

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
09-May-2021 3:12:02 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		04/30/2021	0.00000 %	15,938,740,391.22	0.00	941,462,595.30	0.00	14,997,277,795.93	941,462,595.30	0.00
2M-1	30711XGK4	05/24/2021	1.25613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	05/24/2021	3.75613 %	50,593,452.08	153,084.22	1,847,216.81	0.00	48,746,235.27	2,000,301.03	0.00
2M-AH		04/30/2021	0.00000 %	2,662,979.53	0.00	97,228.01	0.00	2,565,751.52	97,228.01	0.00
2M-2B	30711XGM0	05/24/2021	3.75613 %	265,923,000.00	804,622.21	0.00	0.00	265,923,000.00	804,622.21	0.00
2M-BH		04/30/2021	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	05/24/2021	3.75613 %	246,928,000.00	747,147.68	0.00	0.00	246,928,000.00	747,147.68	0.00
2M-CH		04/30/2021	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	05/24/2021	3.75613 %	563,444,452.08	1,704,854.10	1,847,216.81	0.00	561,597,235.27	3,552,070.91	0.00
2M-2H		04/30/2021	0.00000 %	29,656,257.53	0.00	97,228.01	0.00	29,559,029.52	97,228.01	0.00
2B-1	30711XGQ1	05/24/2021	5.60613 %	189,945,000.00	857,800.96	0.00	0.00	189,945,000.00	857,800.96	0.00
2B-1H		04/30/2021	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		04/30/2021	0.00000 %	199,325,947.55	0.00	0.00	115,238.57	199,210,708.98	0.00	731,616.02
2A-I1	30711XGR9	05/24/2021	1.30000 %	0.00	52,982.59	0.00	0.00	0.00	52,982.59	0.00
2A-I2	30711XGS7	05/24/2021	1.80000 %	0.00	73,360.51	0.00	0.00	0.00	73,360.51	0.00
2A-I3	30711XGT5	05/24/2021	2.30000 %	0.00	93,738.42	0.00	0.00	0.00	93,738.42	0.00
2A-I4	30711XGU2	05/24/2021	2.80000 %	0.00	114,116.34	0.00	0.00	0.00	114,116.34	0.00
2B-I1	30711XGZ1	05/24/2021	1.30000 %	0.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00
2B-I2	30711XHA5	05/24/2021	1.80000 %	0.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00
2B-I3	30711XHB3	05/24/2021	2.30000 %	0.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00
2B-I4	30711XHC1	05/24/2021	2.80000 %	0.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00
2C-I1	30711XHH0	05/24/2021	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2C-I2	30711XHJ6	05/24/2021	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2C-I3	30711XHK3	05/24/2021	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2C-I4	30711XHL1	05/24/2021	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2E-A1	30711XGV0	05/24/2021	2.45613 %	50,593,452.08	100,101.63	1,847,216.81	0.00	48,746,235.27	1,947,318.44	0.00
2E-A2	30711XGW8	05/24/2021	1.95613 %	50,593,452.08	79,723.71	1,847,216.81	0.00	48,746,235.27	1,926,940.52	0.00
2E-A3	30711XGX6	05/24/2021	1.45613 %	50,593,452.08	59,345.80	1,847,216.81	0.00	48,746,235.27	1,906,562.61	0.00
2E-A4	30711XGY4	05/24/2021	0.95613 %	50,593,452.08	38,967.88	1,847,216.81	0.00	48,746,235.27	1,886,184.69	0.00
2E-B1	30711XHD9	05/24/2021	2.45613 %	265,923,000.00	526,141.73	0.00	0.00	265,923,000.00	526,141.73	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
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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	05/24/2021	1.95613 %	265,923,000.00	419,033.86	0.00	0.00	265,923,000.00	419,033.86	0.00
2E-B3	30711XHF4	05/24/2021	1.45613 %	265,923,000.00	311,925.98	0.00	0.00	265,923,000.00	311,925.98	0.00
2E-B4	30711XHG2	05/24/2021	0.95613 %	265,923,000.00	204,818.11	0.00	0.00	265,923,000.00	204,818.11	0.00
2E-C1	30711XHM9	05/24/2021	2.45613 %	246,928,000.00	488,559.19	0.00	0.00	246,928,000.00	488,559.19	0.00
2E-C2	30711XHN7	05/24/2021	1.95613 %	246,928,000.00	389,102.08	0.00	0.00	246,928,000.00	389,102.08	0.00
2E-C3	30711XHP2	05/24/2021	1.45613 %	246,928,000.00	289,644.97	0.00	0.00	246,928,000.00	289,644.97	0.00
2E-C4	30711XHQ0	05/24/2021	0.95613 %	246,928,000.00	190,187.86	0.00	0.00	246,928,000.00	190,187.86	0.00
