

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 5:40:36 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		09/30/2020	0.00000 %	22,597,033,337.88	0.00	1,044,404,033.74	0.00	21,552,629,304.14	1,044,404,033.74	0.00
2M-1	30711XGK4	10/23/2020	1.29813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	10/23/2020	3.79813 %	62,782,635.03	205,337.64	1,705,560.81	0.00	61,077,074.22	1,910,898.45	0.00
2M-AH		09/30/2020	0.00000 %	3,304,555.53	0.00	89,771.96	0.00	3,214,783.57	89,771.96	0.00
2M-2B	30711XGM0	10/23/2020	3.79813 %	265,923,000.00	869,730.94	0.00	0.00	265,923,000.00	869,730.94	0.00
2M-BH		09/30/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	10/23/2020	3.79813 %	246,928,000.00	807,605.67	0.00	0.00	246,928,000.00	807,605.67	0.00
2M-CH		09/30/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	10/23/2020	3.79813 %	575,633,635.03	1,882,674.24	1,705,560.81	0.00	573,928,074.22	3,588,235.05	0.00
2M-2H		09/30/2020	0.00000 %	30,297,833.53	0.00	89,771.96	0.00	30,208,061.57	89,771.96	0.00
2B-1	30711XGQ1	10/23/2020	5.64813 %	189,945,000.00	923,829.32	0.00	0.00	189,945,000.00	923,829.32	0.00
2B-1H		09/30/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		09/30/2020	0.00000 %	199,328,650.72	0.00	0.00	3,551.85	199,325,098.87	0.00	617,226.13
2A-I1	30711XGR9	10/23/2020	1.30000 %	0.00	70,281.67	0.00	0.00	0.00	70,281.67	0.00
2A-I2	30711XGS7	10/23/2020	1.80000 %	0.00	97,313.08	0.00	0.00	0.00	97,313.08	0.00
2A-I3	30711XGT5	10/23/2020	2.30000 %	0.00	124,344.50	0.00	0.00	0.00	124,344.50	0.00
2A-I4	30711XGU2	10/23/2020	2.80000 %	0.00	151,375.91	0.00	0.00	0.00	151,375.91	0.00
2B-I1	30711XGZ1	10/23/2020	1.30000 %	0.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00
2B-I2	30711XHA5	10/23/2020	1.80000 %	0.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00
2B-I3	30711XHB3	10/23/2020	2.30000 %	0.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00
2B-I4	30711XHC1	10/23/2020	2.80000 %	0.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00
2C-I1	30711XHH0	10/23/2020	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2C-I2	30711XHJ6	10/23/2020	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2C-I3	30711XHK3	10/23/2020	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2C-I4	30711XHL1	10/23/2020	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2E-A1	30711XGV0	10/23/2020	2.49813 %	62,782,635.03	135,055.96	1,705,560.81	0.00	61,077,074.22	1,840,616.77	0.00
2E-A2	30711XGW8	10/23/2020	1.99813 %	62,782,635.03	108,024.55	1,705,560.81	0.00	61,077,074.22	1,813,585.36	0.00
2E-A3	30711XGX6	10/23/2020	1.49813 %	62,782,635.03	80,993.14	1,705,560.81	0.00	61,077,074.22	1,786,553.95	0.00
2E-A4	30711XGY4	10/23/2020	0.99813 %	62,782,635.03	53,961.73	1,705,560.81	0.00	61,077,074.22	1,759,522.54	0.00
2E-B1	30711XHD9	10/23/2020	2.49813 %	265,923,000.00	572,044.92	0.00	0.00	265,923,000.00	572,044.92	0.00

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Series 2017-C02



Distribution Date: 26-Oct-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	10/23/2020	1.99813 %	265,923,000.00	457,550.29	0.00	0.00	265,923,000.00	457,550.29	0.00
2E-B3	30711XHF4	10/23/2020	1.49813 %	265,923,000.00	343,055.67	0.00	0.00	265,923,000.00	343,055.67	0.00
2E-B4	30711XHG2	10/23/2020	0.99813 %	265,923,000.00	228,561.04	0.00	0.00	265,923,000.00	228,561.04	0.00
2E-C1	30711XHM9	10/23/2020	2.49813 %	246,928,000.00	531,183.49	0.00	0.00	246,928,000.00	531,183.49	0.00
2E-C2	30711XHN7	10/23/2020	1.99813 %	246,928,000.00	424,867.27	0.00	0.00	246,928,000.00	424,867.27	0.00
2E-C3	30711XHP2	10/23/2020	1.49813 %	246,928,000.00	318,551.04	0.00	0.00	246,928,000.00	318,551.04	0.00
2E-C4	30711XHQ0	10/23/2020	0.99813 %	246,928,000.00	212,234.82	0.00	0.00	246,928,000.00	212,234.82	0.00
2E-D1	30711XHR8	10/23/2020	2.49813 %	328,705,635.03	707,100.88	1,705,560.81	0.00	327,000,074.22	2,412,661.69	0.00
2E-D2	30711XHS6	10/23/2020	1.99813 %	328,705,635.03	565,574.84	1,705,560.81	0.00	327,000,074.22	2,271,135.65	0.00
2E-D3	30711XHT4	10/23/2020	1.49813 %	328,705,635.03	424,048.80	1,705,560.81	0.00	327,000,074.22	2,129,609.61	0.00
2E-D4	30711XHU1	10/23/2020	0.99813 %	328,705,635.03	282,522.77	1,705,560.81	0.00	327,000,074.22	1,988,083.58	0.00
2E-D5	30711XHV9	10/23/2020	3.79813 %	328,705,635.03	1,075,068.58	1,705,560.81	0.00	327,000,074.22	2,780,629.39	0.00
2E-F1	30711XHW7	10/23/2020	2.49813 %	512,851,000.00	1,103,228.40	0.00	0.00	512,851,000.00	1,103,228.40	0.00
2E-F2	30711XHX5	10/23/2020	1.99813 %	512,851,000.00	882,417.56	0.00	0.00	512,851,000.00	882,417.56	0.00
2E-F3	30711XHY3	10/23/2020	1.49813 %	512,851,000.00	661,606.71	0.00	0.00	512,851,000.00	661,606.71	0.00
2E-F4	30711XHZ0	10/23/2020	0.99813 %	512,851,000.00	440,795.86	0.00	0.00	512,851,000.00	440,795.86	0.00
2E-F5	30711XJA3	10/23/2020	3.79813 %	512,851,000.00	1,677,336.61	0.00	0.00	512,851,000.00	1,677,336.61	0.00
2X-1	30711XJB1	10/23/2020	1.30000 %	0.00	367,967.70	0.00	0.00	0.00	367,967.70	0.00
2X-2	30711XJC9	10/23/2020	1.80000 %	0.00	509,493.73	0.00	0.00	0.00	509,493.73	0.00
2X-3	30711XJD7	10/23/2020	2.30000 %	0.00	651,019.77	0.00	0.00	0.00	651,019.77	0.00
2X-4	30711XJE5	10/23/2020	2.80000 %	0.00	792,545.81	0.00	0.00	0.00	792,545.81	0.00
2Y-1	30711XJF2	10/23/2020	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2Y-2	30711XJG0	10/23/2020	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2Y-3	30711XJH8	10/23/2020	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2Y-4	30711XJJ4	10/23/2020	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
Totals				30,718,484,965.99	25,981,900.70	1,063,344,746.57	3,551.85	29,655,136,667.57	1,089,326,647.27	617,226.13

