	190,844.91	139.16	0.072918
Summary	0039519082	266,832.17	268.11	0.100479
Summary	0039519217	92,526.53	28.17	0.030445
Summary	0039519404	159,949.09	57.77	0.036118
Summary	0039519632	131,335.53	29.67	0.022591
Summary	0039519955	357,154.96	260.43	0.072918
Summary	0039520477	252,569.87	394.64	0.156250
Summary	0039520958	256,410.35	278.46	0.108599
Summary	0039521058	399,370.59	166.40	0.041666
Summary	0039521212	362,963.14	529.32	0.145833
Summary	0039521507	153,006.66	16.08	0.010509
Summary	0039521588	143,036.85	104.30	0.072918
Summary	0039522374	100,664.54	104.86	0.104168
Summary	0039522716	447,389.15	413.67	0.092463
Summary	0039523117	332,871.75	88.37	0.026548
Summary	0039523404	111,791.82	106.22	0.095016
Summary	0039523587	140,095.30	45.33	0.032357
Summary	0039524475	193,271.58	140.93	0.072918
Summary	0039524616	406,250.71	380.86	0.093750
Summary	0039524701	267,867.68	195.32	0.072917
Summary	0039524715	329,312.63	604.49	0.183561
Summary	0039525295	137,214.77	49.25	0.035893
Summary	0039525606	258,524.32	53.81	0.020814
Summary	0039525833	184,255.69	191.93	0.104165
Summary	0039526316	305,199.13	205.17	0.067225
Summary	0039526676	174,741.99	36.40	0.020831
Summary	0039526818	115,946.05	84.54	0.072913
Summary	0039527057	395,628.83	50.73	0.012823
Summary	0039527241	179,760.00	112.35	0.062500
Summary	0039527340	280,795.80	263.25	0.093751
Summary	0039527573	291,764.83	212.75	0.072918
Summary	0039528032	165,529.05	137.94	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039528735	155,290.74	48.53	0.031251
Summary	0039529204	304,638.95	217.11	0.071268
Summary	0039529409	167,273.62	105.85	0.063280
Summary	0039529468	171,414.97	35.72	0.020838
Summary	0039529551	166,645.20	182.37	0.109436
Summary	0039529814	106,225.07	66.39	0.062499
Summary	0039530013	132,633.45	179.61	0.135418
Summary	0039530271	213,934.63	245.13	0.114582
Summary	0039530565	354,297.34	369.04	0.104161
Summary	0039530727	232,854.66	242.56	0.104168
Summary	0039530980	135,411.05	82.42	0.060867
Summary	0039531022	143,955.09	48.15	0.033448
Summary	0039532356	320,563.18	454.18	0.141682
Summary	0039533003	405,569.46	534.91	0.131891
Summary	0039534136	101,018.64	9.67	0.009572
Summary	0039534406	189,643.78	246.87	0.130176
Summary	0039534500	357,455.63	187.37	0.052418
Summary	0039535614	418,775.26	427.69	0.102129
Summary	0039535644	200,087.27	125.05	0.062498
Summary	0039535891	310,456.78	163.68	0.052722
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	322,339.95	201.46	0.062499
Summary	0039536952	444,563.85	509.40	0.114584
Summary	0039537086	139,536.78	19.38	0.013889
Summary	0039537326	433,411.25	288.36	0.066533
Summary	0039537702	231,958.16	63.51	0.027380
Summary	0039537744	172,493.75	17.97	0.010418
Summary	0039538720	208,104.62	216.78	0.104169
Summary	0039539340	377,351.12	314.46	0.083334
Summary	0039539614	274,438.51	85.76	0.031249
Summary	0039539672	77,192.51	112.57	0.145830
Summary	0039540267	387,399.83	363.19	0.093751
Summary	0039540314	82,480.84	33.68	0.040834
Summary	0039541257	265,236.68	122.05	0.046016

