

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-Jan-2024
 09-Jan-2024 10:00:26 AM

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		12/29/2023	0.00000 %	7,896,540,789.36	0.00	51,124,612.88	0.00	7,845,416,176.48	51,124,612.88	0.00
2M-1	30711XGK4	01/24/2024	6.60191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	01/24/2024	9.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	01/24/2024	9.10191 %	13,683,440.55	103,787.87	745,384.32	0.00	12,938,056.23	849,172.19	0.00
2M-BH		12/29/2023	0.00000 %	74,930,645.81	0.00	4,081,731.36	0.00	70,848,914.45	4,081,731.36	0.00
2M-2C	30711XGN8	01/24/2024	9.10191 %	40,136,523.85	304,432.52	0.00	0.00	40,136,523.85	304,432.52	0.00
2M-CH		12/29/2023	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	01/24/2024	9.10191 %	53,819,964.40	408,220.39	745,384.32	0.00	53,074,580.08	1,153,604.71	0.00
2M-2H		12/29/2023	0.00000 %	294,719,138.83	0.00	4,081,731.36	0.00	290,637,407.47	4,081,731.36	0.00
2B-1	30711XGQ1	01/24/2024	10.95191 %	107,914,000.00	984,887.01	0.00	0.00	107,914,000.00	984,887.01	0.00
2B-1H		12/29/2023	0.00000 %	92,028,325.00	0.00	0.00	0.00	92,028,325.00	0.00	0.00
2B-2H		12/29/2023	0.00000 %	197,646,918.07	0.00	0.00	(2,935.35)	197,649,853.42	0.00	2,292,471.58
2A-I1	30711XGR9	01/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	01/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	01/24/2024	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	01/24/2024	1.30000 %	0.00	14,823.73	0.00	0.00	0.00	14,823.73	0.00
2B-I2	30711XHA5	01/24/2024	1.80000 %	0.00	20,525.16	0.00	0.00	0.00	20,525.16	0.00
2B-I3	30711XHB3	01/24/2024	2.30000 %	0.00	26,226.59	0.00	0.00	0.00	26,226.59	0.00
2B-I4	30711XHC1	01/24/2024	2.80000 %	0.00	31,928.03	0.00	0.00	0.00	31,928.03	0.00
2C-I1	30711XHH0	01/24/2024	1.30000 %	0.00	43,481.23	0.00	0.00	0.00	43,481.23	0.00
2C-I2	30711XHJ6	01/24/2024	1.80000 %	0.00	60,204.79	0.00	0.00	0.00	60,204.79	0.00
2C-I3	30711XHK3	01/24/2024	2.30000 %	0.00	76,928.34	0.00	0.00	0.00	76,928.34	0.00
2C-I4	30711XHL1	01/24/2024	2.80000 %	0.00	93,651.89	0.00	0.00	0.00	93,651.89	0.00
2E-A1	30711XGV0	01/24/2024	7.80191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	01/24/2024	7.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	01/24/2024	6.80191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	01/24/2024	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	01/24/2024	7.80191 %	13,683,440.55	88,964.14	745,384.32	0.00	12,938,056.23	834,348.46	0.00

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Series 2017-C02



Distribution Date: 25-Jan-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	01/24/2024	7.30191 %	13,683,440.55	83,262.71	745,384.32	0.00	12,938,056.23	828,647.03	0.00
2E-B3	30711XHF4	01/24/2024	6.80191 %	13,683,440.55	77,561.28	745,384.32	0.00	12,938,056.23	822,945.60	0.00
2E-B4	30711XHG2	01/24/2024	6.30191 %	13,683,440.55	71,859.84	745,384.32	0.00	12,938,056.23	817,244.16	0.00
2E-C1	30711XHM9	01/24/2024	7.80191 %	40,136,523.85	260,951.29	0.00	0.00	40,136,523.85	260,951.29	0.00
2E-C2	30711XHN7	01/24/2024	7.30191 %	40,136,523.85	244,227.74	0.00	0.00	40,136,523.85	244,227.74	0.00
2E-C3	30711XHP2	01/24/2024	6.80191 %	40,136,523.85	227,504.19	0.00	0.00	40,136,523.85	227,504.19	0.00
2E-C4	30711XHQ0	01/24/2024	6.30191 %	40,136,523.85	210,780.63	0.00	0.00	40,136,523.85	210,780.63	0.00
2E-D1	30711XHR8	01/24/2024	7.80191 %	13,683,440.55	88,964.14	745,384.32	0.00	12,938,056.23	834,348.46	0.00
2E-D2	30711XHS6	01/24/2024	7.30191 %	13,683,440.55	83,262.71	745,384.32	0.00	12,938,056.23	828,647.03	0.00
2E-D3	30711XHT4	01/24/2024	6.80191 %	13,683,440.55	77,561.28	745,384.32	0.00	12,938,056.23	822,945.60	0.00
2E-D4	30711XHU1	01/24/2024	6.30191 %	13,683,440.55	71,859.84	745,384.32	0.00	12,938,056.23	817,244.16	0.00
2E-D5	30711XHV9	01/24/2024	9.10191 %	13,683,440.55	103,787.87	745,384.32	0.00	12,938,056.23	849,172.19	0.00
2E-F1	30711XHW7	01/24/2024	7.80191 %	53,819,964.40	349,915.43	745,384.32	0.00	53,074,580.08	1,095,299.75	0.00
2E-F2	30711XHX5	01/24/2024	7.30191 %	53,819,964.40	327,490.45	745,384.32	0.00	53,074,580.08	1,072,874.77	0.00
2E-F3	30711XHY3	01/24/2024	6.80191 %	53,819,964.40	305,065.46	745,384.32	0.00	53,074,580.08	1,050,449.78	0.00
2E-F4	30711XHZ0	01/24/2024	6.30191 %	53,819,964.40	282,640.48	745,384.32	0.00	53,074,580.08	1,028,024.80	0.00
2E-F5	30711XJA3	01/24/2024	9.10191 %	53,819,964.40	408,220.39	745,384.32	0.00	53,074,580.08	1,153,604.71	0.00
2X-1	30711XJB1	01/24/2024	1.30000 %	0.00	14,823.73	0.00	0.00	0.00	14,823.73	0.00
2X-2	30711XJC9	01/24/2024	1.80000 %	0.00	20,525.16	0.00	0.00	0.00	20,525.16	0.00
2X-3	30711XJD7	01/24/2024	2.30000 %	0.00	26,226.59	0.00	0.00	0.00	26,226.59	0.00
2X-4	30711XJE5	01/24/2024	2.80000 %	0.00	31,928.03	0.00	0.00	0.00	31,928.03	0.00
2Y-1	30711XJF2	01/24/2024	1.30000 %	0.00	58,304.96	0.00	0.00	0.00	58,304.96	0.00
2Y-2	30711XJG0	01/24/2024	1.80000 %	0.00	80,729.95	0.00	0.00	0.00	80,729.95	0.00
2Y-3	30711XJH8	01/24/2024	2.30000 %	0.00	103,154.93	0.00	0.00	0.00	103,154.93	0.00
2Y-4	30711XJJ4	01/24/2024	2.80000 %	0.00	125,579.92	0.00	0.00	0.00	125,579.92	0.00
Totals				9,544,005,127.37	5,994,250.69	71,214,224.72	(2,935.35)	9,472,793,838.00	77,208,475.41	2,292,471.58

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-Jan-2024
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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
2A-H	38,388,926,390.00	7,896,540,789.36	18,910,255.55	32,214,357.33	0.00	0.00	51,124,612.88	7,845,416,176.48	0.20436665	51,124,612.88
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	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.29932550	745,384.32
2M-BH	236,695,218.71	74,930,645.81	1,510,882.77	2,570,848.59	0.00	0.00	4,081,731.36	70,848,914.45	0.29932550	4,081,731.36
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	53,819,964.40	275,909.47	469,474.85	0.00	0.00	745,384.32	53,074,580.08	0.42976383	745,384.32
2M-2H	676,272,216.00	294,719,138.83	1,510,882.77	2,570,848.59	0.00	0.00	4,081,731.36	290,637,407.47	0.42976393	4,081,731.36
2B-1	107,914,000.00	107,914,000.00	0.00	0.00	0.00	0.00	0.00	107,914,000.00	1.00000000	0.00
2B-1H	92,028,325.00	92,028,325.00	0.00	0.00	0.00	0.00	0.00	92,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	197,646,918.07	0.00	0.00	0.00	(2,935.35)	(2,935.35)	197,649,853.42	0.98853434	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	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.29932550	745,384.32
2E-B2	43,224,036.29	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.29932550	745,384.32
2E-B3	43,224,036.29	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.29932550	745,384.32