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 5:40:37 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	22,597,033,337.88	40,359,227.80	1,004,044,805.94	0.00	0.00	1,044,404,033.74	21,552,629,304.14	0.56142829	1,044,404,033.74
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	246,928,000.00	62,782,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	61,077,074.22	0.24734771	1,705,560.81
2M-AH	12,997,022.00	3,304,555.53	89,771.96	0.00	0.00	0.00	89,771.96	3,214,783.57	0.24734771	89,771.96
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	575,633,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	573,928,074.22	0.75538818	1,705,560.81
2M-2H	39,990,300.00	30,297,833.53	89,771.96	0.00	0.00	0.00	89,771.96	30,208,061.57	0.75538472	89,771.96
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,328,650.72	0.00	0.00	0.00	3,551.85	3,551.85	199,325,098.87	0.99691298	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	246,928,000.00	62,782,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	61,077,074.22	0.24734771	1,705,560.81
2E-A2	246,928,000.00	62,782,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	61,077,074.22	0.24734771	1,705,560.81
2E-A3	246,928,000.00	62,782,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	61,077,074.22	0.24734771	1,705,560.81
2E-A4	246,928,000.00	62,782,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	61,077,074.22	0.24734771	1,705,560.81
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Distribution Date: 26-Oct-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	328,705,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	327,000,074.22	0.63761224	1,705,560.81
2E-D2	512,851,000.00	328,705,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	327,000,074.22	0.63761224	1,705,560.81
2E-D3	512,851,000.00	328,705,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	327,000,074.22	0.63761224	1,705,560.81
2E-D4	512,851,000.00	328,705,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	327,000,074.22	0.63761224	1,705,560.81
2E-D5	512,851,000.00	328,705,635.03	1,705,560.81	0.00	0.00	0.00	1,705,560.81	327,000,074.22	0.63761224	1,705,560.81
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
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	48,955,860,289.00	30,718,484,965.99	59,299,940.63	1,004,044,805.94	0.00	3,551.85	1,063,348,298.42	29,655,136,667.57	0.60575254	1,063,344,746.57

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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	588.63415737	1.05132473	26.15454248	0.00000000	0.00000000	27.20586721	561.42829016	0.56142829	27.20586721
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	246,928,000.00	254.25482339	6.90711790	0.00000000	0.00000000	0.00000000	6.90711790	247.34770549	0.24734771	6.90711790
2M-AH	12,997,022.00	254.25482314	6.90711765	0.00000000	0.00000000	0.00000000	6.90711765	247.34770550	0.24734771	6.90711765
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	757.63298937	2.24481173	0.00000000	0.00000000	0.00000000	2.24481173	755.38817764	0.75538818	2.24481173
2M-2H	39,990,300.00	757.62956342	2.24484337	0.00000000	0.00000000	0.00000000	2.24484337	755.38472004	0.75538472	2.24484337
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	996.93074350	0.00000000	0.00000000	0.00000000	0.01776437	0.01776437	996.91297913	0.99691298	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	246,928,000.00	254.25482339	6.90711790	0.00000000	0.00000000	0.00000000	6.90711790	247.34770549	0.24734771	6.90711790
2E-A2	246,928,000.00	254.25482339	6.90711790	0.00000000	0.00000000	0.00000000	6.90711790	247.34770549	0.24734771	6.90711790
2E-A3	246,928,000.00	254.25482339	6.90711790	0.00000000	0.00000000	0.00000000	6.90711790	247.34770549	0.24734771	6.90711790
2E-A4	246,928,000.00	254.25482339	6.90711790	0.00000000	0.00000000	0.00000000	6.90711790	247.34770549	0.24734771	6.90711790
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Oct-2020
13-Oct-2020 5:40:37 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	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	640.93788455	3.32564587	0.00000000	0.00000000	0.00000000	3.32564587	637.61223868	0.63761224	3.32564587
2E-D2	512,851,000.00	640.93788455	3.32564587	0.00000000	0.00000000	0.00000000	3.32564587	637.61223868	0.63761224	3.32564587
2E-D3	512,851,000.00	640.93788455	3.32564587	0.00000000	0.00000000	0.00000000	3.32564587	637.61223868	0.63761224	3.32564587
2E-D4	512,851,000.00	640.93788455	3.32564587	0.00000000	0.00000000	0.00000000	3.32564587	637.61223868	0.63761224	3.32564587
2E-D5	512,851,000.00	640.93788455	3.32564587	0.00000000	0.00000000	0.00000000	3.32564587	637.61223868	0.63761224	3.32564587
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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