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039541621	186,234.74	232.79	0.124998
Summary	0039541861	333,631.12	388.57	0.116467
Summary	0039541896	153,362.27	15.98	0.010420
Summary	0039541951	250,261.62	247.44	0.098873
Summary	0039542798	251,631.94	366.96	0.145832
Summary	0039544486	258,006.60	349.38	0.135415
Summary	0039544688	491,659.84	598.24	0.121678
Summary	0039544711	412,920.16	129.04	0.031251
Summary	0039545344	203,141.78	3.36	0.001654
Summary	0039545541	299,660.92	280.93	0.093749
Summary	0039546060	265,305.49	213.20	0.080360
Summary	0039546147	353,012.18	294.18	0.083334
Summary	0039547289	394,128.46	246.33	0.062500
Summary	0039547406	228,151.99	31.61	0.013855
Summary	0039547496	364,317.81	569.25	0.156251
Summary	0039548288	579,086.79	542.89	0.093749
Summary	0039548525	190,734.59	161.49	0.084667
Summary	0039548818	41,233.02	17.29	0.041932
Summary	0039549019	444,741.45	235.60	0.052975
Summary	0039549186	272,762.59	79.57	0.029172
Summary	0039549385	262,297.22	163.94	0.062502
Summary	0039549997	166,528.19	42.50	0.025521
Summary	0039550275	246,285.78	256.55	0.104168
Summary	0039550842	262,471.72	128.89	0.049106
Summary	0039551104	375,222.44	239.15	0.063736
Summary	0039551181	252,296.75	282.01	0.111777
Summary	0039551325	188,729.61	98.30	0.052085
Summary	0039551517	275,690.27	86.15	0.031249
Summary	0039551621	216,452.77	73.40	0.033910
Summary	0039551839	250,064.73	182.34	0.072917
Summary	0039551990	292,105.90	152.14	0.052084
Summary	0039552084	303,338.12	280.93	0.092613
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	162,574.45	101.61	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039553472	354,766.14	55.45	0.015630
Summary	0039553903	203,396.11	63.56	0.031249
Summary	0039554373	162,271.21	118.32	0.072915
Summary	0039554562	87,943.80	81.71	0.092912
Summary	0039554930	428,427.42	580.16	0.135416
Summary	0039555148	365,812.66	137.46	0.037577
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	323,393.37	69.52	0.021497
Summary	0039556922	349,359.84	327.52	0.093749
Summary	0039557424	390,342.08	406.61	0.104168
Summary	0039558278	293,251.63	213.83	0.072917
Summary	0039558417	85,982.11	80.61	0.093752
Summary	0039558664	83,979.23	75.42	0.089808
Summary	0039559008	296,843.50	153.85	0.051829
Summary	0039559035	85,034.67	14.71	0.017299
Summary	0039559236	109,249.98	79.66	0.072915
Summary	0039559473	248,139.13	23.42	0.009438
Summary	0039560335	99,645.97	18.25	0.018315
Summary	0039560546	228,390.04	166.53	0.072915
Summary	0039560746	189,755.27	34.85	0.018366
Summary	0039560910	130,316.53	135.75	0.104169
Summary	0039560986	78,161.20	4.35	0.005565
Summary	0039561329	126,264.95	41.18	0.032614
Summary	0039562259	253,302.33	231.74	0.091488
Summary	0039562407	365,012.36	266.15	0.072915
Summary	0039562838	238,907.90	58.53	0.024499
Summary	0039563096	293,298.71	96.40	0.032868
Summary	0039563100	264,339.14	275.35	0.104165
Summary	0039563120	70,095.90	7.30	0.010414
Summary	0039563406	246,989.59	180.10	0.072918
Summary	0039563782	439,153.99	365.96	0.083333
Summary	0039564061	271,734.47	289.80	0.106648
Summary	0039564378	410,359.67	470.20	0.114582
Summary	0039565294	278,316.57	260.92	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039565463	288,144.82	68.07	0.023624
Summary	0039565501	236,109.71	66.05	0.027974
Summary	0039565670	289,175.11	188.61	0.065223
Summary	0039565700	125,050.91	39.08	0.031251
Summary	0039566027	173,868.29	163.00	0.093749
Summary	0039566280	288,106.15	68.98	0.023943
Summary	0039566445	103,164.52	75.22	0.072913
Summary	0039566510	133,119.63	83.20	0.062500
Summary	0039566840	171,271.89	41.71	0.024353
Summary	0039567002	100,805.60	94.51	0.093755
Summary	0039568470	69,319.75	3.76	0.005424
Summary	0039568874	438,825.69	167.79	0.038236
Summary	0039569322	279,718.12	203.96	0.072916
Summary	0039569398	167,601.36	139.67	0.083335
Summary	0039569532	384,374.66	200.20	0.052085
Summary	0039569938	340,146.88	0.16	0.000047
Summary	0039570569	140,045.85	116.39	0.083108