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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	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.29932550	745,384.32
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	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.15520597	745,384.32
2E-D2	83,360,560.15	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.15520597	745,384.32
2E-D3	83,360,560.15	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.15520597	745,384.32
2E-D4	83,360,560.15	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.15520597	745,384.32
2E-D5	83,360,560.15	13,683,440.55	275,909.47	469,474.85	0.00	0.00	745,384.32	12,938,056.23	0.15520597	745,384.32
2E-F1	83,360,560.15	53,819,964.40	275,909.47	469,474.85	0.00	0.00	745,384.32	53,074,580.08	0.63668694	745,384.32
2E-F2	83,360,560.15	53,819,964.40	275,909.47	469,474.85	0.00	0.00	745,384.32	53,074,580.08	0.63668694	745,384.32
2E-F3	83,360,560.15	53,819,964.40	275,909.47	469,474.85	0.00	0.00	745,384.32	53,074,580.08	0.63668694	745,384.32
2E-F4	83,360,560.15	53,819,964.40	275,909.47	469,474.85	0.00	0.00	745,384.32	53,074,580.08	0.63668694	745,384.32
2E-F5	83,360,560.15	53,819,964.40	275,909.47	469,474.85	0.00	0.00	745,384.32	53,074,580.08	0.63668694	745,384.32
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	9,544,005,127.37	26,346,572.61	44,867,652.11	0.00	(2,935.35)	71,211,289.37	9,472,793,838.00	0.22492242	71,214,224.72

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 as a result of the CAS 2017-C02 tender offer. 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	205.69840139	0.49259662	0.83915755	0.00000000	0.00000000	1.33175417	204.36664721	0.20436665	1.33175417
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	316.57017078	6.38324168	10.86143013	0.00000000	0.00000000	17.24467181	299.32549897	0.29932550	17.24467181
2M-BH	236,695,218.71	316.57017078	6.38324161	10.86143017	0.00000000	0.00000000	17.24467179	299.32549899	0.29932550	17.24467179
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	435.79947523	2.23413753	3.80150555	0.00000000	0.00000000	6.03564308	429.76383216	0.42976383	6.03564308
2M-2H	676,272,216.00	435.79956689	2.23413403	3.80149965	0.00000000	0.00000000	6.03563367	429.76393321	0.42976393	6.03563367
2B-1	107,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	92,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	988.51965471	0.00000000	0.00000000	0.00000000	(0.01468098)	(0.01468098)	988.53433569	0.98853434	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	316.57017078	6.38324168	10.86143013	0.00000000	0.00000000	17.24467181	299.32549897	0.29932550	17.24467181
2E-B2	43,224,036.29	316.57017078	6.38324168	10.86143013	0.00000000	0.00000000	17.24467181	299.32549897	0.29932550	17.24467181
2E-B3	43,224,036.29	316.57017078	6.38324168	10.86143013	0.00000000	0.00000000	17.24467181	299.32549897	0.29932550	17.24467181

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jan-2024
09-Jan-2024 10:00:26 AM

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	316.57017078	6.38324168	10.86143013	0.00000000	0.00000000	17.24467181	299.32549897	0.29932550	17.24467181
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	164.14765598	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	155.20596559	0.15520597	8.94169039
2E-D2	83,360,560.15	164.14765598	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	155.20596559	0.15520597	8.94169039
2E-D3	83,360,560.15	164.14765598	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	155.20596559	0.15520597	8.94169039
2E-D4	83,360,560.15	164.14765598	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	155.20596559	0.15520597	8.94169039
2E-D5	83,360,560.15	164.14765598	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	155.20596559	0.15520597	8.94169039
2E-F1	83,360,560.15	645.62863185	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	636.68694146	0.63668694	8.94169039
2E-F2	83,360,560.15	645.62863185	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	636.68694146	0.63668694	8.94169039
2E-F3	83,360,560.15	645.62863185	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	636.68694146	0.63668694	8.94169039
2E-F4	83,360,560.15	645.62863185	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	636.68694146	0.63668694	8.94169039
2E-F5	83,360,560.15	645.62863185	3.30983225	5.63185815	0.00000000	0.00000000	8.94169039	636.68694146	0.63668694	8.94169039
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-Jan-2024
 09-Jan-2024 10:00:26 AM

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 %	7,896,540,789.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,845,416,176.48
2M-1	N/A	N/A	6.60191 %	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	9.10191 %	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	12/26/23 - 01/24/24	30	9.10191 %	13,683,440.55	103,787.87	0.00	0.00	0.00	0.00	103,787.87	0.00	12,938,056.23
2M-BH	N/A	N/A	0.00000 %	74,930,645.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,848,914.45
2M-2C	12/26/23 - 01/24/24	30	9.10191 %	40,136,523.85	304,432.52	0.00	0.00	0.00	0.00	304,432.52	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	12/26/23 - 01/24/24	30	9.10191 %	53,819,964.40	408,220.39	0.00	0.00	0.00	0.00	408,220.39	0.00	53,074,580.08
2M-2H	N/A	N/A	0.00000 %	294,719,138.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	290,637,407.47
2B-1	12/26/23 - 01/24/24	30	10.95191 %	107,914,000.00	984,887.01	0.00	0.00	0.00	0.00	984,887.01	0.00	107,914,000.00
2B-1H	N/A	N/A	0.00000 %	92,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,028,325.00
2B-2H	N/A	N/A	0.00000 %	197,646,918.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	197,649,853.42
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	12/26/23 - 01/24/24	30	1.30000 %	13,683,440.55	14,823.73	0.00	0.00	0.00	0.00	14,823.73	0.00	12,938,056.23
2B-I2	12/26/23 - 01/24/24	30	1.80000 %	13,683,440.55	20,525.16	0.00	0.00	0.00	0.00	20,525.16	0.00	12,938,056.23
2B-I3	12/26/23 - 01/24/24	30	2.30000 %	13,683,440.55	26,226.59	0.00	0.00	0.00	0.00	26,226.59	0.00	12,938,056.23
2B-I4	12/26/23 - 01/24/24	30	2.80000 %	13,683,440.55	31,928.03	0.00	0.00	0.00	0.00	31,928.03	0.00	12,938,056.23
2C-I1	12/26/23 - 01/24/24	30	1.30000 %	40,136,523.85	43,481.23	0.00	0.00	0.00	0.00	43,481.23	0.00	40,136,523.85
2C-I2	12/26/23 - 01/24/24	30	1.80000 %	40,136,523.85	60,204.79	0.00	0.00	0.00	0.00	60,204.79	0.00	40,136,523.85
2C-I3	12/26/23 - 01/24/24	30	2.30000 %	40,136,523.85	76,928.34	0.00	0.00	0.00	0.00	76,928.34	0.00	40,136,523.85
2C-I4	12/26/23 - 01/24/24	30	2.80000 %	40,136,523.85	93,651.89	0.00	0.00	0.00	0.00	93,651.89	0.00	40,136,523.85
2E-A1	N/A	N/A	7.80191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	7.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.80191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.30191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/26/23 - 01/24/24	30	7.80191 %	13,683,440.55	88,964.14	0.00	0.00	0.00	0.00	88,964.14	0.00	12,938,056.23
2E-B2	12/26/23 - 01/24/24	30	7.30191 %	13,683,440.55	83,262.71	0.00	0.00	0.00	0.00	83,262.71	0.00	12,938,056.23

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jan-2024
09-Jan-2024 10:00:27 AM