**WELLS
FARGO**

Distribution Date: 26-Oct-2020
13-Oct-2020 5:40:37 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 %	22,597,033,337.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,552,629,304.14
2M-1	N/A	N/A	1.29813 %	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	09/25/20 - 10/25/20	31	3.79813 %	62,782,635.03	205,337.64	0.00	0.00	0.00	0.00	205,337.64	0.00	61,077,074.22
2M-AH	N/A	N/A	0.00000 %	3,304,555.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,214,783.57
2M-2B	09/25/20 - 10/25/20	31	3.79813 %	265,923,000.00	869,730.94	0.00	0.00	0.00	0.00	869,730.94	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	09/25/20 - 10/25/20	31	3.79813 %	246,928,000.00	807,605.67	0.00	0.00	0.00	0.00	807,605.67	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	09/25/20 - 10/25/20	31	3.79813 %	575,633,635.03	1,882,674.24	0.00	0.00	0.00	0.00	1,882,674.24	0.00	573,928,074.22
2M-2H	N/A	N/A	0.00000 %	30,297,833.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,208,061.57
2B-1	09/25/20 - 10/25/20	31	5.64813 %	189,945,000.00	923,829.32	0.00	0.00	0.00	0.00	923,829.32	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,328,650.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,325,098.87
2A-I1	09/25/20 - 10/25/20	31	1.30000 %	62,782,635.03	70,281.67	0.00	0.00	0.00	0.00	70,281.67	0.00	61,077,074.22
2A-I2	09/25/20 - 10/25/20	31	1.80000 %	62,782,635.03	97,313.08	0.00	0.00	0.00	0.00	97,313.08	0.00	61,077,074.22
2A-I3	09/25/20 - 10/25/20	31	2.30000 %	62,782,635.03	124,344.50	0.00	0.00	0.00	0.00	124,344.50	0.00	61,077,074.22
2A-I4	09/25/20 - 10/25/20	31	2.80000 %	62,782,635.03	151,375.91	0.00	0.00	0.00	0.00	151,375.91	0.00	61,077,074.22
2B-I1	09/25/20 - 10/25/20	31	1.30000 %	265,923,000.00	297,686.03	0.00	0.00	0.00	0.00	297,686.03	0.00	265,923,000.00
2B-I2	09/25/20 - 10/25/20	31	1.80000 %	265,923,000.00	412,180.65	0.00	0.00	0.00	0.00	412,180.65	0.00	265,923,000.00
2B-I3	09/25/20 - 10/25/20	31	2.30000 %	265,923,000.00	526,675.28	0.00	0.00	0.00	0.00	526,675.28	0.00	265,923,000.00
2B-I4	09/25/20 - 10/25/20	31	2.80000 %	265,923,000.00	641,169.90	0.00	0.00	0.00	0.00	641,169.90	0.00	265,923,000.00
2C-I1	09/25/20 - 10/25/20	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2C-I2	09/25/20 - 10/25/20	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2C-I3	09/25/20 - 10/25/20	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2C-I4	09/25/20 - 10/25/20	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2E-A1	09/25/20 - 10/25/20	31	2.49813 %	62,782,635.03	135,055.96	0.00	0.00	0.00	0.00	135,055.96	0.00	61,077,074.22
2E-A2	09/25/20 - 10/25/20	31	1.99813 %	62,782,635.03	108,024.55	0.00	0.00	0.00	0.00	108,024.55	0.00	61,077,074.22
2E-A3	09/25/20 - 10/25/20	31	1.49813 %	62,782,635.03	80,993.14	0.00	0.00	0.00	0.00	80,993.14	0.00	61,077,074.22
2E-A4	09/25/20 - 10/25/20	31	0.99813 %	62,782,635.03	53,961.73	0.00	0.00	0.00	0.00	53,961.73	0.00	61,077,074.22
2E-B1	09/25/20 - 10/25/20	31	2.49813 %	265,923,000.00	572,044.92	0.00	0.00	0.00	0.00	572,044.92	0.00	265,923,000.00
2E-B2	09/25/20 - 10/25/20	31	1.99813 %	265,923,000.00	457,550.29	0.00	0.00	0.00	0.00	457,550.29	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Oct-2020
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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	09/25/20 - 10/25/20	31	1.49813 %	265,923,000.00	343,055.67	0.00	0.00	0.00	0.00	343,055.67	0.00	265,923,000.00
2E-B4	09/25/20 - 10/25/20	31	0.99813 %	265,923,000.00	228,561.04	0.00	0.00	0.00	0.00	228,561.04	0.00	265,923,000.00
2E-C1	09/25/20 - 10/25/20	31	2.49813 %	246,928,000.00	531,183.49	0.00	0.00	0.00	0.00	531,183.49	0.00	246,928,000.00
2E-C2	09/25/20 - 10/25/20	31	1.99813 %	246,928,000.00	424,867.27	0.00	0.00	0.00	0.00	424,867.27	0.00	246,928,000.00
2E-C3	09/25/20 - 10/25/20	31	1.49813 %	246,928,000.00	318,551.04	0.00	0.00	0.00	0.00	318,551.04	0.00	246,928,000.00
2E-C4	09/25/20 - 10/25/20	31	0.99813 %	246,928,000.00	212,234.82	0.00	0.00	0.00	0.00	212,234.82	0.00	246,928,000.00
2E-D1	09/25/20 - 10/25/20	31	2.49813 %	328,705,635.03	707,100.88	0.00	0.00	0.00	0.00	707,100.88	0.00	327,000,074.22
2E-D2	09/25/20 - 10/25/20	31	1.99813 %	328,705,635.03	565,574.84	0.00	0.00	0.00	0.00	565,574.84	0.00	327,000,074.22
2E-D3	09/25/20 - 10/25/20	31	1.49813 %	328,705,635.03	424,048.80	0.00	0.00	0.00	0.00	424,048.80	0.00	327,000,074.22
2E-D4	09/25/20 - 10/25/20	31	0.99813 %	328,705,635.03	282,522.77	0.00	0.00	0.00	0.00	282,522.77	0.00	327,000,074.22
2E-D5	09/25/20 - 10/25/20	31	3.79813 %	328,705,635.03	1,075,068.58	0.00	0.00	0.00	0.00	1,075,068.58	0.00	327,000,074.22
2E-F1	09/25/20 - 10/25/20	31	2.49813 %	512,851,000.00	1,103,228.40	0.00	0.00	0.00	0.00	1,103,228.40	0.00	512,851,000.00
2E-F2	09/25/20 - 10/25/20	31	1.99813 %	512,851,000.00	882,417.56	0.00	0.00	0.00	0.00	882,417.56	0.00	512,851,000.00
2E-F3	09/25/20 - 10/25/20	31	1.49813 %	512,851,000.00	661,606.71	0.00	0.00	0.00	0.00	661,606.71	0.00	512,851,000.00
2E-F4	09/25/20 - 10/25/20	31	0.99813 %	512,851,000.00	440,795.86	0.00	0.00	0.00	0.00	440,795.86	0.00	512,851,000.00
2E-F5	09/25/20 - 10/25/20	31	3.79813 %	512,851,000.00	1,677,336.61	0.00	0.00	0.00	0.00	1,677,336.61	0.00	512,851,000.00
2X-1	09/25/20 - 10/25/20	31	1.30000 %	328,705,635.03	367,967.70	0.00	0.00	0.00	0.00	367,967.70	0.00	327,000,074.22
2X-2	09/25/20 - 10/25/20	31	1.80000 %	328,705,635.03	509,493.73	0.00	0.00	0.00	0.00	509,493.73	0.00	327,000,074.22
2X-3	09/25/20 - 10/25/20	31	2.30000 %	328,705,635.03	651,019.77	0.00	0.00	0.00	0.00	651,019.77	0.00	327,000,074.22
2X-4	09/25/20 - 10/25/20	31	2.80000 %	328,705,635.03	792,545.81	0.00	0.00	0.00	0.00	792,545.81	0.00	327,000,074.22
2Y-1	09/25/20 - 10/25/20	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2Y-2	09/25/20 - 10/25/20	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2Y-3	09/25/20 - 10/25/20	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2Y-4	09/25/20 - 10/25/20	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
Totals					25,981,900.70	0.00	0.00	0.00	0.00	25,981,900.70	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

**WELLS
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Distribution Date: 26-Oct-2020
13-Oct-2020 5:40:37 PM

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 %	588.63415737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	561.42829016
2M-1	379,890,000.00	1.29813 %	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	246,928,000.00	3.79813 %	254.25482339	0.83156888	0.00000000	0.00000000	0.00000000	0.00000000	0.83156888	0.00000000	247.34770549
2M-AH	12,997,022.00	0.00000 %	254.25482314	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	247.34770550
2M-2B	265,923,000.00	3.79813 %	1000.00000000	3.27061194	0.00000000	0.00000000	0.00000000	0.00000000	3.27061194	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.79813 %	1000.00000000	3.27061196	0.00000000	0.00000000	0.00000000	0.00000000	3.27061196	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.79813 %	757.63298937	2.47792350	0.00000000	0.00000000	0.00000000	0.00000000	2.47792350	0.00000000	755.38817764
2M-2H	39,990,300.00	0.00000 %	757.62956342	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	755.38472004
2B-1	189,945,000.00	5.64813 %	1000.00000000	4.86366748	0.00000000	0.00000000	0.00000000	0.00000000	4.86366748	0.00000000	1000.00000000
2B-1H	9,997,325.00	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 %	996.93074350	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.91297913
2A-I1	0.00	1.30000 %	254.25482339	0.28462414	0.00000000	0.00000000	0.00000000	0.00000000	0.28462414	0.00000000	247.34770549
2A-I2	0.00	1.80000 %	254.25482339	0.39409496	0.00000000	0.00000000	0.00000000	0.00000000	0.39409496	0.00000000	247.34770549
2A-I3	0.00	2.30000 %	254.25482339	0.50356582	0.00000000	0.00000000	0.00000000	0.00000000	0.50356582	0.00000000	247.34770549
2A-I4	0.00	2.80000 %	254.25482339	0.61303663	0.00000000	0.00000000	0.00000000	0.00000000	0.61303663	0.00000000	247.34770549
2B-I1	0.00	1.30000 %	1000.00000000	1.11944446	0.00000000	0.00000000	0.00000000	0.00000000	1.11944446	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055557	0.00000000	0.00000000	0.00000000	0.00000000	1.98055557	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.49813 %	254.25482339	0.54694470	0.00000000	0.00000000	0.00000000	0.00000000	0.54694470	0.00000000	247.34770549
2E-A2	246,928,000.00	1.99813 %	254.25482339	0.43747388	0.00000000	0.00000000	0.00000000	0.00000000	0.43747388	0.00000000	247.34770549
2E-A3	246,928,000.00	1.49813 %	254.25482339	0.32800306	0.00000000	0.00000000	0.00000000	0.00000000	0.32800306	0.00000000	247.34770549