Summary	0039570718	133,296.89	43.37	0.032536
Summary	0039570735	145,894.71	75.99	0.052086
Summary	0039570786	138,935.92	130.25	0.093748
Summary	0039570878	381,943.81	397.86	0.104167
Summary	0039570933	282,751.41	323.99	0.114585
Summary	0039571024	442,626.27	52.86	0.011942
Summary	0039571451	410,317.27	353.49	0.086150
Summary	0039571453	330,306.75	238.10	0.072085
Summary	0039571540	212,232.03	154.75	0.072915
Summary	0039572130	174,414.22	9.46	0.005424
Summary	0039572182	274,528.97	171.58	0.062500
Summary	0039572279	312,360.47	195.23	0.062502
Summary	0039572702	230,559.15	144.10	0.062500
Summary	0039572777	203,274.12	52.43	0.025793
Summary	0039573971	66,347.14	6.24	0.009405
Summary	0039574034	250,233.05	266.90	0.106661
Summary	0039574215	209,638.70	87.35	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039574916	122,754.07	89.51	0.072918
Summary	0039575698	199,274.25	125.50	0.062979
Summary	0039576553	300,062.31	246.72	0.082223
Summary	0039576554	179,285.66	37.35	0.020833
Summary	0039577125	223,759.56	46.62	0.020835
Summary	0039577246	363,928.11	265.36	0.072915
Summary	0039577920	162,673.61	33.89	0.020833
Summary	0039578057	195,788.10	227.58	0.116238
Summary	0039579043	122,896.24	137.78	0.112111
Summary	0039579419	268,617.66	179.59	0.066857
Summary	0039579442	211,872.29	66.21	0.031250
Summary	0039579573	285,803.25	267.94	0.093750
Summary	0039579661	222,465.06	92.69	0.041665
Summary	0039579691	421,129.31	81.68	0.019395
Summary	0039579708	245,785.63	15.21	0.006188
Summary	0039580050	317,666.66	165.45	0.052083
Summary	0039580068	359,798.32	452.55	0.125779
Summary	0039580387	158,119.83	115.30	0.072919
Summary	0039580689	494,820.90	883.86	0.178622
Summary	0039580744	417,539.48	107.22	0.025679
Summary	0039580970	328,274.80	239.37	0.072918
Summary	0039581730	300,594.73	156.56	0.052083
Summary	0039581875	392,042.72	367.54	0.093750
Summary	0039582358	125,573.94	21.78	0.017344
Summary	0039582440	102,913.40	85.76	0.083332
Summary	0039583048	58,587.42	48.82	0.083328
Summary	0039583702	552,717.92	356.02	0.064413
Summary	0039583845	405,442.60	419.67	0.103509
Summary	0039585044	281,321.56	556.78	0.197916
Summary	0039586912	430,401.84	493.17	0.114584
Summary	0039587250	138,447.67	43.26	0.031246
Summary	0039587378	249,904.61	55.84	0.022345
Summary	0039588470	404,097.52	64.58	0.015981
Summary	0039588653	159,087.26	49.71	0.031247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039589021	268,030.69	223.36	0.083334
Summary	0039589041	282,430.77	147.10	0.052084
Summary	0039589137	242,997.91	178.21	0.073338
Summary	0039589287	625,314.70	586.23	0.093750
Summary	0039589333	492,934.40	426.95	0.086614
Summary	0039589367	183,975.09	201.91	0.109749
Summary	0039589777	116,800.51	36.91	0.031601
Summary	0039590258	325,162.24	372.58	0.114583
Summary	0039590654	299,790.36	312.28	0.104166
Summary	0039590888	207,949.66	151.63	0.072917
Summary	0039591467	254,992.11	106.25	0.041668
Summary	0039591824	176,497.29	74.23	0.042057
Summary	0039592152	209,765.53	163.85	0.078111
Summary	0039592291	178,525.14	84.22	0.047175
Summary	0039592313	207,040.26	215.67	0.104168
Summary	0039592995	210,653.11	87.77	0.041666
Summary	0039593032	242,818.55	151.76	0.062499
Summary	0039593231	164,539.82	106.84	0.064933
Summary	0039593576	172,810.72	126.01	0.072918
Summary	0039594081	240,295.61	131.43	0.054695
Summary	0039594280	336,627.98	280.52	0.083332
Summary	0039595333	204,904.40	138.85	0.067763
Summary	0039595354	191,508.26	0.32	0.000167
Summary	0039596293	306,658.10	447.21	0.145833
Summary	0039596601	291,319.19	60.69	0.020833
Summary	0039596795	390,641.65	64.90	0.016614
Summary	0039596842	201,400.60	83.92	0.041668
Summary	0039597352	417,082.98	496.24	0.118979
Summary	0039597426	211,097.73	197.90	0.093748
Summary	0039597814	199,512.62	146.33	0.073344
Summary	0039597848	377,670.07	235.31	0.062306
Summary	0039598033	167,496.64	87.24	0.052085
Summary	0039598778	96,932.38	134.78	0.139045
Summary	0039599078	207,340.89	75.11	0.036225