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	12/26/23 - 01/24/24	30	6.80191 %	13,683,440.55	77,561.28	0.00	0.00	0.00	0.00	77,561.28	0.00	12,938,056.23
2E-B4	12/26/23 - 01/24/24	30	6.30191 %	13,683,440.55	71,859.84	0.00	0.00	0.00	0.00	71,859.84	0.00	12,938,056.23
2E-C1	12/26/23 - 01/24/24	30	7.80191 %	40,136,523.85	260,951.29	0.00	0.00	0.00	0.00	260,951.29	0.00	40,136,523.85
2E-C2	12/26/23 - 01/24/24	30	7.30191 %	40,136,523.85	244,227.74	0.00	0.00	0.00	0.00	244,227.74	0.00	40,136,523.85
2E-C3	12/26/23 - 01/24/24	30	6.80191 %	40,136,523.85	227,504.19	0.00	0.00	0.00	0.00	227,504.19	0.00	40,136,523.85
2E-C4	12/26/23 - 01/24/24	30	6.30191 %	40,136,523.85	210,780.63	0.00	0.00	0.00	0.00	210,780.63	0.00	40,136,523.85
2E-D1	12/26/23 - 01/24/24	30	7.80191 %	13,683,440.55	88,964.14	0.00	0.00	0.00	0.00	88,964.14	0.00	12,938,056.23
2E-D2	12/26/23 - 01/24/24	30	7.30191 %	13,683,440.55	83,262.71	0.00	0.00	0.00	0.00	83,262.71	0.00	12,938,056.23
2E-D3	12/26/23 - 01/24/24	30	6.80191 %	13,683,440.55	77,561.28	0.00	0.00	0.00	0.00	77,561.28	0.00	12,938,056.23
2E-D4	12/26/23 - 01/24/24	30	6.30191 %	13,683,440.55	71,859.84	0.00	0.00	0.00	0.00	71,859.84	0.00	12,938,056.23
2E-D5	12/26/23 - 01/24/24	30	9.10191 %	13,683,440.55	103,787.87	0.00	0.00	0.00	0.00	103,787.87	0.00	12,938,056.23
2E-F1	12/26/23 - 01/24/24	30	7.80191 %	53,819,964.40	349,915.43	0.00	0.00	0.00	0.00	349,915.43	0.00	53,074,580.08
2E-F2	12/26/23 - 01/24/24	30	7.30191 %	53,819,964.40	327,490.45	0.00	0.00	0.00	0.00	327,490.45	0.00	53,074,580.08
2E-F3	12/26/23 - 01/24/24	30	6.80191 %	53,819,964.40	305,065.46	0.00	0.00	0.00	0.00	305,065.46	0.00	53,074,580.08
2E-F4	12/26/23 - 01/24/24	30	6.30191 %	53,819,964.40	282,640.48	0.00	0.00	0.00	0.00	282,640.48	0.00	53,074,580.08
2E-F5	12/26/23 - 01/24/24	30	9.10191 %	53,819,964.40	408,220.39	0.00	0.00	0.00	0.00	408,220.39	0.00	53,074,580.08
2X-1	12/26/23 - 01/24/24	30	1.30000 %	13,683,440.55	14,823.73	0.00	0.00	0.00	0.00	14,823.73	0.00	12,938,056.23
2X-2	12/26/23 - 01/24/24	30	1.80000 %	13,683,440.55	20,525.16	0.00	0.00	0.00	0.00	20,525.16	0.00	12,938,056.23
2X-3	12/26/23 - 01/24/24	30	2.30000 %	13,683,440.55	26,226.59	0.00	0.00	0.00	0.00	26,226.59	0.00	12,938,056.23
2X-4	12/26/23 - 01/24/24	30	2.80000 %	13,683,440.55	31,928.03	0.00	0.00	0.00	0.00	31,928.03	0.00	12,938,056.23
2Y-1	12/26/23 - 01/24/24	30	1.30000 %	53,819,964.41	58,304.96	0.00	0.00	0.00	0.00	58,304.96	0.00	53,074,580.09
2Y-2	12/26/23 - 01/24/24	30	1.80000 %	53,819,964.41	80,729.95	0.00	0.00	0.00	0.00	80,729.95	0.00	53,074,580.09
2Y-3	12/26/23 - 01/24/24	30	2.30000 %	53,819,964.41	103,154.93	0.00	0.00	0.00	0.00	103,154.93	0.00	53,074,580.09
2Y-4	12/26/23 - 01/24/24	30	2.80000 %	53,819,964.41	125,579.92	0.00	0.00	0.00	0.00	125,579.92	0.00	53,074,580.09
Totals					5,994,250.69	0.00	0.00	0.00	0.00	5,994,250.69	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



Distribution Date: 25-Jan-2024
09-Jan-2024 10:00:27 AM

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 %	205.69840139	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.36664721
2M-1	379,890,000.00	6.60191 %	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	9.10191 %	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	9.10191 %	316.57017078	2.40116100	0.00000000	0.00000000	0.00000000	0.00000000	2.40116100	0.00000000	299.32549897
2M-BH	236,695,218.71	0.00000 %	316.57017078	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	299.32549899
2M-2C	40,136,523.85	9.10191 %	1000.00000000	7.58492492	0.00000000	0.00000000	0.00000000	0.00000000	7.58492492	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	9.10191 %	435.79947523	3.30550631	0.00000000	0.00000000	0.00000000	0.00000000	3.30550631	0.00000000	429.76383216
2M-2H	676,272,216.00	0.00000 %	435.79956689	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	429.76393321
2B-1	107,914,000.00	10.95191 %	1000.00000000	9.12659164	0.00000000	0.00000000	0.00000000	0.00000000	9.12659164	0.00000000	1000.00000000
2B-1H	92,028,325.00	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 %	988.51965471	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.53433569
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 %	316.57017078	0.34295108	0.00000000	0.00000000	0.00000000	0.00000000	0.34295108	0.00000000	299.32549897
2B-I2	0.00	1.80000 %	316.57017078	0.47485524	0.00000000	0.00000000	0.00000000	0.00000000	0.47485524	0.00000000	299.32549897
2B-I3	0.00	2.30000 %	316.57017078	0.60675939	0.00000000	0.00000000	0.00000000	0.00000000	0.60675939	0.00000000	299.32549897
2B-I4	0.00	2.80000 %	316.57017078	0.73866378	0.00000000	0.00000000	0.00000000	0.00000000	0.73866378	0.00000000	299.32549897
2C-I1	0.00	1.30000 %	1000.00000000	1.08333323	0.00000000	0.00000000	0.00000000	0.00000000	1.08333323	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000011	0.00000000	0.00000000	0.00000000	0.00000000	1.50000011	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666673	0.00000000	0.00000000	0.00000000	0.00000000	1.91666673	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333336	0.00000000	0.00000000	0.00000000	0.00000000	2.33333336	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.80191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	7.30191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.80191 %	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	6.30191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.80191 %	316.57017078	2.05820991	0.00000000	0.00000000	0.00000000	0.00000000	2.05820991	0.00000000	299.32549897
2E-B2	43,224,036.29	7.30191 %	316.57017078	1.92630576	0.00000000	0.00000000	0.00000000	0.00000000	1.92630576	0.00000000	299.32549897
2E-B3	43,224,036.29	6.80191 %	316.57017078	1.79440160	0.00000000	0.00000000	0.00000000	0.00000000	1.79440160	0.00000000	299.32549897
2E-B4	43,224,036.29	6.30191 %	316.57017078	1.66249722	0.00000000	0.00000000	0.00000000	0.00000000	1.66249722	0.00000000	299.32549897
2E-C1	40,136,523.85	7.80191 %	1000.00000000	6.50159169	0.00000000	0.00000000	0.00000000	0.00000000	6.50159169	0.00000000	1000.00000000
2E-C2	40,136,523.85	7.30191 %	1000.00000000	6.08492507	0.00000000	0.00000000	0.00000000	0.00000000	6.08492507	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.80191 %	1000.00000000	5.66825844	0.00000000	0.00000000	0.00000000	0.00000000	5.66825844	0.00000000	1000.00000000
2E-C4	40,136,523.85	6.30191 %	1000.00000000	5.25159156	0.00000000	0.00000000	0.00000000	0.00000000	5.25159156	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.80191 %	164.14765598	1.06722100	0.00000000	0.00000000	0.00000000	0.00000000	1.06722100	0.00000000	155.20596559
2E-D2	83,360,560.15	7.30191 %	164.14765598	0.99882618	0.00000000	0.00000000	0.00000000	0.00000000	0.99882618	0.00000000	155.20596559
2E-D3	83,360,560.15	6.80191 %	164.14765598	0.93043137	0.00000000	0.00000000	0.00000000	0.00000000	0.93043137	0.00000000	155.20596559
2E-D4	83,360,560.15	6.30191 %	164.14765598	0.86203643	0.00000000	0.00000000	0.00000000	0.00000000	0.86203643	0.00000000	155.20596559
2E-D5	83,360,560.15	9.10191 %	164.14765598	1.24504766	0.00000000	0.00000000	0.00000000	0.00000000	1.24504766	0.00000000	155.20596559
2E-F1	83,360,560.15	7.80191 %	645.62863185	4.19761371	0.00000000	0.00000000	0.00000000	0.00000000	4.19761371	0.00000000	636.68694146
2E-F2	83,360,560.15	7.30191 %	645.62863185	3.92860184	0.00000000	0.00000000	0.00000000	0.00000000	3.92860184	0.00000000	636.68694146
2E-F3	83,360,560.15	6.80191 %	645.62863185	3.65958985	0.00000000	0.00000000	0.00000000	0.00000000	3.65958985	0.00000000	636.68694146
2E-F4	83,360,560.15	6.30191 %	645.62863185	3.39057798	0.00000000	0.00000000	0.00000000	0.00000000	3.39057798	0.00000000	636.68694146
2E-F5	83,360,560.15	9.10191 %	645.62863185	4.89704471	0.00000000	0.00000000	0.00000000	0.00000000	4.89704471	0.00000000	636.68694146
2X-1	0.00	1.30000 %	164.14765598	0.17782666	0.00000000	0.00000000	0.00000000	0.00000000	0.17782666	0.00000000	155.20596559
2X-2	0.00	1.80000 %	164.14765598	0.24622147	0.00000000	0.00000000	0.00000000	0.00000000	0.24622147	0.00000000	155.20596559
2X-3	0.00	2.30000 %	164.14765598	0.31461629	0.00000000	0.00000000	0.00000000	0.00000000	0.31461629	0.00000000	155.20596559
2X-4	0.00	2.80000 %	164.14765598	0.38301122	0.00000000	0.00000000	0.00000000	0.00000000	0.38301122	0.00000000	155.20596559
2Y-1	0.00	1.30000 %	645.62863197	0.69943100	0.00000000	0.00000000	0.00000000	0.00000000	0.69943100	0.00000000	636.68694158
2Y-2	0.00	1.80000 %	645.62863197	0.96844299	0.00000000	0.00000000	0.00000000	0.00000000	0.96844299	0.00000000	636.68694158
2Y-3	0.00	2.30000 %	645.62863197	1.23745486	0.00000000	0.00000000	0.00000000	0.00000000	1.23745486	0.00000000	636.68694158
2Y-4	0.00	2.80000 %	645.62863197	1.50646684	0.00000000	0.00000000	0.00000000	0.00000000	1.50646684	0.00000000	636.68694158