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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	246,928,000.00	0.99813 %	254.25482339	0.21853224	0.00000000	0.00000000	0.00000000	0.00000000	0.21853224	0.00000000	247.34770549
2E-B1	265,923,000.00	2.49813 %	1000.00000000	2.15116752	0.00000000	0.00000000	0.00000000	0.00000000	2.15116752	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.99813 %	1000.00000000	1.72061194	0.00000000	0.00000000	0.00000000	0.00000000	1.72061194	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.49813 %	1000.00000000	1.29005641	0.00000000	0.00000000	0.00000000	0.00000000	1.29005641	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.99813 %	1000.00000000	0.85950083	0.00000000	0.00000000	0.00000000	0.00000000	0.85950083	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.49813 %	1000.00000000	2.15116751	0.00000000	0.00000000	0.00000000	0.00000000	2.15116751	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.99813 %	1000.00000000	1.72061196	0.00000000	0.00000000	0.00000000	0.00000000	1.72061196	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.49813 %	1000.00000000	1.29005637	0.00000000	0.00000000	0.00000000	0.00000000	1.29005637	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.99813 %	1000.00000000	0.85950083	0.00000000	0.00000000	0.00000000	0.00000000	0.85950083	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.49813 %	640.93788455	1.37876475	0.00000000	0.00000000	0.00000000	0.00000000	1.37876475	0.00000000	637.61223868
2E-D2	512,851,000.00	1.99813 %	640.93788455	1.10280538	0.00000000	0.00000000	0.00000000	0.00000000	1.10280538	0.00000000	637.61223868
2E-D3	512,851,000.00	1.49813 %	640.93788455	0.82684600	0.00000000	0.00000000	0.00000000	0.00000000	0.82684600	0.00000000	637.61223868
2E-D4	512,851,000.00	0.99813 %	640.93788455	0.55088665	0.00000000	0.00000000	0.00000000	0.00000000	0.55088665	0.00000000	637.61223868
2E-D5	512,851,000.00	3.79813 %	640.93788455	2.09625911	0.00000000	0.00000000	0.00000000	0.00000000	2.09625911	0.00000000	637.61223868
2E-F1	512,851,000.00	2.49813 %	1000.00000000	2.15116749	0.00000000	0.00000000	0.00000000	0.00000000	2.15116749	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.99813 %	1000.00000000	1.72061195	0.00000000	0.00000000	0.00000000	0.00000000	1.72061195	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.49813 %	1000.00000000	1.29005639	0.00000000	0.00000000	0.00000000	0.00000000	1.29005639	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.99813 %	1000.00000000	0.85950083	0.00000000	0.00000000	0.00000000	0.00000000	0.85950083	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.79813 %	1000.00000000	3.27061195	0.00000000	0.00000000	0.00000000	0.00000000	3.27061195	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	640.93788455	0.71749436	0.00000000	0.00000000	0.00000000	0.00000000	0.71749436	0.00000000	637.61223868
2X-2	0.00	1.80000 %	640.93788455	0.99345371	0.00000000	0.00000000	0.00000000	0.00000000	0.99345371	0.00000000	637.61223868
2X-3	0.00	2.30000 %	640.93788455	1.26941308	0.00000000	0.00000000	0.00000000	0.00000000	1.26941308	0.00000000	637.61223868
2X-4	0.00	2.80000 %	640.93788455	1.54537246	0.00000000	0.00000000	0.00000000	0.00000000	1.54537246	0.00000000	637.61223868
2Y-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111110	0.00000000	0.00000000	0.00000000	0.00000000	2.41111110	0.00000000	1000.00000000

(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	4,534,782.88
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(3,551.85)
Total Deposits	4,531,231.03
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,512,064.37
Total Withdrawals (Pool Distribution Amount)	4,531,231.03
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	1,046,202,918.36
Total Principal Reduction Cumulative	17,432,432,125.15
Scheduled Principal Current	42,154,560.57
Scheduled Principal Cumulative	2,458,424,604.26
Unscheduled Principal Current	1,004,044,805.94
Unscheduled Principal Cumulative	14,973,390,294.75
Senior Reduction Amount	1,044,404,033.74
Subordinate Reduction Amount	1,795,332.77
Calculated Tranche Write-down Amount	3,551.85
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	36,239.83
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	113006
Period Reference Pool Removal Loan Count	4071
Period Ending Loan Count	108935
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	22,556,032,864.62
Period PIF Loan Count Current	4068
PIF Loan Count Cumulative	61380
Period PIF Loan UPB Current	996,573,081.03
PIF Loan UPB Cumulative	14,472,058,471.62
Period Partial Prepayment Amount	9,838,866.08
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	183
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	31,394,507.11
Credit Event Amount Current	339,005.31
Credit Event Amount Cumulative	31,081,547.13
Total Active Modified Loan Count	1013
Total Active Modified Loan UPB	241,163,939.62
Libor Rate	0.148130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.741071%
Subordinate Percentage	4.258929%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	4.260000 %	4.450000 %
2M-1	0.00	0.00	3.000000 %	4.260000 %	4.450000 %
2M-1H	0.00	0.00	3.000000 %	4.260000 %	4.450000 %
2M-2A	0.00	0.00	2.350000 %	3.980000 %	4.160000 %
2M-2B	0.00	0.00	1.650000 %	2.790000 %	2.920000 %
2M-2C	0.00	0.00	1.000000 %	1.690000 %	1.770000 %
2M-2	0.00	0.00	1.000000 %	1.690000 %	1.770000 %
2M-2H	0.00	0.00	1.000000 %	1.690000 %	1.770000 %
2B-1	0.00	0.00	0.500000 %	0.840000 %	0.880000 %
2B-1H	0.00	0.00	0.500000 %	0.840000 %	0.880000 %
2B-2H	3,551.85	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1140	235,346,556.29	1.046496 %	1.043386 %
60 Days	699	153,957,559.34	0.641667 %	0.682556 %
90 Days	775	176,629,060.07	0.711433 %	0.783068 %
120 Days	1306	308,599,216.29	1.198880 %	1.368145 %
150 Days	1614	400,874,552.17	1.481617 %	1.777239 %
180+ Days	543	126,100,329.24	0.498462 %	0.559054 %
Totals	6077	1,401,507,273.40	5.578556 %	6.213448 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	456	115,552,823.01	36,239.83	0.031362

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	258,113.38	60.17	0.023311
Summary	0039435537	168,350.02	82.08	0.048756
Summary	0039435811	379,485.62	135.09	0.035598
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	171,132.40	53.48	0.031251
Summary	0039436726	287,280.95	33.91	0.011804
Summary	0039437085	236,374.06	98.49	0.041667
Summary	0039437278	321,437.80	207.93	0.064687
Summary	0039437321	188,394.68	78.49	0.041663
Summary	0039437472	366,998.59	23.06	0.006283
Summary	0039438352	341,830.57	335.24	0.098072
Summary	0039438676	315,142.85	126.24	0.040058
Summary	0039439366	378,426.30	557.72	0.147379
Summary	0039439393	114,862.41	21.67	0.018866
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	162,923.59	27.43	0.016836
Summary	0039440702	169,380.97	6.68	0.003944
Summary	0039442668	406,836.55	98.75	0.024273
Summary	0039443090	121,815.44	69.95	0.057423
Summary	0039443320	400,335.65	17.49	0.004369
Summary	0039443433	296,548.54	67.63	0.022806
Summary	0039443454	404,086.10	117.38	0.029048
Summary	0039443529	211,084.00	25.82	0.012232