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039599146	477,083.85	496.96	0.104166
Summary	0039599333	301,400.99	376.75	0.125000
Summary	0039599401	338,498.00	53.93	0.015932
Summary	0039599455	416,033.60	303.36	0.072917
Summary	0039599727	134,428.01	126.03	0.093753
Summary	0039599781	361,350.39	95.54	0.026440
Summary	0039599825	62,908.31	24.39	0.038771
Summary	0039600257	235,789.02	147.37	0.062501
Summary	0039600325	415,856.30	518.64	0.124716
Summary	0039600345	127,820.78	47.42	0.037099
Summary	0039600486	209,704.13	327.66	0.156249
Summary	0039601039	347,501.89	36.20	0.010417
Summary	0039601812	110,935.27	2.43	0.002190
Summary	0039602414	652,319.32	606.17	0.092925
Summary	0039602483	534,601.67	894.25	0.167274
Summary	0039602516	339,387.02	12.04	0.003548
Summary	0039602696	333,189.08	167.56	0.050290
Summary	0039602826	129,600.00	121.50	0.093750
Summary	0039602910	121,979.87	20.08	0.016462
Summary	0039603096	358,914.98	37.39	0.010418
Summary	0039603487	201,112.96	63.49	0.031569
Summary	0039603662	343,659.69	322.18	0.093750
Summary	0039603722	362,775.67	142.79	0.039360
Summary	0039604172	247,375.10	154.61	0.062500