(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	2,154,723.03
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,935.35
Total Deposits	2,157,658.38
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,138,491.72
Total Withdrawals (Pool Distribution Amount)	2,157,658.38
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	55,948,793.21
Total Principal Reduction Cumulative	31,401,744,641.26
Scheduled Principal Current	20,697,047.79
Scheduled Principal Cumulative	3,436,487,653.95
Unscheduled Principal Current	35,254,680.77
Unscheduled Principal Cumulative	27,962,964,514.93
Senior Reduction Amount	51,124,612.88
Subordinate Reduction Amount	4,827,115.68
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	2,935.35
Modification Loss Amount	106,181.73
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	26,657.51
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	49977
Period Reference Pool Removal Loan Count	208
Period Ending Loan Count	49769
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	8,586,720,348.51
Period PIF Loan Count Current	207
PIF Loan Count Cumulative	120361
Period PIF Loan UPB Current	31,073,645.04
PIF Loan UPB Cumulative	27,197,299,674.23
Period Partial Prepayment Amount	4,259,157.83
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	187
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,727,033.61
Credit Event Amount Current	34,601.45
Credit Event Amount Cumulative	64,781,281.60
Total Active Modified Loan Count	1237
Total Active Modified Loan UPB	291,680,671.30
Adjusted SOFR	5.451910%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.366922%
Subordinate Percentage	8.633078%
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 %	7.610000 %	7.660000 %
2M-2C	0.00	0.00	1.000000 %	4.600000 %	4.630000 %
2M-2	0.00	0.00	1.000000 %	4.600000 %	4.630000 %
2M-2H	0.00	0.00	1.000000 %	4.600000 %	4.630000 %
2B-1	0.00	0.00	0.500000 %	2.290000 %	2.300000 %
2B-1H	0.00	0.00	0.500000 %	2.290000 %	2.300000 %
2B-2H	0.00	2,935.35	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	667	118,493,636.28	1.340192 %	1.379964 %
60 Days	173	31,208,239.19	0.347606 %	0.363448 %
90 Days	93	17,114,298.25	0.186863 %	0.199311 %
120 Days	45	9,397,796.20	0.090418 %	0.109446 %
150 Days	59	11,768,106.31	0.118548 %	0.137050 %
180+ Days	215	48,050,008.78	0.431996 %	0.559585 %
Totals	1252	236,032,085.01	2.515622 %	2.748804 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	582	148,900,062.21	106,181.73	0.071311

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	286,172.98	417.34	0.145835
Summary	0039434459	269,838.44	430.22	0.159436
Summary	0039434607	445,333.53	463.89	0.104167
Summary	0039434774	300,650.42	156.59	0.052084
Summary	0039435537	162,052.69	80.11	0.049435
Summary	0039435747	76,422.79	111.45	0.145833
Summary	0039435787	360,247.93	297.20	0.082499
Summary	0039436085	308,543.28	257.12	0.083334
Summary	0039436178	156,250.12	48.83	0.031251
Summary	0039436230	301,216.30	345.14	0.114582
Summary	0039436332	335,033.63	314.09	0.093749
Summary	0039436726	275,922.27	33.91	0.012290
Summary	0039437058	580,432.84	568.34	0.097917
Summary	0039437085	227,491.32	94.79	0.041668
Summary	0039437472	393,252.18	23.06	0.005864
Summary	0039438105	332,178.40	311.42	0.093751
Summary	0039438108	305,176.01	317.89	0.104166
Summary	0039438352	349,809.53	571.99	0.163515
Summary	0039438507	267,275.31	278.41	0.104166
Summary	0039438666	280,118.79	320.97	0.114584
Summary	0039438883	279,589.67	291.24	0.104167
Summary	0039438931	198,639.06	206.92	0.104169
Summary	0039439393	109,809.29	21.67	0.019734
Summary	0039439686	222,750.29	92.81	0.041665
Summary	0039439714	338,515.53	211.57	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439716	160,366.05	66.82	0.041667
Summary	0039439889	381,447.44	198.67	0.052083
Summary	0039439923	300,298.10	437.93	0.145832
Summary	0039439937	326,672.61	408.34	0.125000
Summary	0039440034	456,879.62	91.74	0.020080
Summary	0039440469	155,630.35	145.90	0.093748
Summary	0039442509	153,911.52	48.10	0.031252
Summary	0039442950	193,218.97	120.76	0.062499
Summary	0039442971	370,911.36	154.55	0.041668
Summary	0039443038	289,153.59	240.96	0.083333
Summary	0039443045	243,473.43	228.26	0.093752
Summary	0039443073	138,934.77	72.36	0.052082
Summary	0039443320	387,271.28	17.49	0.004516
Summary	0039443529	203,182.56	25.00	0.012304
Summary	0039443869	403,699.09	672.83	0.166666
Summary	0039443872	141,067.97	63.97	0.045347
Summary	0039444135	121,814.13	101.51	0.083332
Summary	0039444673	386,948.89	483.69	0.125001
Summary	0039444679	227,844.11	114.86	0.050412
Summary	0039444760	450,051.17	172.17	0.038256
Summary	0039445386	226,994.67	117.59	0.051803
Summary	0039445480	90,989.73	37.91	0.041664
Summary	0039445539	252,439.37	126.49	0.050107
Summary	0039445692	206,289.07	279.35	0.135417
Summary	0039446587	168,524.57	193.10	0.114583
Summary	0039446758	153,893.71	57.24	0.037195
Summary	0039447560	210,588.95	153.55	0.072915
Summary	0039447806	114,963.49	95.80	0.083331
Summary	0039448174	458,523.50	477.63	0.104167
Summary	0039448409	157,055.16	51.88	0.033033
Summary	0039448816	360,471.50	150.20	0.041668
Summary	0039449195	373,343.94	315.42	0.084485
Summary	0039449264	389,362.84	117.26	0.030116
Summary	0039449644	153,594.29	136.05	0.088578

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449680	258,230.01	242.09	0.093750
Summary	0039450238	67,491.11	98.42	0.145827
Summary	0039450504	458,131.49	833.75	0.181989
Summary	0039450518	352,547.42	367.24	0.104168
Summary	0039450531	226,331.59	117.57	0.051946
Summary	0039450645	131,277.47	101.19	0.077081
Summary	0039450838	264,579.14	220.48	0.083332
Summary	0039450977	360,673.71	563.55	0.156249
Summary	0039451257	284,036.28	236.70	0.083334
Summary	0039451467	254,964.79	86.26	0.033832
Summary	0039451508	219,918.86	251.99	0.114583
Summary	0039452485	162,761.54	50.86	0.031248
Summary	0039452575	134,962.88	112.47	0.083334
Summary	0039452930	85,844.49	134.13	0.156248
Summary	0039453039	418,771.48	436.22	0.104167
Summary	0039453085	306,747.31	319.53	0.104167
Summary	0039453307	239,036.34	224.10	0.093751
Summary	0039453736	436,435.11	409.16	0.093750
Summary	0039454071	211,637.23	66.14	0.031252
Summary	0039454201	216,275.13	180.23	0.083334
Summary	0039454204	277,499.41	73.58	0.026515
Summary	0039454370	177,975.60	203.93	0.114583
Summary	0039454940	156,203.37	32.54	0.020832
Summary	0039455066	184,907.03	96.31	0.052086
Summary	0039455481	174,181.00	108.72	0.062418
Summary	0039455809	140,432.52	146.28	0.104164
Summary	0039456995	303,832.14	73.06	0.024046
Summary	0039457780	209,729.70	131.08	0.062499
Summary	0039457825	352,741.28	433.24	0.122821
Summary	0039458024	183,717.43	133.96	0.072916
Summary	0039458344	211,412.23	154.15	0.072914
Summary	0039459032	272,694.85	113.62	0.041666
Summary	0039459399	114,833.69	47.85	0.041669
Summary	0039459991	477,318.96	419.64	0.087916