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443872	145,754.56	64.95	0.044561
Summary	0039444033	306,186.38	90.25	0.029476
Summary	0039444053	119,962.56	34.87	0.029067
Summary	0039444679	219,635.00	114.01	0.051909
Summary	0039444760	467,575.70	177.50	0.037962
Summary	0039445539	262,616.12	130.73	0.049780
Summary	0039446507	390,494.85	162.71	0.041668
Summary	0039446577	118,804.55	12.38	0.010420
Summary	0039446745	268,471.04	83.90	0.031251
Summary	0039446758	160,281.82	57.91	0.036130
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039447630	386,244.91	120.70	0.031250
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	162,884.00	51.88	0.031851
Summary	0039448455	283,429.35	50.17	0.017701
Summary	0039448579	222,799.97	52.22	0.023438
Summary	0039448816	374,206.48	155.92	0.041667
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	403,053.96	117.26	0.029093
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	361,492.94	37.66	0.010418
Summary	0039450531	252,400.49	125.72	0.049810
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	216,647.03	90.27	0.041667
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	295,725.08	246.44	0.083334
Summary	0039451419	190,130.05	35.89	0.018877
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	324,181.92	10.48	0.003233
Summary	0039451925	171,851.49	48.46	0.028199
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	156,441.16	61.73	0.039459
Summary	0039454204	275,298.36	73.58	0.026727
Summary	0039454431	198,816.11	144.97	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454970	135,175.03	39.55	0.029258
Summary	0039455187	151,295.94	43.80	0.028950
Summary	0039455561	334,665.43	351.33	0.104979
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	180,274.28	24.75	0.013729
Summary	0039459399	112,451.07	46.85	0.041663
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	300,202.02	75.49	0.025146
Summary	0039460702	182,710.08	97.55	0.053391
Summary	0039461216	261,209.92	109.25	0.041825
Summary	0039461345	311,303.23	19.42	0.006238
Summary	0039461507	233,867.46	267.97	0.114582
Summary	0039462451	412,318.72	119.22	0.028915
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	297,702.08	76.58	0.025724
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	224,359.90	93.48	0.041665
Summary	0039464255	385,022.33	94.92	0.024653
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465011	210,186.65	5.93	0.002821
Summary	0039465259	38,543.94	11.41	0.029603
Summary	0039465415	149,714.82	42.34	0.028280
Summary	0039466169	391,142.27	43.46	0.011111
Summary	0039466229	232,759.30	36.22	0.015561
Summary	0039466301	104,857.30	56.23	0.053625
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,868.16	24.06	0.028350
Summary	0039466464	304,721.58	211.12	0.069283
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	287,237.35	177.93	0.061945
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Oct-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469171	301,016.75	38.04	0.012637
Summary	0039469284	170,463.55	134.02	0.078621
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	160,501.30	7.23	0.004505
Summary	0039472886	282,116.52	73.04	0.025890
Summary	0039472940	115,535.96	22.14	0.019163
Summary	0039473264	312,221.03	181.62	0.058170
Summary	0039473651	308,368.46	208.86	0.067731
Summary	0039473924	138,963.24	32.75	0.023567
Summary	0039474060	377,829.12	51.34	0.013588
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	295,578.13	67.66	0.022891
Summary	0039474766	262,392.46	106.85	0.040721
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	184,252.22	31.44	0.017064
Summary	0039475820	332,030.85	71.67	0.021585
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	405,238.73	106.14	0.026192
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	315,659.82	55.25	0.017503
Summary	0039479461	299,535.21	77.48	0.025867
Summary	0039479526	91,397.04	12.75	0.013950
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	159,994.42	53.86	0.033664
Summary	0039480117	434,975.31	276.53	0.063574
Summary	0039480392	46,123.71	34.61	0.075037
Summary	0039480394	191,464.33	51.87	0.027091
Summary	0039480398	367,696.32	153.21	0.041668
Summary	0039480669	286,064.25	4.52	0.001580
Summary	0039480749	288,644.38	74.23	0.025717
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	342,573.39	177.05	0.051682

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	410,495.31	124.26	0.030271
Summary	0039481523	197,213.02	143.80	0.072916
Summary	0039481548	216,324.78	75.96	0.035114
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	121,254.79	63.15	0.052080
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	128,272.56	4.91	0.003828
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,236.46	69.40	0.047457
Summary	0039483449	229,673.58	47.85	0.020834
Summary	0039484057	244,134.32	112.17	0.045946
Summary	0039484062	391,482.54	244.68	0.062501
Summary	0039484208	293,981.75	99.88	0.033975
Summary	0039484419	246,877.02	18.82	0.007623
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484688	271,509.89	21.54	0.007933
Summary	0039484882	311,703.35	82.03	0.026317
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	193,372.32	106.47	0.055060
Summary	0039486591	105,576.28	22.31	0.021132
Summary	0039486740	64,320.62	21.49	0.033411
Summary	0039487251	96,039.80	60.10	0.062578
Summary	0039487290	265,830.71	249.22	0.093751
Summary	0039488729	316,998.49	42.28	0.013338
Summary	0039489531	143,035.74	3.69	0.002580
Summary	0039490173	309,751.19	124.90	0.040323
Summary	0039491080	275,413.15	156.68	0.056889
Summary	0039491221	258,394.28	58.74	0.022733
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	335,268.66	77.63	0.023155
Summary	0039492533	186,678.10	5.08	0.002721
Summary	0039492626	173,071.32	45.17	0.026099

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493057	228,348.56	102.07	0.044699
Summary	0039493150	225,517.08	93.97	0.041669
Summary	0039493193	343,724.10	71.61	0.020834
Summary	0039493195	605,834.13	35.67	0.005888
Summary	0039493360	95,735.36	11.08	0.011574
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,405.22	35.88	0.062503
Summary	0039494162	222,818.85	75.00	0.033660
Summary	0039494928	273,112.21	27.09	0.009919
Summary	0039495376	414,096.80	100.87	0.024359
Summary	0039495802	331,971.69	93.65	0.028210
Summary	0039496277	501,371.79	106.05	0.021152
Summary	0039496341	157,699.72	49.28	0.031249
Summary	0039496424	257,447.75	124.61	0.048402
Summary	0039496488	294,864.00	55.25	0.018737
Summary	0039496545	278,807.01	58.54	0.020997
Summary	0039496851	106,370.44	11.69	0.010990
Summary	0039497036	245,279.45	69.79	0.028453
Summary	0039497243	389,328.12	127.57	0.032767
Summary	0039497247	319,680.92	161.60	0.050550
Summary	0039497293	158,147.20	20.07	0.012691
Summary	0039497384	343,233.52	4.86	0.001416
Summary	0039497528	159,342.38	38.49	0.024156
Summary	0039498350	159,622.80	30.26	0.018957
Summary	0039498539	145,041.70	13.09	0.009025
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	304,407.21	41.71	0.013702
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	374,853.46	46.43	0.012386
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	442,131.69	28.59	0.006466
Summary	0039500223	348,059.28	127.07	0.036508
Summary	0039500373	144,764.92	69.82	0.048230
Summary	0039500489	381,723.87	318.10	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500615	273,230.94	63.09	0.023090
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	273,183.61	46.81	0.017135
Summary	0039501465	57,972.32	44.28	0.076381
Summary	0039501764	257,837.55	4.75	0.001842
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	79,570.60	1.24	0.001558
Summary	0039501910	98,108.95	41.89	0.042697
Summary	0039502209	165,408.77	79.15	0.047851
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	281,901.13	39.67	0.014072
Summary	0039503589	319,590.44	81.10	0.025376
Summary	0039503669	293,250.45	6.46	0.002203
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	252,464.03	122.67	0.048589
Summary	0039504429	176,501.31	24.67	0.013977
Summary	0039504514	171,322.74	15.15	0.008843
Summary	0039504896	329,525.17	82.10	0.024915
Summary	0039504900	276,669.06	44.63	0.016131
Summary	0039506011	290,896.78	272.72	0.093751
Summary	0039506739	347,651.55	61.28	0.017627
Summary	0039506874	63,453.14	52.88	0.083337
Summary	0039507186	90,902.17	24.90	0.027392
Summary	0039507253	147,794.79	9.22	0.006238
Summary	0039507551	234,749.87	195.62	0.083331
Summary	0039507733	209,651.95	36.05	0.017195
Summary	0039507735	282,604.77	58.88	0.020835
Summary	0039508264	367,892.27	9.78	0.002658
Summary	0039508339	268,933.56	70.09	0.026062
Summary	0039510362	150,284.15	72.62	0.048322
Summary	0039510619	352,551.58	154.40	0.043795