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	345,516.21	45,714.46	13.231

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039513608	112,899.63	40,542.22	35.910
0039523242	232,616.58	5,172.24	2.224

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
21	4,097,986.11	454,201.49	1,267,971.76	30.941

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039437664	192,740.17	18,717.85	79,995.91	41.505
0039438547	200,893.08	66,223.84	189,639.23	94.398
0039439320	97,688.10	12,668.06	6,236.64	6.384
0039442904	273,382.86	34,341.09	24,015.81	8.785
0039471725	144,087.40	12,195.75	31,435.35	21.817
0039476546	219,061.03	11,873.35	43,930.93	20.054
0039478257	234,346.60	21,175.28	93,888.22	40.064
0039487284	196,650.68	32,567.30	48,701.88	24.766
0039489839	333,292.77	44,144.06	236,948.72	71.093
0039492026	175,841.80	1,265.85	52,318.34	29.753
0039492189	261,521.32	36,425.85	69,226.66	26.471
0039492619	176,984.76	33,986.62	95,758.35	54.105
0039492698	162,631.38	11,533.41	17,606.41	10.826
0039504463	165,364.17	5,855.34	(2,770.40)	(1.675)
0039508041	232,598.05	21,867.23	24,974.55	10.737
0039508758	348,190.20	41,800.39	108,376.11	31.126
0039510699	281,753.49	29,372.81	76,493.39	27.149
0039525928	34,601.45	(1,275.00)	(1,840.05)	(5.318)
0039542551	111,833.42	10,000.68	31,184.22	27.885
0039571094	157,536.45	10,946.73	29,101.78	18.473

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Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039582601	96,986.93	(1,485.00)	12,749.71	13.146

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
372	68,069,048.42	3,133,630.20	4.604

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	79,995.91	41.505
0039438547	200,893.08	189,639.23	94.398
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	6,236.64	6.384
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,691.14	6.152
0039439457	112,708.72	3,454.15	3.065
0039439969	42,249.22	16,773.55	39.701
0039440059	78,767.52	4,383.70	5.565
0039440163	273,752.99	41,933.38	15.318
0039441142	63,917.52	16,942.67	26.507
0039441588	272,866.38	(35,163.01)	(12.887)
0039442904	273,382.86	24,015.81	8.785
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039444594	68,444.98	1,187.43	1.735

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	58,452.44	27.129
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039457604	193,145.19	2,633.87	1.364
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462436	364,961.60	80,942.28	22.178
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039463818	355,015.16	133,289.19	37.545