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Credit-Linked Notes

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Distribution Date: 25-Jan-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039460027	126,048.94	118.17	0.093749
Summary	0039460091	128,522.52	48.98	0.038110
Summary	0039460094	120,638.50	131.19	0.108746
Summary	0039460702	196,675.46	168.06	0.085450
Summary	0039460722	357,884.30	332.53	0.092916
Summary	0039460755	349,196.54	400.12	0.114583
Summary	0039460795	255,222.15	239.27	0.093750
Summary	0039460898	85,239.14	106.55	0.125001
Summary	0039461238	104,326.06	90.60	0.086843
Summary	0039461514	318,244.42	232.05	0.072916
Summary	0039461954	176,287.68	200.78	0.113893
Summary	0039462078	310,606.71	323.55	0.104167
Summary	0039462130	283,411.97	177.13	0.062499
Summary	0039462567	431,330.53	364.47	0.084499
Summary	0039462775	600,207.48	875.30	0.145833
Summary	0039462997	304,689.40	222.17	0.072917
Summary	0039463250	286,088.66	76.58	0.026768
Summary	0039463441	485,213.58	349.76	0.072084
Summary	0039463465	75,589.75	70.87	0.093756
Summary	0039463507	347,157.25	180.81	0.052083
Summary	0039463980	314,518.74	360.39	0.114585
Summary	0039464076	248,123.22	320.66	0.129234
Summary	0039464144	512,816.24	450.85	0.087916
Summary	0039464189	303,147.21	58.45	0.019281
Summary	0039464408	174,129.28	2.60	0.001493
Summary	0039464466	330,627.53	378.84	0.114582
Summary	0039465118	536,019.47	614.19	0.114584
Summary	0039465259	37,205.44	11.41	0.030668
Summary	0039466169	400,255.69	43.46	0.010858
Summary	0039466229	252,428.73	218.21	0.086444
Summary	0039466352	229,218.99	310.40	0.135416
Summary	0039466433	81,637.29	23.86	0.029227
Summary	0039466796	265,181.97	4.84	0.001825
Summary	0039466895	200,316.56	146.06	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039467000	67,100.45	83.88	0.125007
Summary	0039467496	84,473.87	105.59	0.124997
Summary	0039468562	333,130.35	381.71	0.114583
Summary	0039468579	276,666.78	173.53	0.062722
Summary	0039468684	173,194.57	36.08	0.020832
Summary	0039468895	458,281.27	572.85	0.125000
Summary	0039469171	287,132.74	38.04	0.013248
Summary	0039469284	165,062.25	132.89	0.080509
Summary	0039469394	200,514.55	334.19	0.166666
Summary	0039470160	234,427.99	122.10	0.052084
Summary	0039470274	430,365.73	243.23	0.056517
Summary	0039470322	373,060.64	466.33	0.125001
Summary	0039470572	157,306.84	81.93	0.052083
Summary	0039470607	339,020.16	105.94	0.031249
Summary	0039471363	69,015.61	86.27	0.125001
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	109,602.56	2.54	0.002317
Summary	0039472036	182,286.94	11.93	0.006545
Summary	0039472237	134,247.93	139.84	0.104165
Summary	0039472338	174,504.24	36.36	0.020836
Summary	0039472513	179,948.19	37.49	0.020834
Summary	0039472886	281,113.21	73.04	0.025982
Summary	0039473433	112,478.54	46.87	0.041670
Summary	0039473654	214,819.28	402.79	0.187502
Summary	0039473924	135,234.45	32.75	0.024217
Summary	0039474304	198,645.40	199.51	0.100435
Summary	0039474488	397,498.45	414.06	0.104166
Summary	0039474664	321,671.70	368.58	0.114583
Summary	0039474760	285,143.02	67.66	0.023728
Summary	0039475157	303,175.44	31.58	0.010416
Summary	0039475372	177,984.97	30.79	0.017299
Summary	0039475552	216,353.71	201.03	0.092917
Summary	0039476236	247,886.01	232.39	0.093749
Summary	0039477120	226,497.46	188.75	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039477289	207,636.75	194.66	0.093750
Summary	0039478499	366,526.61	39.66	0.010820
Summary	0039478643	390,640.94	106.14	0.027171
Summary	0039479461	290,366.05	77.48	0.026684
Summary	0039479526	87,559.54	12.75	0.014562
Summary	0039479770	273,960.77	57.08	0.020835
Summary	0039479790	443,059.01	511.46	0.115438
Summary	0039480159	252,716.36	210.60	0.083335
Summary	0039480392	44,350.69	33.87	0.076369
Summary	0039480397	299,233.95	176.17	0.058874
Summary	0039480479	128,576.08	254.47	0.197914
Summary	0039480749	277,272.50	74.23	0.026771
Summary	0039480766	254,878.42	295.20	0.115820
Summary	0039480859	283,337.05	277.43	0.097915
Summary	0039481069	217,237.81	201.85	0.092917
Summary	0039481932	116,690.50	60.78	0.052087
Summary	0039481979	116,098.75	89.60	0.077176
Summary	0039482253	118,441.98	4.91	0.004145
Summary	0039482714	148,580.55	247.63	0.166664
Summary	0039482734	89,095.16	139.21	0.156249
Summary	0039483118	232,690.71	243.70	0.104731
Summary	0039483311	140,820.73	67.35	0.047827
Summary	0039483738	174,712.20	109.20	0.062503
Summary	0039484057	241,149.92	111.55	0.046258
Summary	0039484871	212,349.40	199.08	0.093751
Summary	0039486505	263,656.75	219.71	0.083332
Summary	0039486591	101,843.28	22.31	0.021906
Summary	0039486597	270,643.47	169.15	0.062499
Summary	0039486640	174,640.36	272.88	0.156253
Summary	0039487146	303,367.50	158.00	0.052082
Summary	0039487291	316,350.13	494.30	0.156251
Summary	0039488169	198,822.32	4.55	0.002288
Summary	0039488528	259,762.82	324.70	0.124999
Summary	0039488666	207,296.06	86.37	0.041665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039488892	203,077.66	190.39	0.093752
Summary	0039488984	268,131.75	19.99	0.007455
Summary	0039490080	401,659.11	470.28	0.117084
Summary	0039490173	301,127.37	124.00	0.041179
Summary	0039490289	137,373.53	200.34	0.145836
Summary	0039490983	173,821.58	181.06	0.104164
Summary	0039491164	190,725.33	139.07	0.072916
Summary	0039491166	88,745.25	64.71	0.072917
Summary	0039491221	248,387.34	56.66	0.022811
Summary	0039491457	253,992.75	158.75	0.062502
Summary	0039492009	330,672.17	275.56	0.083333
Summary	0039492202	201,539.90	167.95	0.083333
Summary	0039492626	166,330.06	45.17	0.027157
Summary	0039492868	374,701.99	429.35	0.114584
Summary	0039493088	411,243.88	428.38	0.104167
Summary	0039493210	308,561.98	353.56	0.114583
Summary	0039493360	102,016.94	11.08	0.010861
Summary	0039493420	324,508.19	202.82	0.062501
Summary	0039493511	112,286.91	116.97	0.104171
Summary	0039493566	64,799.16	40.50	0.062501
Summary	0039493567	159,706.96	299.45	0.187500
Summary	0039494227	260,905.97	244.60	0.093750
Summary	0039495376	397,188.49	100.87	0.025396
Summary	0039495802	316,218.68	90.37	0.028578
Summary	0039496277	482,775.28	106.05	0.021967
Summary	0039496344	297,652.48	341.06	0.114583
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	315,071.30	246.69	0.078297
Summary	0039496915	227,257.93	165.71	0.072917
Summary	0039497243	400,746.60	490.57	0.122414
Summary	0039497293	152,595.61	20.07	0.013152
Summary	0039497384	316,395.03	4.86	0.001536
Summary	0039498394	183,221.92	209.94	0.114582
Summary	0039498494	139,621.29	218.16	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	225,387.09	234.78	0.104167
Summary	0039498893	321,310.42	41.71	0.012981
Summary	0039498922	300,538.30	311.24	0.103561
Summary	0039499151	259,152.72	200.46	0.077352
Summary	0039499316	427,634.40	380.26	0.088922
Summary	0039499375	357,689.78	46.43	0.012981
Summary	0039500223	336,461.70	127.07	0.037767
Summary	0039500373	136,050.14	69.82	0.051319
Summary	0039500489	393,261.70	327.72	0.083334
Summary	0039500615	263,054.03	62.67	0.023824
Summary	0039500882	385,884.99	241.18	0.062500
Summary	0039501031	280,724.92	350.91	0.125001
Summary	0039501050	407,515.25	421.86	0.103520
Summary	0039501235	377,477.38	117.96	0.031250
Summary	0039501465	59,468.23	45.06	0.075772
Summary	0039501770	332,552.71	361.65	0.108750
Summary	0039501779	306,244.81	59.89	0.019556
Summary	0039501910	108,015.09	41.89	0.038782
Summary	0039502066	145,595.73	166.83	0.114584
Summary	0039502643	293,227.82	61.77	0.021066
Summary	0039503134	188,364.08	18.59	0.009869
Summary	0039503330	228,945.06	333.88	0.145834
Summary	0039503440	226,372.48	141.48	0.062499
Summary	0039503657	264,244.50	165.15	0.062499
Summary	0039504058	457,559.62	428.96	0.093750
Summary	0039504654	136,501.70	56.88	0.041670
Summary	0039504900	265,021.30	43.42	0.016384
Summary	0039505016	182,762.45	397.99	0.217764
Summary	0039505048	165,727.51	138.11	0.083336
Summary	0039505353	318,025.99	231.89	0.072915
Summary	0039505470	311,080.11	64.81	0.020834
Summary	0039505585	374,821.22	312.35	0.083333
Summary	0039505680	285,061.60	267.25	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039506152	175,602.33	128.04	0.072915
Summary	0039506417	253,179.78	158.24	0.062501
Summary	0039506483	398,221.07	82.96	0.020833
Summary	0039506581	274,711.39	268.76	0.097834
Summary	0039506739	340,965.22	61.28	0.017973
Summary	0039506746	243,175.97	256.08	0.105306
Summary	0039506874	61,058.18	50.88	0.083330
Summary	0039507186	87,287.21	24.15	0.027667
Summary	0039507262	135,877.53	127.39	0.093754
Summary	0039507275	376,417.72	349.75	0.092915
Summary	0039507512	297,121.05	526.15	0.177083
Summary	0039507735	272,189.94	56.71	0.020835
Summary	0039507818	229,715.90	95.71	0.041665
Summary	0039508166	263,483.42	32.74	0.012426
Summary	0039508339	257,351.15	70.09	0.027235
Summary	0039508926	233,877.04	196.33	0.083946
Summary	0039508983	381,460.88	357.62	0.093750
Summary	0039509195	357,158.34	46.39	0.012989
Summary	0039509514	402,286.84	209.52	0.052082
Summary	0039509881	157,892.50	98.68	0.062498
Summary	0039510884	309,584.76	161.24	0.052083
Summary	0039511188	270,960.54	56.45	0.020833
Summary	0039511281	170,508.92	106.57	0.062501
Summary	0039511524	220,089.45	137.56	0.062502
Summary	0039511803	364,184.52	151.74	0.041666
Summary	0039511824	310,289.68	168.51	0.054307
Summary	0039513262	236,545.30	146.25	0.061827
Summary	0039513277	376,730.52	196.21	0.052082
Summary	0039513475	364,661.20	227.91	0.062499
Summary	0039514171	305,061.82	369.70	0.121189
Summary	0039514223	343,749.00	143.23	0.041667
Summary	0039514522	203,511.76	38.11	0.018726
Summary	0039514784	121,611.74	88.68	0.072921
Summary	0039514914	292,181.63	52.60	0.018003