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039510732	195,874.40	39.83	0.020334
Summary	0039510767	285,061.23	71.22	0.024984
Summary	0039510796	218,683.24	42.02	0.019215
Summary	0039510825	231,360.99	46.11	0.019930
Summary	0039511188	253,982.53	52.91	0.020832
Summary	0039512200	209,594.14	50.64	0.024161
Summary	0039512837	108,325.08	18.68	0.017244
Summary	0039512951	106,934.36	23.23	0.021724
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513262	208,332.21	9.35	0.004488
Summary	0039514097	272,728.60	153.11	0.056140
Summary	0039514171	317,235.82	383.65	0.120935
Summary	0039514522	212,677.47	38.11	0.017919
Summary	0039514722	169,329.23	17.64	0.010418
Summary	0039514914	303,344.49	52.60	0.017340
Summary	0039515276	216,827.70	56.31	0.025970
Summary	0039515603	184,431.88	134.48	0.072916
Summary	0039515806	135,236.06	36.82	0.027226
Summary	0039515837	178,245.90	57.71	0.032377
Summary	0039516221	148,474.85	24.70	0.016636
Summary	0039516270	361,577.75	103.57	0.028644
Summary	0039517935	330,023.44	65.58	0.019871
Summary	0039518387	568,897.62	120.86	0.021245
Summary	0039518623	237,857.00	34.96	0.014698
Summary	0039519036	200,278.01	146.04	0.072919
Summary	0039519123	260,483.80	50.60	0.019425
Summary	0039519217	97,253.23	28.88	0.029696
Summary	0039519241	158,217.48	23.73	0.014998
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	236,170.59	73.80	0.031249
Summary	0039519403	405,579.70	42.25	0.010417
Summary	0039519404	167,001.64	58.51	0.035036
Summary	0039519632	137,242.96	29.67	0.021619
Summary	0039519948	298,405.12	76.08	0.025496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	176,091.16	34.39	0.019530
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	307,837.14	46.53	0.015115
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	128,055.84	35.00	0.027332
Summary	0039523117	347,219.79	89.86	0.025880
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	239,547.11	62.43	0.026062
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	147,332.73	47.59	0.032301
Summary	0039523890	250,139.93	81.81	0.032706
Summary	0039524504	339,258.73	176.70	0.052084
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	142,653.47	49.25	0.034524
Summary	0039525606	270,207.95	53.81	0.019914
Summary	0039526316	309,951.73	87.76	0.028314
Summary	0039526898	175,220.36	73.01	0.041668
Summary	0039527057	411,350.14	50.73	0.012333
Summary	0039527117	303,267.31	125.76	0.041468
Summary	0039527573	308,807.92	225.17	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	239,151.11	9.72	0.004064
Summary	0039529468	178,780.77	35.72	0.019980
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	111,651.62	69.78	0.062498
Summary	0039531022	150,274.97	48.81	0.032480
Summary	0039532026	355,762.39	61.39	0.017256
Summary	0039532203	291,741.38	7.16	0.002454
Summary	0039532356	302,876.97	63.92	0.021104
Summary	0039533461	211,022.44	54.12	0.025647
Summary	0039534406	184,760.34	82.11	0.044441
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	223,729.14	69.92	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039535750	233,910.80	23.30	0.009961
Summary	0039535891	321,328.95	163.68	0.050938
Summary	0039536402	252,566.84	95.93	0.037982
Summary	0039537086	146,214.31	19.38	0.013255
Summary	0039537702	241,568.53	63.51	0.026291
Summary	0039537744	182,011.84	18.96	0.010417
Summary	0039538725	222,036.29	70.96	0.031959
Summary	0039539087	290,035.65	156.03	0.053797
Summary	0039539340	371,242.92	116.01	0.031249
Summary	0039539614	268,437.10	83.89	0.031251
Summary	0039540137	207,082.27	7.55	0.003646
Summary	0039540275	375,109.67	21.28	0.005673
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	192,037.20	80.02	0.041669
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	202,706.73	3.36	0.001658
Summary	0039545696	397,100.55	93.88	0.023641
Summary	0039545753	432,605.86	117.22	0.027096
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	235,988.03	15.98	0.006772
Summary	0039547406	240,589.99	31.61	0.013139
Summary	0039548365	356,573.25	117.01	0.032815
Summary	0039548818	42,948.83	17.29	0.040257
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	254,439.86	77.66	0.030522
Summary	0039549997	173,834.01	42.50	0.024449
Summary	0039550052	191,237.03	90.85	0.047506
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	250,910.63	126.48	0.050408
Summary	0039551261	161,972.35	3.80	0.002346

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039551621	223,455.75	73.40	0.032848
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	392,242.49	119.71	0.030519
Summary	0039553472	346,017.92	55.45	0.016025
Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	348,375.30	9.73	0.002793
Summary	0039553939	159,701.19	119.19	0.074633
Summary	0039555148	380,573.22	137.46	0.036119
Summary	0039555682	241,811.98	46.31	0.019151
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	367,835.91	75.44	0.020509
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	419,539.80	397.79	0.094816
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	270,401.72	58.92	0.021790
Summary	0039559035	89,154.20	14.71	0.016500
Summary	0039559196	228,212.26	39.58	0.017344
Summary	0039559473	258,476.72	23.42	0.009061
Summary	0039560098	346,703.44	70.23	0.020257
Summary	0039560122	167,809.00	122.36	0.072916
Summary	0039560335	105,276.50	18.25	0.017335
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	290,202.99	90.99	0.031354
Summary	0039560986	81,610.78	4.35	0.005330
Summary	0039561329	131,755.29	41.18	0.031255
Summary	0039561960	123,127.05	38.48	0.031252
Summary	0039562190	224,608.66	2.24	0.000997
Summary	0039562513	150,332.12	4.24	0.002820
Summary	0039562838	241,113.04	58.53	0.024275
Summary	0039562917	265,026.63	8.45	0.003188
Summary	0039563096	315,635.23	96.40	0.030542
Summary	0039563120	78,756.20	8.20	0.010412
Summary	0039564683	123,423.52	24.26	0.019656