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	149,644.88	40.043
0039465408	132,956.56	(2,699.34)	(2.030)
0039465429	246,361.95	66,055.00	26.812
0039466387	123,056.77	15,846.38	12.877
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	31,435.35	21.817
0039471849	404,686.07	78,649.88	19.435
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,707.49	38.262
0039474004	304,689.38	4,985.88	1.636
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,937.15)	(40.122)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	43,930.93	20.054
0039476923	219,765.61	6,873.84	3.128
0039477306	176,303.90	4,278.50	2.427
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	93,888.22	40.064
0039478571	66,330.01	50,457.45	76.070
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,713.80	14.679
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483583	136,378.69	(35,055.34)	(25.704)
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
0039487284	196,650.68	48,701.88	24.766
0039487804	188,110.08	(4,326.45)	(2.300)
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039489245	145,337.71	(1,821.50)	(1.253)
0039489839	333,292.77	236,948.72	71.093
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039490347	108,215.85	26,895.49	24.854
0039490795	136,088.23	3,331.64	2.448
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	52,318.34	29.753
0039492189	261,521.32	69,226.66	26.471
0039492619	176,984.76	95,758.35	54.105
0039492698	162,631.38	17,606.41	10.826
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039495024	327,853.42	91,153.43	27.803
0039495483	145,685.69	11,133.76	7.642
0039495486	116,589.80	(1,530.82)	(1.313)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	4,390.34	1.457
0039497048	282,250.24	(36,399.16)	(12.896)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039497636	373,636.03	(48,142.65)	(12.885)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499113	214,075.77	42,665.02	19.930
0039499121	271,848.44	465.79	0.171
0039499199	51,595.14	4,314.54	8.362
0039499340	161,158.42	5,091.00	3.159
0039499703	394,496.55	(180,438.98)	(45.739)
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(2,770.40)	(1.675)
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	(160.33)	(0.223)
0039506265	86,316.27	(30,624.51)	(35.479)
0039506493	176,556.85	75,936.17	43.009
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039506581	274,711.39	65,775.17	23.943
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	24,974.55	10.737
0039508758	348,190.20	108,376.11	31.126
0039509666	210,329.41	(34,413.26)	(16.362)
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	76,493.39	27.149
0039511160	203,772.41	19,931.84	9.781
0039511185	259,337.23	60,976.41	23.512
0039511800	236,683.38	40,020.39	16.909
0039512356	307,517.27	(8,994.80)	(2.925)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039513608	112,899.63	40,542.22	35.910
0039514109	87,790.94	11,476.62	13.073
0039514458	110,165.49	5,504.31	4.996
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039518026	41,556.68	27,143.31	65.316
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039519938	275,909.55	8,071.87	2.926
0039519946	83,034.82	41,553.07	50.043
0039520864	285,714.42	10,995.60	3.848
0039522742	192,263.64	31,339.92	16.300
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,610.49	11.202
0039523242	232,616.58	5,172.24	2.224
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	5,991.72	4.601
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
0039525928	34,601.45	(1,840.05)	(5.318)
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527736	82,989.68	4,922.95	5.932
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,887.62	25.696
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039536882	318,477.51	4,587.27	1.440
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538647	332,997.22	32,502.30	9.761
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540877	273,891.70	5,902.00	2.155
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,141.84	9.322
0039542551	111,833.42	31,184.22	27.885
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	60,808.05	11.828
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
0039549265	111,077.40	(8,605.23)	(7.747)
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,733.10	28.002
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553149	340,796.47	12,943.44	3.798
0039553409	297,634.86	(162,065.46)	(54.451)
0039554102	190,883.11	10,053.04	5.267
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	9,628.09	11.996

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0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039563496	128,806.02	20,450.26	15.877
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446
0039571094	157,536.45	29,101.78	18.473
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,015.80	4.001
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582601	96,986.93	12,749.71	13.146
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039585606	153,266.39	33,254.75	21.697
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590

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0039590034	57,413.12	11,922.25	20.766
0039590530	233,668.21	7,983.56	3.417
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039592417	163,316.51	(3,140.79)	(1.923)
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(47,097.79)	(15.473)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597439	105,503.35	793.42	0.752
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(18,104.26)	(7.939)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600435	111,317.20	40,864.90	36.710
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603142	328,047.19	102,034.77	31.104
0039603157	45,114.31	10,269.32	22.763