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514957	59,590.66	18.62	0.031247
Summary	0039515636	151,481.11	114.70	0.075719
Summary	0039515806	136,421.79	133.94	0.098181
Summary	0039515945	292,221.04	264.03	0.090353
Summary	0039516221	143,290.93	24.70	0.017238
Summary	0039516526	139,226.48	71.35	0.051247
Summary	0039516542	222,930.46	44.19	0.019822
Summary	0039517245	365,620.11	228.51	0.062499
Summary	0039517322	433,287.03	234.12	0.054033
Summary	0039517929	174,692.01	140.46	0.080404
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	116,743.60	121.61	0.104168
Summary	0039518490	165,914.17	51.85	0.031251
Summary	0039518623	229,102.94	34.96	0.015260
Summary	0039518891	408,810.76	298.09	0.072916
Summary	0039519036	191,907.41	139.93	0.072915
Summary	0039519217	93,026.20	28.25	0.030368
Summary	0039519404	160,781.53	57.86	0.035987
Summary	0039519632	132,049.79	29.67	0.022469
Summary	0039519955	359,184.28	261.91	0.072918
Summary	0039520477	254,099.68	397.03	0.156250
Summary	0039521058	401,181.52	167.16	0.041667
Summary	0039521212	364,820.22	532.03	0.145833
Summary	0039521507	153,006.66	16.08	0.010509
Summary	0039521588	143,852.66	104.89	0.072915
Summary	0039522374	101,179.44	105.40	0.104171
Summary	0039522716	448,768.96	413.67	0.092179
Summary	0039522742	192,263.64	160.22	0.083333
Summary	0039523117	334,262.67	88.51	0.026479
Summary	0039523242	232,616.58	62.43	0.026838
Summary	0039523404	111,180.32	9.99	0.008985
Summary	0039523587	140,965.47	45.60	0.032348
Summary	0039523874	306,826.24	127.84	0.041665
Summary	0039524475	194,414.06	141.76	0.072917

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Modification Loss Detail

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Summary	0039524616	406,739.88	381.32	0.093750
Summary	0039524701	269,504.03	196.51	0.072915
Summary	0039524715	325,642.35	440.97	0.135415
Summary	0039525295	137,753.09	49.25	0.035752
Summary	0039525606	259,930.28	53.81	0.020702
Summary	0039525833	185,395.71	193.12	0.104166
Summary	0039526316	306,861.58	206.04	0.067144
Summary	0039526676	175,562.32	36.58	0.020836
Summary	0039526818	117,042.10	85.34	0.072914
Summary	0039527057	397,570.84	50.73	0.012760
Summary	0039527241	180,850.92	113.03	0.062499
Summary	0039527340	282,385.32	264.74	0.093751
Summary	0039527573	293,684.39	214.14	0.072915
Summary	0039528032	166,528.06	138.77	0.083331
Summary	0039528735	155,290.74	48.53	0.031251
Summary	0039529204	306,636.05	218.36	0.071211
Summary	0039529409	167,844.97	105.85	0.063064
Summary	0039529468	172,307.32	35.72	0.020730
Summary	0039529551	133,881.27	69.73	0.052083
Summary	0039529814	107,216.61	67.01	0.062500
Summary	0039530013	133,268.49	180.47	0.135418
Summary	0039530271	214,973.07	246.32	0.114582
Summary	0039530565	355,955.56	370.25	0.104016
Summary	0039530727	234,266.69	244.03	0.104168
Summary	0039530980	135,913.28	82.42	0.060642
Summary	0039531022	144,720.74	48.23	0.033326
Summary	0039532356	323,480.82	458.13	0.141625
Summary	0039533003	387,110.96	241.94	0.062499
Summary	0039534136	101,514.74	9.67	0.009526
Summary	0039534406	190,233.23	247.11	0.129898
Summary	0039534500	358,880.02	187.97	0.052377
Summary	0039535614	418,775.26	427.69	0.102129
Summary	0039535644	201,045.14	125.65	0.062498
Summary	0039535891	311,781.71	163.68	0.052498

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Modification Loss Detail

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Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	324,213.20	202.63	0.062499
Summary	0039536952	446,745.13	511.90	0.114584
Summary	0039537086	140,340.97	19.38	0.013809
Summary	0039537326	434,821.26	288.36	0.066317
Summary	0039537702	233,121.84	63.51	0.027243
Summary	0039537744	174,467.68	18.17	0.010415
Summary	0039538720	209,374.25	218.10	0.104168
Summary	0039539340	379,535.85	316.28	0.083333
Summary	0039539614	274,438.51	85.76	0.031249
Summary	0039539672	77,677.39	113.28	0.145834
Summary	0039540137	212,127.07	7.55	0.003559
Summary	0039540267	390,249.75	365.86	0.093750
Summary	0039540314	82,905.67	33.85	0.040830
Summary	0039541257	266,288.51	122.05	0.045834
Summary	0039541621	187,288.06	234.11	0.125000
Summary	0039541861	334,891.77	389.49	0.116303
Summary	0039541896	153,869.15	16.03	0.010418
Summary	0039541951	254,909.70	251.79	0.098776
Summary	0039542798	253,372.58	369.50	0.145833
Summary	0039544440	216,019.34	330.34	0.152921
Summary	0039544486	259,610.61	351.56	0.135418
Summary	0039544688	491,659.84	598.24	0.121678
Summary	0039544711	415,818.29	129.94	0.031249
Summary	0039545344	204,002.03	3.36	0.001647
Summary	0039545541	301,249.77	282.42	0.093749
Summary	0039546060	266,169.35	213.20	0.080099
Summary	0039546147	355,150.40	295.96	0.083334
Summary	0039547289	396,507.12	247.82	0.062501
Summary	0039547406	229,694.46	31.61	0.013762
Summary	0039547496	366,540.49	572.72	0.156250
Summary	0039548288	582,540.02	546.13	0.093750
Summary	0039548525	191,399.85	161.83	0.084551
Summary	0039548818	41,614.66	17.29	0.041548

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039549019	445,867.75	236.19	0.052973
Summary	0039549186	272,762.59	79.57	0.029172
Summary	0039549385	263,785.89	164.87	0.062501
Summary	0039549997	167,579.33	42.50	0.025361
Summary	0039550275	247,813.54	258.14	0.104167
Summary	0039550842	263,761.83	129.16	0.048968
Summary	0039551104	377,112.05	239.74	0.063573
Summary	0039551181	253,252.09	282.41	0.111513
Summary	0039551325	189,797.98	98.85	0.052082
Summary	0039551517	276,995.33	86.56	0.031250
Summary	0039551621	217,542.41	73.40	0.033741
Summary	0039551839	251,584.86	183.45	0.072918
Summary	0039551990	293,521.50	152.88	0.052085
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	163,755.40	102.35	0.062502
Summary	0039553090	285,055.57	11.71	0.004108
Summary	0039553472	356,624.01	55.45	0.015549
Summary	0039553903	203,396.11	63.56	0.031249
Summary	0039554373	163,254.06	119.04	0.072917
Summary	0039554562	88,479.25	82.21	0.092914
Summary	0039554930	430,977.07	583.61	0.135416
Summary	0039555148	367,607.92	137.46	0.037393
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	324,871.78	69.52	0.021399
Summary	0039556922	351,746.02	329.76	0.093749
Summary	0039557424	393,300.62	409.69	0.104167
Summary	0039558233	335,689.31	499.00	0.148649
Summary	0039558278	295,037.92	215.13	0.072916
Summary	0039558417	86,467.01	81.06	0.093747
Summary	0039558664	84,300.73	75.42	0.089465
Summary	0039559008	298,007.84	154.10	0.051710
Summary	0039559035	85,432.17	14.71	0.017218
Summary	0039559236	109,868.56	80.11	0.072914
Summary	0039559473	249,326.29	23.42	0.009393