2E-D1	30711XHR8	05/24/2021	2.45613 %	316,516,452.08	626,243.36	1,847,216.81	0.00	314,669,235.27	2,473,460.17	0.00
2E-D2	30711XHS6	05/24/2021	1.95613 %	316,516,452.08	498,757.57	1,847,216.81	0.00	314,669,235.27	2,345,974.38	0.00
2E-D3	30711XHT4	05/24/2021	1.45613 %	316,516,452.08	371,271.78	1,847,216.81	0.00	314,669,235.27	2,218,488.59	0.00
2E-D4	30711XHU1	05/24/2021	0.95613 %	316,516,452.08	243,785.98	1,847,216.81	0.00	314,669,235.27	2,091,002.79	0.00
2E-D5	30711XHV9	05/24/2021	3.75613 %	316,516,452.08	957,706.42	1,847,216.81	0.00	314,669,235.27	2,804,923.23	0.00
2E-F1	30711XHW7	05/24/2021	2.45613 %	512,851,000.00	1,014,700.92	0.00	0.00	512,851,000.00	1,014,700.92	0.00
2E-F2	30711XHX5	05/24/2021	1.95613 %	512,851,000.00	808,135.93	0.00	0.00	512,851,000.00	808,135.93	0.00
2E-F3	30711XHY3	05/24/2021	1.45613 %	512,851,000.00	601,570.95	0.00	0.00	512,851,000.00	601,570.95	0.00
2E-F4	30711XHZ0	05/24/2021	0.95613 %	512,851,000.00	395,005.96	0.00	0.00	512,851,000.00	395,005.96	0.00
2E-F5	30711XJA3	05/24/2021	3.75613 %	512,851,000.00	1,551,769.88	0.00	0.00	512,851,000.00	1,551,769.88	0.00
2X-1	30711XJB1	05/24/2021	1.30000 %	0.00	331,463.06	0.00	0.00	0.00	331,463.06	0.00
2X-2	30711XJC9	05/24/2021	1.80000 %	0.00	458,948.86	0.00	0.00	0.00	458,948.86	0.00
2X-3	30711XJD7	05/24/2021	2.30000 %	0.00	586,434.65	0.00	0.00	0.00	586,434.65	0.00
2X-4	30711XJE5	05/24/2021	2.80000 %	0.00	713,920.44	0.00	0.00	0.00	713,920.44	0.00
2Y-1	30711XJF2	05/24/2021	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2Y-2	30711XJG0	05/24/2021	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2Y-3	30711XJH8	05/24/2021	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2Y-4	30711XJJ4	05/24/2021	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
Totals				23,924,825,151.71	23,634,307.12	961,976,436.23	115,238.57	22,962,733,476.92	985,610,743.35	731,616.02

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
09-May-2021 3:12:02 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	15,938,740,391.22	31,230,320.26	910,232,275.04	0.00	0.00	941,462,595.30	14,997,277,795.93	0.39066677	941,462,595.30
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	246,928,000.00	50,593,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	48,746,235.27	0.19741072	1,847,216.81
2M-AH	12,997,022.00	2,662,979.53	97,228.01	0.00	0.00	0.00	97,228.01	2,565,751.52	0.19741072	97,228.01
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	563,444,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	561,597,235.27	0.73915867	1,847,216.81
2M-2H	39,990,300.00	29,656,257.53	97,228.01	0.00	0.00	0.00	97,228.01	29,559,029.52	0.73915498	97,228.01
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,325,947.55	0.00	0.00	0.00	115,238.57	115,238.57	199,210,708.98	0.99634086	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	50,593,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	48,746,235.27	0.19741072	1,847,216.81
2E-A2	246,928,000.00	50,593,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	48,746,235.27	0.19741072	1,847,216.81
2E-A3	246,928,000.00	50,593,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	48,746,235.27	0.19741072	1,847,216.81
2E-A4	246,928,000.00	50,593,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	48,746,235.27	0.19741072	1,847,216.81
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
09-May-2021 3:12:03 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	316,516,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	314,669,235.27	0.61356853	1,847,216.81
2E-D2	512,851,000.00	316,516,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	314,669,235.27	0.61356853	1,847,216.81
2E-D3	512,851,000.00	316,516,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	314,669,235.27	0.61356853	1,847,216.81