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	23	4,443,502.32	499,915.95	0.006 %	0	0.00	0.00	0.000 %	23	4,443,502.32	499,915.95	0.006 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039437664	209,000.00	3.625 %	NY	95.00	360	192,740.17	03/31/2023	18,717.85	79,995.91
Summary	0039438547	220,000.00	4.250 %	GA	95.00	360	200,893.08	03/31/2023	66,223.84	189,639.23
Summary	0039439320	101,000.00	4.250 %	AL	95.00	360	97,688.10	03/31/2023	12,668.06	6,236.64
Summary	0039442904	294,000.00	3.875 %	TX	95.00	360	273,382.86	03/31/2023	34,341.09	24,015.81
Summary	0039471725	159,000.00	3.625 %	PA	94.00	360	144,087.40	03/31/2023	12,195.75	31,435.35
Summary	0039476546	226,000.00	3.875 %	FL	95.00	360	219,061.03	03/31/2023	11,873.35	43,930.93
Summary	0039478257	252,000.00	4.000 %	MD	97.00	360	234,346.60	03/31/2023	21,175.28	93,888.22
Summary	0039487284	205,000.00	5.375 %	SC	97.00	360	196,650.68	03/31/2023	32,567.30	48,701.88
Summary	0039489839	342,000.00	4.625 %	NY	90.00	360	333,292.77	03/31/2023	44,144.06	236,948.72
Summary	0039492026	204,000.00	3.875 %	NJ	95.00	360	175,841.80	03/31/2023	1,265.85	52,318.34
Summary	0039492189	277,000.00	4.000 %	CA	95.00	360	261,521.32	03/31/2023	36,425.85	69,226.66
Summary	0039492619	181,000.00	3.875 %	NJ	97.00	360	176,984.76	03/31/2023	33,986.62	95,758.35
Summary	0039492698	176,000.00	3.875 %	TX	95.00	360	162,631.38	03/31/2023	11,533.41	17,606.41
Summary	0039504463	184,000.00	3.875 %	MS	95.00	360	165,364.17	03/31/2023	5,855.34	(2,770.40)
Summary	0039508041	248,000.00	3.625 %	AZ	90.00	360	232,598.05	03/31/2023	21,867.23	24,974.55
Summary	0039508758	370,000.00	3.875 %	MI	95.00	360	348,190.20	03/31/2023	41,800.39	108,376.11
Summary	0039510699	304,000.00	4.000 %	PA	95.00	360	281,753.49	03/31/2023	29,372.81	76,493.39
Summary	0039513608	118,000.00	4.625 %	OH	85.00	360	112,899.63	05/31/2024	40,542.22	40,542.22
Summary	0039523242	242,000.00	4.000 %	AL	95.00	360	232,616.58	05/31/2024	5,172.24	5,172.24
Summary	0039525928	40,000.00	3.750 %	IA	95.00	360	34,601.45	12/31/2023	(1,275.00)	(1,840.05)
Summary	0039542551	123,000.00	4.000 %	IL	95.00	360	111,833.42	03/31/2023	10,000.68	31,184.22
Summary	0039571094	173,000.00	4.000 %	NH	97.00	360	157,536.45	03/31/2023	10,946.73	29,101.78

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039582601	109,000.00	3.500 %	MO	95.00	360	96,986.93	10/31/2023	(1,485.00)	12,749.71

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

* This data is currently not provided for reporting.

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

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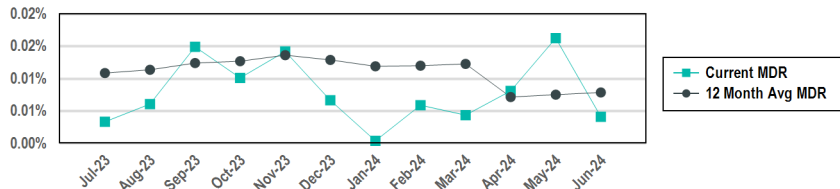
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.004 %
 3 Month Average 0.010 %
 12 Month Average 0.008 %