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039560335	100,372.62	18.25	0.018182
Summary	0039560546	229,690.88	167.48	0.072915
Summary	0039560746	190,717.06	34.85	0.018273
Summary	0039560761	316,275.17	329.92	0.104314
Summary	0039560910	131,262.60	136.73	0.104165
Summary	0039560986	78,577.45	4.35	0.005536
Summary	0039561329	126,948.74	41.18	0.032438
Summary	0039562259	254,066.20	231.74	0.091212
Summary	0039562407	367,087.56	267.67	0.072917
Summary	0039562633	511,860.76	319.60	0.062439
Summary	0039562838	232,255.35	58.53	0.025201
Summary	0039563096	301,127.83	96.40	0.032013
Summary	0039563100	265,940.44	277.02	0.104166
Summary	0039563120	71,050.94	7.40	0.010415
Summary	0039563406	248,491.00	181.19	0.072916
Summary	0039563782	444,178.28	370.15	0.083334
Summary	0039564061	276,323.30	292.67	0.105916
Summary	0039564378	412,857.41	473.07	0.114584
Summary	0039565294	279,573.89	262.10	0.093750
Summary	0039565463	289,482.27	68.07	0.023514
Summary	0039565501	237,056.61	66.05	0.027863
Summary	0039565670	289,419.42	188.74	0.065213
Summary	0039565700	125,902.42	39.34	0.031246
Summary	0039566027	174,856.20	163.93	0.093751
Summary	0039566280	289,308.38	68.98	0.023843
Summary	0039566445	103,788.45	75.68	0.072918
Summary	0039566510	133,896.17	83.69	0.062504
Summary	0039566840	172,683.64	41.71	0.024154
Summary	0039567002	101,489.45	95.15	0.093754
Summary	0039568470	69,746.45	3.76	0.005391
Summary	0039568874	440,423.62	167.79	0.038097
Summary	0039569322	281,406.28	205.19	0.072916
Summary	0039569398	169,728.20	141.44	0.083333
Summary	0039569436	154,669.42	70.83	0.045794

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039569532	386,545.07	201.33	0.052084
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570569	140,412.02	116.39	0.082892
Summary	0039570718	134,407.49	43.37	0.032268
Summary	0039570735	147,052.30	76.59	0.052084
Summary	0039570786	139,795.04	131.06	0.093752
Summary	0039570878	384,344.07	400.36	0.104167
Summary	0039570933	284,458.40	325.94	0.114583
Summary	0039571024	444,332.71	52.86	0.011896
Summary	0039571451	412,672.85	355.21	0.086075
Summary	0039571453	332,190.79	239.45	0.072082
Summary	0039571540	213,526.84	155.70	0.072918
Summary	0039572130	175,412.19	9.46	0.005393
Summary	0039572182	276,183.53	172.61	0.062498
Summary	0039572279	314,372.42	196.48	0.062499
Summary	0039572702	233,161.62	145.73	0.062502
Summary	0039572777	204,249.54	52.43	0.025670
Summary	0039573971	66,737.26	6.24	0.009350
Summary	0039574034	251,586.91	268.03	0.106536
Summary	0039574215	206,159.13	85.90	0.041667
Summary	0039574916	123,500.30	90.05	0.072915
Summary	0039575698	200,516.03	125.50	0.062589
Summary	0039576553	286,974.13	14.36	0.005004
Summary	0039576554	238,634.12	49.72	0.020835
Summary	0039577125	224,916.60	46.86	0.020834
Summary	0039577246	365,625.63	266.60	0.072916
Summary	0039577920	163,415.81	34.04	0.020830
Summary	0039578057	196,681.16	228.13	0.115990
Summary	0039579043	123,351.90	137.78	0.111697
Summary	0039579419	270,000.92	180.31	0.066781
Summary	0039579442	212,972.69	66.55	0.031248
Summary	0039579573	287,834.17	269.84	0.093748
Summary	0039579661	223,466.32	93.11	0.041666
Summary	0039579691	423,107.54	81.68	0.019305

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579708	248,590.45	15.21	0.006118
Summary	0039580050	319,655.09	166.49	0.052084
Summary	0039580068	362,308.81	455.43	0.125702
Summary	0039580387	159,070.69	115.99	0.072917
Summary	0039580689	451,126.47	711.43	0.157701
Summary	0039580744	419,043.08	107.22	0.025587
Summary	0039580970	330,263.17	240.82	0.072918
Summary	0039581730	303,168.39	157.90	0.052083
Summary	0039581811	375,596.31	77.89	0.020738
Summary	0039581875	394,270.27	369.63	0.093750
Summary	0039581910	222,244.60	185.20	0.083332
Summary	0039582358	126,239.57	21.78	0.017253
Summary	0039582440	103,530.74	86.28	0.083338
Summary	0039583048	58,923.53	49.10	0.083328
Summary	0039583702	554,769.72	356.53	0.064266
Summary	0039583845	407,792.89	421.88	0.103454
Summary	0039585044	283,036.36	560.18	0.197918
Summary	0039586491	187,608.72	43.31	0.023085
Summary	0039586912	433,008.76	496.16	0.114584
Summary	0039587250	139,159.52	43.49	0.031252
Summary	0039587261	268,484.35	27.97	0.010418
Summary	0039587378	251,156.01	55.84	0.022233
Summary	0039588470	405,969.46	64.58	0.015908
Summary	0039588653	159,906.66	49.97	0.031249
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	269,526.90	224.61	0.083335
Summary	0039589041	283,499.06	147.66	0.052085
Summary	0039589137	250,277.37	183.52	0.073327
Summary	0039589287	627,588.92	588.36	0.093749
Summary	0039589333	494,614.48	427.13	0.086356
Summary	0039589367	173,979.67	63.16	0.036303
Summary	0039589777	117,383.70	36.91	0.031444
Summary	0039590258	327,176.08	374.89	0.114584
Summary	0039590654	301,612.76	314.18	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039590888	209,201.57	152.54	0.072915
Summary	0039591467	256,486.07	106.87	0.041667
Summary	0039591824	176,673.75	74.23	0.042015
Summary	0039592152	211,036.57	164.78	0.078081
Summary	0039592291	179,383.24	84.40	0.047050
Summary	0039592313	208,232.79	216.91	0.104167
Summary	0039592995	211,848.90	88.27	0.041666
Summary	0039593032	245,028.77	153.14	0.062499
Summary	0039593231	164,539.82	106.84	0.064933
Summary	0039593576	173,857.47	126.77	0.072916
Summary	0039594081	241,189.62	131.43	0.054492
Summary	0039594280	338,681.87	282.23	0.083332
Summary	0039595333	205,783.58	139.40	0.067741
Summary	0039595354	192,291.68	0.32	0.000166
Summary	0039596293	308,530.37	449.94	0.145833
Summary	0039596601	291,545.83	60.74	0.020834
Summary	0039596795	391,915.53	64.90	0.016560
Summary	0039596842	202,841.06	84.52	0.041668
Summary	0039597352	418,694.08	497.41	0.118800
Summary	0039597426	205,069.84	192.25	0.093749
Summary	0039597814	199,812.51	146.49	0.073314
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	168,280.88	87.65	0.052086
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	479,789.65	499.78	0.104166
Summary	0039599333	302,063.69	377.58	0.125000
Summary	0039599401	338,498.00	53.93	0.015932
Summary	0039599455	418,553.68	305.20	0.072918
Summary	0039599727	135,239.28	126.79	0.093752
Summary	0039599781	362,912.04	95.54	0.026326
Summary	0039599825	63,337.29	24.47	0.038634
Summary	0039600257	237,235.74	148.27	0.062499
Summary	0039600325	415,856.30	518.64	0.124716
Summary	0039600345	129,545.26	47.42	0.036605

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039600486	211,012.23	329.71	0.156252
Summary	0039601039	349,291.66	36.38	0.010415
Summary	0039601812	111,398.76	2.43	0.002181
Summary	0039602414	656,007.58	608.09	0.092696
Summary	0039602483	536,812.24	896.55	0.167014
Summary	0039602516	343,152.54	12.04	0.003509
Summary	0039602696	334,122.27	167.56	0.050149
Summary	0039602826	130,600.00	122.44	0.093752
Summary	0039602910	122,582.38	20.08	0.016381
Summary	0039603096	360,770.89	37.58	0.010417
Summary	0039603662	344,059.28	322.56	0.093751
Summary	0039603722	364,474.70	142.79	0.039177
Summary	0039604172	248,785.93	155.49	0.062500