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039564762	387,304.68	85.43	0.022058
Summary	0039565463	299,119.68	68.07	0.022757
Summary	0039565670	291,225.44	183.74	0.063092
Summary	0039566280	300,252.34	68.98	0.022974
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	278,878.09	92.42	0.033140
Summary	0039568470	72,876.70	3.76	0.005159
Summary	0039568767	287,516.61	6.90	0.002400
Summary	0039569273	331,251.83	60.50	0.018264
Summary	0039569366	338,221.47	140.93	0.041668
Summary	0039569436	160,940.37	73.45	0.045638
Summary	0039570718	139,494.22	43.37	0.031091
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	410,064.00	90.39	0.022043
Summary	0039571622	361,786.74	126.67	0.035012
Summary	0039572130	182,619.00	9.46	0.005180
Summary	0039572279	326,249.62	203.91	0.062501
Summary	0039572397	358,447.03	115.58	0.032245
Summary	0039572777	211,359.56	52.43	0.024806
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,950.03	21.42	0.020606
Summary	0039573971	69,221.61	6.24	0.009015
Summary	0039574034	227,275.16	96.87	0.042622
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	269,347.27	168.34	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	205,438.64	125.50	0.061089
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	304,126.20	63.36	0.020833
Summary	0039577920	170,233.60	35.47	0.020836
Summary	0039578057	193,968.45	43.46	0.022406
Summary	0039578889	354,454.68	7.21	0.002034
Summary	0039579043	127,405.09	137.78	0.108143
Summary	0039579415	392,007.25	74.42	0.018984

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579419	280,080.71	185.56	0.066252
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	263,810.69	15.21	0.005765
Summary	0039580132	328,139.22	23.89	0.007280
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	220,640.94	104.33	0.047285
Summary	0039581811	357,780.01	77.89	0.021770
Summary	0039582358	131,101.62	21.78	0.016613
Summary	0039582509	411,918.06	87.80	0.021315
Summary	0039583702	554,026.50	146.23	0.026394
Summary	0039583938	394,741.11	307.02	0.077778
Summary	0039583999	197,260.07	290.80	0.147420
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,998.37	26.25	0.010417
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	100,248.63	1.56	0.001556
Summary	0039588470	380,996.74	64.58	0.016950
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	117,663.98	36.91	0.031369
Summary	0039590293	418,315.53	545.59	0.130425
Summary	0039591406	189,653.46	39.77	0.020970
Summary	0039591824	184,752.96	74.23	0.040178
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	150,346.05	79.78	0.053064
Summary	0039592995	220,666.03	91.94	0.041665
Summary	0039593020	178,985.89	21.05	0.011761
Summary	0039593146	169,889.08	123.88	0.072918
Summary	0039593231	172,058.41	109.19	0.063461
Summary	0039593247	76,392.38	19.55	0.025592
Summary	0039594372	101,500.32	21.15	0.020837
Summary	0039595333	215,754.71	145.63	0.067498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039595354	182,405.77	0.32	0.000175
Summary	0039595562	175,308.86	73.05	0.041669
Summary	0039596795	405,614.52	64.90	0.016000
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	196,213.88	107.81	0.054945
Summary	0039597816	94,129.64	21.85	0.023213
Summary	0039598778	80,651.39	41.33	0.051245
Summary	0039598920	319,476.52	47.21	0.014777
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	371,772.75	95.54	0.025698
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	136,151.22	47.42	0.034829
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,182.15	2.43	0.002355
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	370,491.59	12.04	0.003250
Summary	0039602696	345,466.13	167.56	0.048503
Summary	0039602875	330,453.09	18.60	0.005629
Summary	0039602910	126,923.92	20.08	0.015821
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603669	335,770.31	97.88	0.029151
Summary	0039603722	380,198.25	142.79	0.037557

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	339,005.31	93,063.35	27.452

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039527230	68,182.25	14,885.40	21.832
0039548175	136,963.70	36,260.83	26.475
0039574520	133,859.36	41,917.12	31.314

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
9	1,930,042.84	(89,511.50)	(24,963.81)	(1.293)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039484670	255,700.19	(2,180.52)	1,253.06	0.490
0039503534	395,375.74	21,498.56	(4,542.74)	(1.149)
0039506766	248,566.35	(14.00)	(42,974.23)	(17.289)
0039530233	147,436.06	(28,038.68)	(13,845.49)	(9.391)
0039552191	256,584.12	(55,356.75)	13,150.25	5.125
0039555830	77,196.84	(325.30)	803.97	1.041
0039568020	86,163.57	(25,135.06)	12,546.61	14.561
0039589117	208,376.98	38.00	17,100.51	8.207
0039602032	254,642.99	2.25	(8,455.75)	(3.321)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
174	31,081,547.13	617,226.13	1.986

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039439436	48,126.10	12,401.67	25.769
0039441588	272,866.38	(35,163.01)	(12.887)
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
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452078	54,902.67	12,054.08	21.955
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	(1,110.65)	(0.597)
0039455276	151,985.84	46,660.18	30.700
0039455831	120,895.57	(43,464.05)	(35.952)
0039458844	280,898.01	(3,332.57)	(1.186)
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
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039465408	132,956.56	(2,699.34)	(2.030)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039473067	108,622.20	9,159.67	8.433
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(40,014.59)	(9.838)
0039477807	263,463.24	(4,837.02)	(1.836)
0039479443	78,248.63	15,780.81	20.168
0039479834	59,539.61	12,926.41	21.711
0039481744	212,572.05	8,507.63	4.002
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484670	255,700.19	1,253.06	0.490
0039486210	89,126.49	8,009.75	8.987
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
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
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
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
0039503465	258,303.54	(552.55)	(0.214)
0039503534	395,375.74	(4,542.74)	(1.149)
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,120.20	51.939
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,489.60	8.866
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039527230	68,182.25	14,885.40	21.832
0039527795	209,953.09	(28,523.02)	(13.585)
0039527958	260,295.24	4,858.61	1.867
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(13,845.49)	(9.391)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,371.85)	(31.118)
0039531624	146,779.25	(483.54)	(0.329)
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
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	4,446.97	2.668
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	2,301.39	0.876
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,454.47)	(0.575)
0039546022	75,854.76	(3,955.16)	(5.214)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	36,260.83	26.475
0039548452	141,160.57	2,738.49	1.940
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
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	1,096.24	17.336
0039556787	285,766.28	3,506.43	1.227
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	18,240.35	5.651
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
0039564922	130,453.93	(15,458.13)	(11.849)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	278.39	0.197
0039568020	86,163.57	12,546.61	14.561

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	(620.20)	(0.458)
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	462.03	0.306
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039574520	133,859.36	41,917.12	31.314
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)
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	(2,799.51)	(0.955)
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	17,100.51	8.207
0039590034	57,413.12	11,922.25	20.766
0039591586	142,861.63	21,775.82	15.243
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	4,248.87	3.509
0039597772	411,399.09	(27,002.64)	(6.564)
0039598238	374,284.32	(378.39)	(0.101)
0039602032	254,642.99	(8,455.75)	(3.321)
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	12	2,269,048.15	3,551.85	0.000 %	0	0.00	0.00	0.000 %	12	2,269,048.15	3,551.85	0.000 %