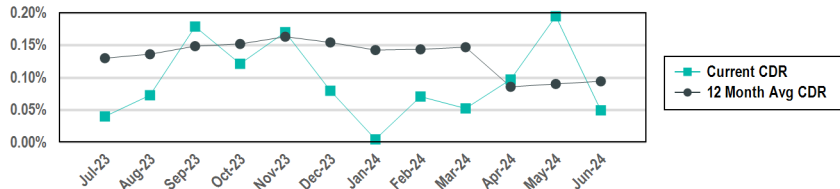
MDR: Current vs. 12mo Average



CDR

Current Month 0.050 %
 3 Month Average 0.114 %
 12 Month Average 0.095 %

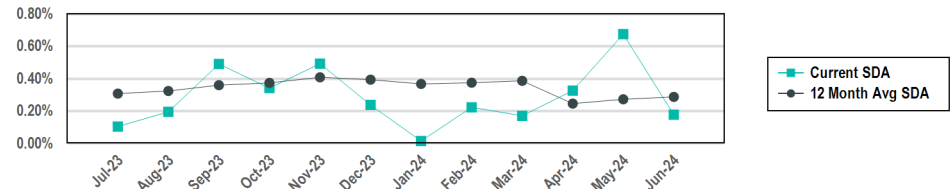
CDR: Current vs. 12mo Average



SDA

Current Month 0.177 %
 3 Month Average 0.393 %
 12 Month Average 0.288 %

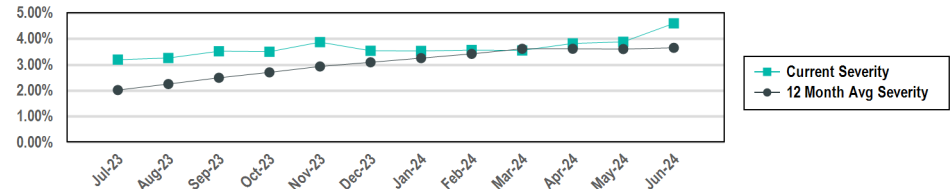
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 4.604 %
 3 Month Average (Cumulative) 4.107 %
 12 Month Average (Cumulative) 3.659 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.507 %
3 Month Average	0.450 %
12 Month Average	0.523 %

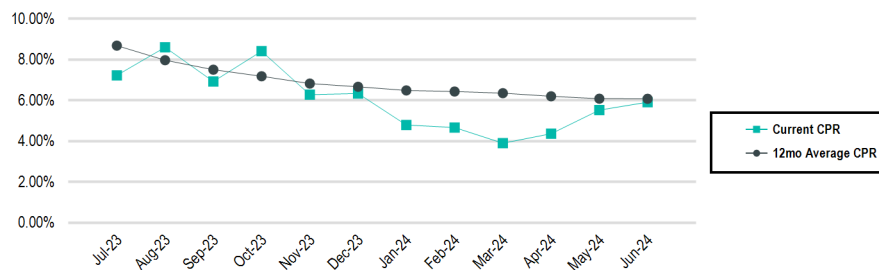
CPR

Current Month	5.916 %
3 Month Average	5.270 %
12 Month Average	6.083 %

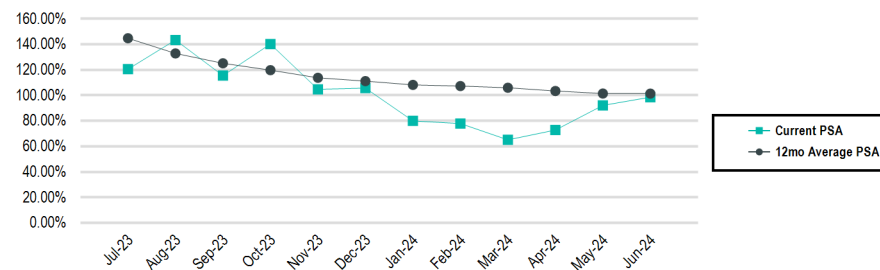
PSA

Current Month	98.595 %
3 Month Average	87.833 %
12 Month Average	101.384 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0039558233	334,213.94	0.00	0.000 %	334,213.94
Total	334,213.94	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
191	33,596,475.82

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Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed

Closing Date

means March 22, 2017.

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.

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.

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XGP3	759,779,000	546,972,038	212,806,962
2M-2H	N/A	39,990,300	(546,972,038)	586,962,338

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XGP3	212,806,962	89,309,878	123,497,084
2M-2H	N/A	586,962,338	(89,309,878)	676,272,216

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XGQ1	189,945,000	82,031,000	107,914,000
2B-1H	N/A	9,997,325	(82,031,000)	92,028,325

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes>

Bond Retirement Detail – Effective April 2024

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XGQ1	107,914,000	5,000,000	102,914,000
2B-1H	N/A	92,028,325	(5,000,000)	97,028,325