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	34,601.45	(565.05)	(1.633)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039525928	34,601.45	(565.05)	(1.633)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	148,582.07	(2,370.30)	16,179.77	10.889

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039499199	51,595.14	(352.96)	1,765.06	3.421
0039582601	96,986.93	(2,017.34)	14,414.71	14.863

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
355	64,781,281.60	2,292,472.37	3.539

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	61,278.06	31.793
0039438547	200,893.08	123,415.39	61.433
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	(6,431.42)	(6.584)
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,691.14	6.152
0039439969	42,249.22	12,359.37	29.253
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039442904	273,382.86	(10,325.28)	(3.777)
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	19,239.60	13.353
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)
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)

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 25-Jan-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039475466	41,382.81	(12,337.07)	(29.812)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	32,057.58	14.634
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	72,712.94	31.028
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
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
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
0039487284	196,650.68	16,134.58	8.205
0039487804	188,110.08	(4,326.45)	(2.300)

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039489839	333,292.77	192,804.66	57.848
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	51,052.49	29.033
0039492189	261,521.32	32,800.81	12.542
0039492619	176,984.76	61,771.73	34.902
0039492698	162,631.38	6,073.00	3.734
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039495024	327,853.42	51,879.96	15.824
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)
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)
0039499121	271,848.44	465.79	0.171

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0039499199	51,595.14	1,765.06	3.421
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	(8,625.74)	(5.216)
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)
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	3,099.99	3.163
0039508041	232,598.05	3,107.32	1.336
0039508758	348,190.20	66,575.72	19.121
0039509666	210,329.41	(34,347.20)	(16.330)
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548

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0039510699	281,753.49	47,120.58	16.724
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
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
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
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
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,582.91	11.173
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	(565.05)	(1.633)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,141.84	9.322
0039542551	111,833.42	21,183.54	18.942
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)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)

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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	18,155.05	11.524
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
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)

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0039582140	53,586.61	(670.56)	(1.251)
0039582601	96,986.93	14,414.71	14.863
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
0039590034	57,413.12	11,922.25	20.766
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

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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	(33,819.46)	(14.830)
0039600016	212,298.02	(3,801.61)	(1.791)
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
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	183,183.52	(2,935.35)	(0.000 %)	0	0.00	0.00	0.000 %	3	183,183.52	(2,935.35)	(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	0039499199	62,000.00	4.500 %	WV	95.00	360	51,595.14	10/31/2023	(352.96)	1,765.06
Summary	0039525928	40,000.00	3.750 %	IA	95.00	360	34,601.45	12/31/2023	(565.05)	(565.05)
Summary	0039582601	109,000.00	3.500 %	MO	95.00	360	96,986.93	10/31/2023	(2,017.34)	14,414.71

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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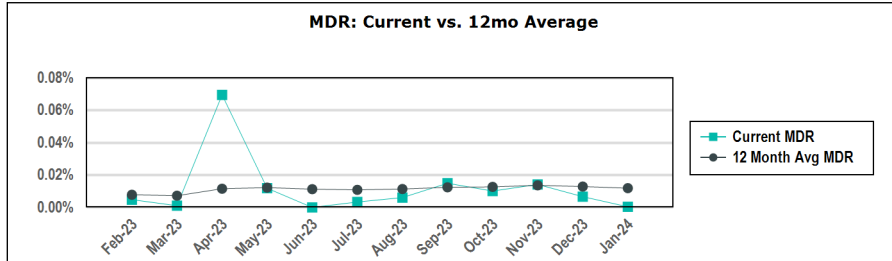
Distribution Date: 25-Jan-2024
09-Jan-2024 10:00:27 AM

Realized Loss Report - Collateral

Summary

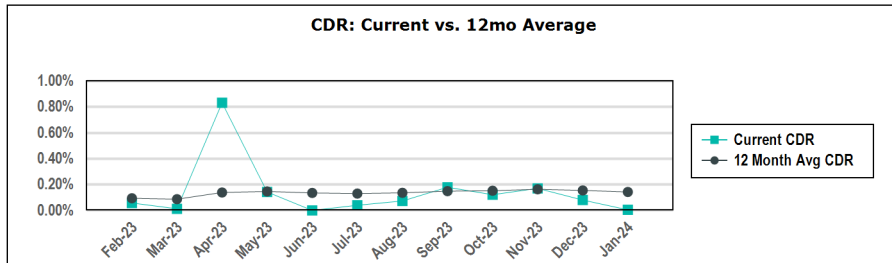
MDR

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.012 %



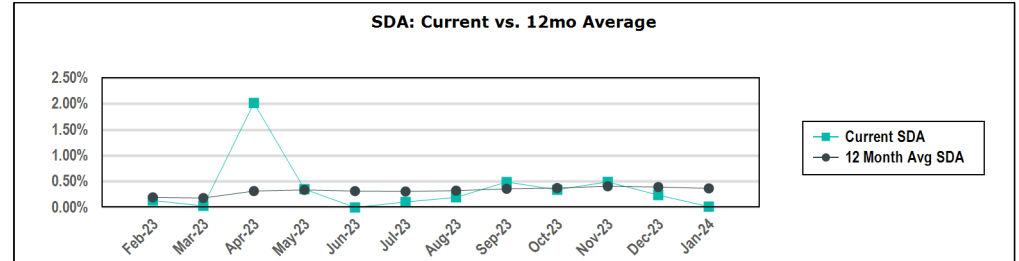
CDR

Current Month 0.005 %
3 Month Average 0.085 %
12 Month Average 0.143 %



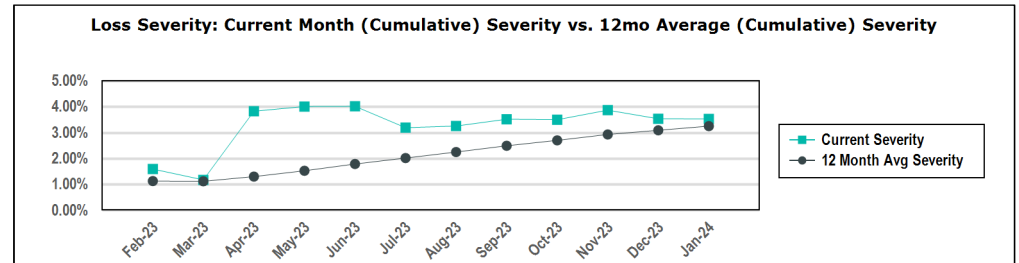
SDA

Current Month 0.015 %
3 Month Average 0.249 %
12 Month Average 0.368 %



Loss Severity

Current Month (Cumulative) 3.539 %
3 Month Average (Cumulative) 3.654 %
12 Month Average (Cumulative) 3.260 %



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	0.409 %
3 Month Average	0.498 %
12 Month Average	0.558 %

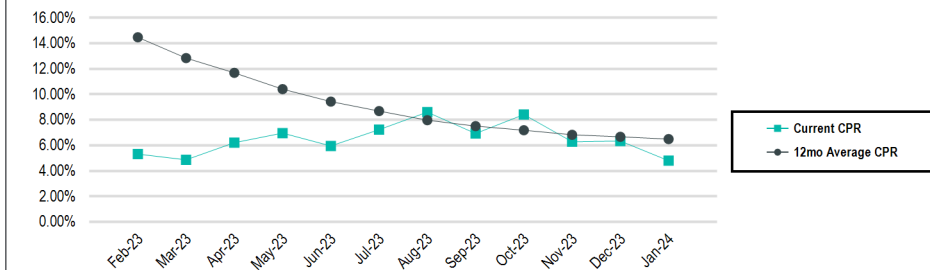
CPR

Current Month	4.797 %
3 Month Average	5.808 %
12 Month Average	6.493 %

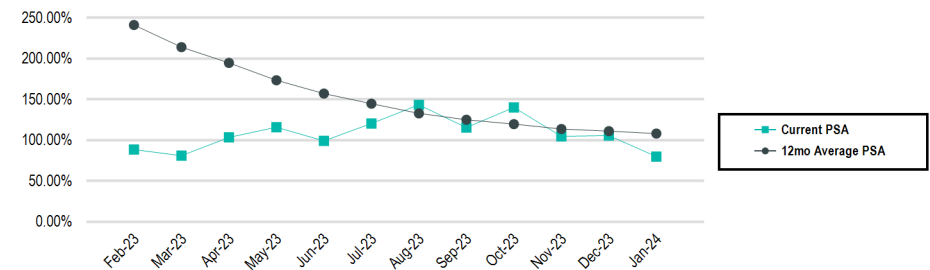
PSA

Current Month	79.958 %
3 Month Average	96.803 %
12 Month Average	108.211 %

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
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
187	32,727,033.61

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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				