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	0039484670	268,000.00	3.990 %	SC	83.00	360	255,700.19	02/29/2020	(2,180.52)	1,253.06
Summary	0039503534	413,000.00	3.875 %	NJ	95.00	360	395,375.74	07/31/2020	21,498.56	(4,542.74)
Summary	0039506766	252,000.00	3.625 %	MN	95.00	360	248,566.35	02/29/2020	(14.00)	(42,974.23)
Summary	0039527230	71,000.00	4.125 %	OH	95.00	360	68,182.25	09/30/2020	14,885.40	14,885.40
Summary	0039530233	154,000.00	4.250 %	NJ	95.00	360	147,436.06	07/31/2020	(28,038.68)	(13,845.49)
Summary	0039548175	142,000.00	3.500 %	IL	97.00	360	136,963.70	09/30/2020	36,260.83	36,260.83
Summary	0039552191	261,000.00	4.875 %	TX	95.00	360	256,584.12	08/31/2019	(55,356.75)	13,150.25
Summary	0039555830	81,000.00	3.750 %	MI	95.00	360	77,196.84	10/31/2019	(325.30)	803.97
Summary	0039568020	87,000.00	3.875 %	OH	97.00	360	86,163.57	01/31/2019	(25,135.06)	12,546.61
Summary	0039574520	139,000.00	3.625 %	IA	97.00	360	133,859.36	09/30/2020	41,917.12	41,917.12
Summary	0039589117	219,000.00	3.875 %	AR	95.00	360	208,376.98	03/31/2020	38.00	17,100.51
Summary	0039602032	261,000.00	3.500 %	MN	97.00	360	254,642.99	04/30/2020	2.25	(8,455.75)

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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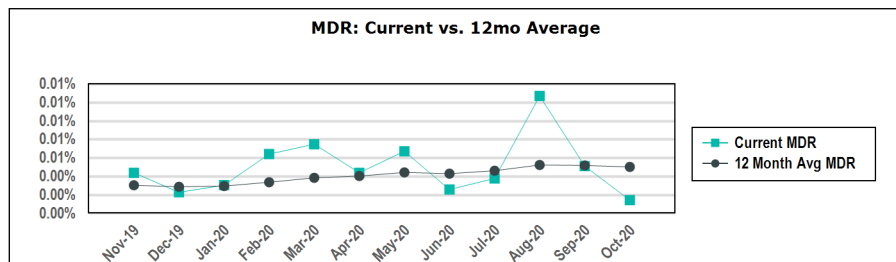
Distribution Date: 26-Oct-2020
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Realized Loss Report - Collateral

Summary

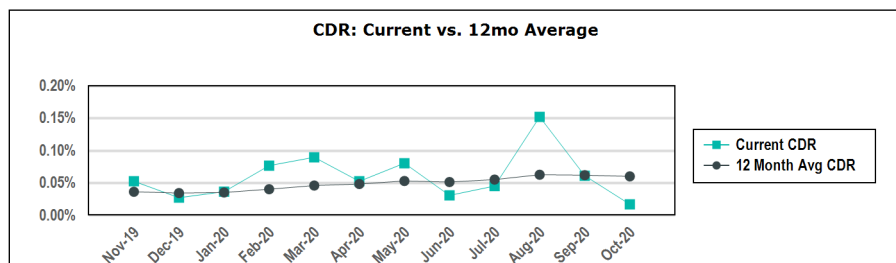
MDR

Current Month	0.001 %
3 Month Average	0.006 %
12 Month Average	0.005 %



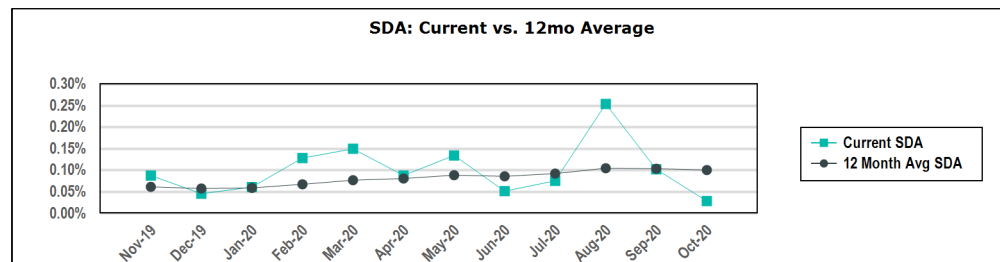
CDR

Current Month	0.017 %
3 Month Average	0.077 %
12 Month Average	0.060 %



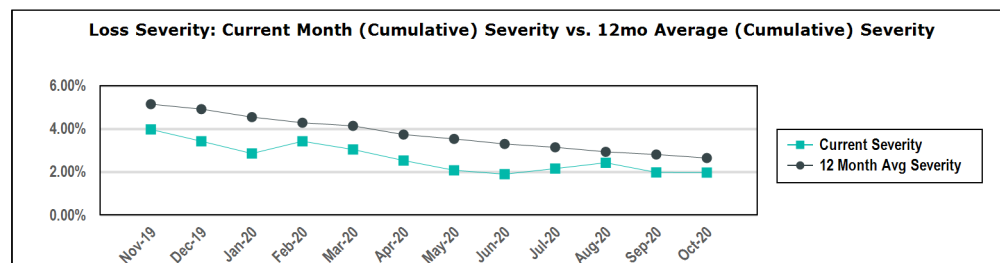
SDA

Current Month	0.029 %
3 Month Average	0.128 %
12 Month Average	0.101 %



Loss Severity

Current Month (Cumulative)	1.986 %
3 Month Average (Cumulative)	2.142 %
12 Month Average (Cumulative)	2.664 %



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.

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

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Prepayment Rates

Summary

SMM

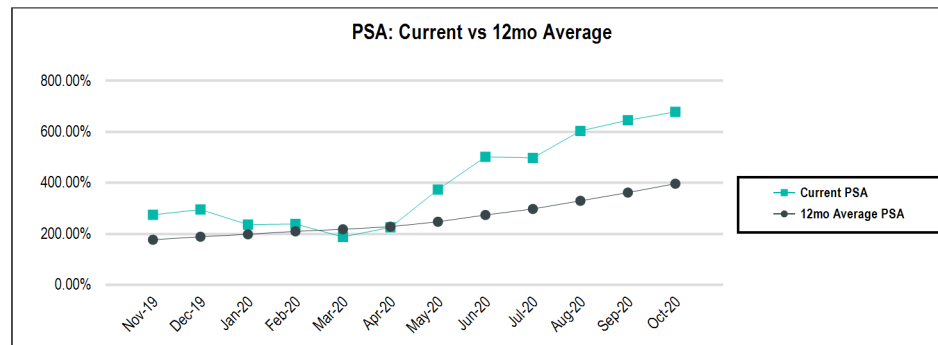
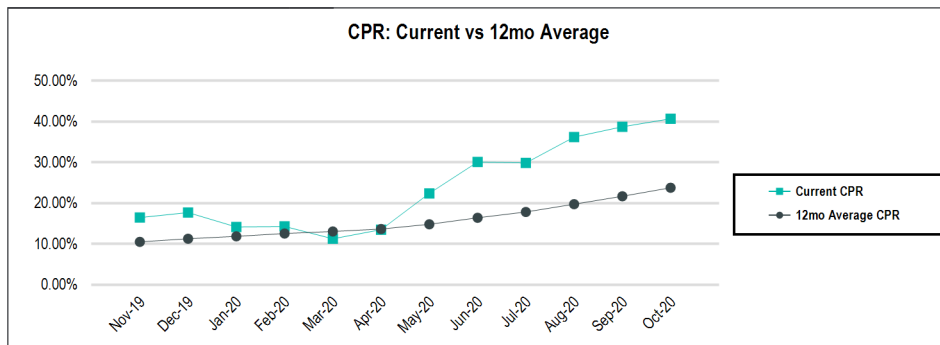
Current Month	4.262 %
3 Month Average	3.981 %
12 Month Average	2.312 %

CPR

Current Month	40.703 %
3 Month Average	38.557 %
12 Month Average	23.802 %

PSA

Current Month	678.387 %
3 Month Average	642.615 %
12 Month Average	396.704 %



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
No Repurchases Due to Breaches this Period				

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
183	31,394,507.11

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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.