2E-D4	512,851,000.00	316,516,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	314,669,235.27	0.61356853	1,847,216.81
2E-D5	512,851,000.00	316,516,452.08	1,847,216.81	0.00	0.00	0.00	1,847,216.81	314,669,235.27	0.61356853	1,847,216.81
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	23,924,825,151.71	51,744,161.19	910,232,275.04	0.00	115,238.57	962,091,674.80	22,962,733,476.92	0.46904974	961,976,436.23

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Series 2017-C02



Distribution Date: 25-May-2021
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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	415.19109519	0.81352419	23.71080310	0.00000000	0.00000000	24.52432730	390.66676790	0.39066677	24.52432730
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	204.89151526	7.48079120	0.00000000	0.00000000	0.00000000	7.48079120	197.41072406	0.19741072	7.48079120
2M-AH	12,997,022.00	204.89151515	7.48079137	0.00000000	0.00000000	0.00000000	7.48079137	197.41072378	0.19741072	7.48079137
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	741.58992560	2.43125542	0.00000000	0.00000000	0.00000000	2.43125542	739.15867018	0.73915867	2.43125542
2M-2H	39,990,300.00	741.58627292	2.43128984	0.00000000	0.00000000	0.00000000	2.43128984	739.15498308	0.73915498	2.43128984
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	996.91722375	0.00000000	0.00000000	0.00000000	0.57635906	0.57635906	996.34086470	0.99634086	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	204.89151526	7.48079120	0.00000000	0.00000000	0.00000000	7.48079120	197.41072406	0.19741072	7.48079120
2E-A2	246,928,000.00	204.89151526	7.48079120	0.00000000	0.00000000	0.00000000	7.48079120	197.41072406	0.19741072	7.48079120
2E-A3	246,928,000.00	204.89151526	7.48079120	0.00000000	0.00000000	0.00000000	7.48079120	197.41072406	0.19741072	7.48079120
2E-A4	246,928,000.00	204.89151526	7.48079120	0.00000000	0.00000000	0.00000000	7.48079120	197.41072406	0.19741072	7.48079120
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
09-May-2021 3:12:03 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	617.17039078	3.60185865	0.00000000	0.00000000	0.00000000	3.60185865	613.56853213	0.61356853	3.60185865
2E-D2	512,851,000.00	617.17039078	3.60185865	0.00000000	0.00000000	0.00000000	3.60185865	613.56853213	0.61356853	3.60185865
2E-D3	512,851,000.00	617.17039078	3.60185865	0.00000000	0.00000000	0.00000000	3.60185865	613.56853213	0.61356853	3.60185865
2E-D4	512,851,000.00	617.17039078	3.60185865	0.00000000	0.00000000	0.00000000	3.60185865	613.56853213	0.61356853	3.60185865
2E-D5	512,851,000.00	617.17039078	3.60185865	0.00000000	0.00000000	0.00000000	3.60185865	613.56853213	0.61356853	3.60185865
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
09-May-2021 3:12:03 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	15,938,740,391.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,997,277,795.93
2M-1	N/A	N/A	1.25613 %	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	04/26/21 - 05/24/21	29	3.75613 %	50,593,452.08	153,084.22	0.00	0.00	0.00	0.00	153,084.22	0.00	48,746,235.27
2M-AH	N/A	N/A	0.00000 %	2,662,979.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,565,751.52
2M-2B	04/26/21 - 05/24/21	29	3.75613 %	265,923,000.00	804,622.21	0.00	0.00	0.00	0.00	804,622.21	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	04/26/21 - 05/24/21	29	3.75613 %	246,928,000.00	747,147.68	0.00	0.00	0.00	0.00	747,147.68	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	04/26/21 - 05/24/21	29	3.75613 %	563,444,452.08	1,704,854.10	0.00	0.00	0.00	0.00	1,704,854.10	0.00	561,597,235.27
2M-2H	N/A	N/A	0.00000 %	29,656,257.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,559,029.52
2B-1	04/26/21 - 05/24/21	29	5.60613 %	189,945,000.00	857,800.96	0.00	0.00	0.00	0.00	857,800.96	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,325,947.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,210,708.98
2A-I1	04/26/21 - 05/24/21	29	1.30000 %	50,593,452.08	52,982.59	0.00	0.00	0.00	0.00	52,982.59	0.00	48,746,235.27
2A-I2	04/26/21 - 05/24/21	29	1.80000 %	50,593,452.08	73,360.51	0.00	0.00	0.00	0.00	73,360.51	0.00	48,746,235.27
2A-I3	04/26/21 - 05/24/21	29	2.30000 %	50,593,452.08	93,738.42	0.00	0.00	0.00	0.00	93,738.42	0.00	48,746,235.27
2A-I4	04/26/21 - 05/24/21	29	2.80000 %	50,593,452.08	114,116.34	0.00	0.00	0.00	0.00	114,116.34	0.00	48,746,235.27
2B-I1	04/26/21 - 05/24/21	29	1.30000 %	265,923,000.00	278,480.47	0.00	0.00	0.00	0.00	278,480.47	0.00	265,923,000.00
2B-I2	04/26/21 - 05/24/21	29	1.80000 %	265,923,000.00	385,588.35	0.00	0.00	0.00	0.00	385,588.35	0.00	265,923,000.00
2B-I3	04/26/21 - 05/24/21	29	2.30000 %	265,923,000.00	492,696.22	0.00	0.00	0.00	0.00	492,696.22	0.00	265,923,000.00
2B-I4	04/26/21 - 05/24/21	29	2.80000 %	265,923,000.00	599,804.10	0.00	0.00	0.00	0.00	599,804.10	0.00	265,923,000.00
2C-I1	04/26/21 - 05/24/21	29	1.30000 %	246,928,000.00	258,588.49	0.00	0.00	0.00	0.00	258,588.49	0.00	246,928,000.00
2C-I2	04/26/21 - 05/24/21	29	1.80000 %	246,928,000.00	358,045.60	0.00	0.00	0.00	0.00	358,045.60	0.00	246,928,000.00
2C-I3	04/26/21 - 05/24/21	29	2.30000 %	246,928,000.00	457,502.71	0.00	0.00	0.00	0.00	457,502.71	0.00	246,928,000.00
2C-I4	04/26/21 - 05/24/21	29	2.80000 %	246,928,000.00	556,959.82	0.00	0.00	0.00	0.00	556,959.82	0.00	246,928,000.00
2E-A1	04/26/21 - 05/24/21	29	2.45613 %	50,593,452.08	100,101.63	0.00	0.00	0.00	0.00	100,101.63	0.00	48,746,235.27
2E-A2	04/26/21 - 05/24/21	29	1.95613 %	50,593,452.08	79,723.71	0.00	0.00	0.00	0.00	79,723.71	0.00	48,746,235.27
2E-A3	04/26/21 - 05/24/21	29	1.45613 %	50,593,452.08	59,345.80	0.00	0.00	0.00	0.00	59,345.80	0.00	48,746,235.27
2E-A4	04/26/21 - 05/24/21	29	0.95613 %	50,593,452.08	38,967.88	0.00	0.00	0.00	0.00	38,967.88	0.00	48,746,235.27
2E-B1	04/26/21 - 05/24/21	29	2.45613 %	265,923,000.00	526,141.73	0.00	0.00	0.00	0.00	526,141.73	0.00	265,923,000.00
2E-B2	04/26/21 - 05/24/21	29	1.95613 %	265,923,000.00	419,033.86	0.00	0.00	0.00	0.00	419,033.86	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2021
09-May-2021 3:12:03 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	04/26/21 - 05/24/21	29	1.45613 %	265,923,000.00	311,925.98	0.00	0.00	0.00	0.00	311,925.98	0.00	265,923,000.00
2E-B4	04/26/21 - 05/24/21	29	0.95613 %	265,923,000.00	204,818.11	0.00	0.00	0.00	0.00	204,818.11	0.00	265,923,000.00
2E-C1	04/26/21 - 05/24/21	29	2.45613 %	246,928,000.00	488,559.19	0.00	0.00	0.00	0.00	488,559.19	0.00	246,928,000.00
2E-C2	04/26/21 - 05/24/21	29	1.95613 %	246,928,000.00	389,102.08	0.00	0.00	0.00	0.00	389,102.08	0.00	246,928,000.00
2E-C3	04/26/21 - 05/24/21	29	1.45613 %	246,928,000.00	289,644.97	0.00	0.00	0.00	0.00	289,644.97	0.00	246,928,000.00
2E-C4	04/26/21 - 05/24/21	29	0.95613 %	246,928,000.00	190,187.86	0.00	0.00	0.00	0.00	190,187.86	0.00	246,928,000.00
2E-D1	04/26/21 - 05/24/21	29	2.45613 %	316,516,452.08	626,243.36	0.00	0.00	0.00	0.00	626,243.36	0.00	316,669,235.27
2E-D2	04/26/21 - 05/24/21	29	1.95613 %	316,516,452.08	498,757.57	0.00	0.00	0.00	0.00	498,757.57	0.00	316,669,235.27
2E-D3	04/26/21 - 05/24/21	29	1.45613 %	316,516,452.08	371,271.78	0.00	0.00	0.00	0.00	371,271.78	0.00	316,669,235.27
2E-D4	04/26/21 - 05/24/21	29	0.95613 %	316,516,452.08	243,785.98	0.00	0.00	0.00	0.00	243,785.98	0.00	316,669,235.27
2E-D5	04/26/21 - 05/24/21	29	3.75613 %	316,516,452.08	957,706.42	0.00	0.00	0.00	0.00	957,706.42	0.00	316,669,235.27
2E-F1	04/26/21 - 05/24/21	29	2.45613 %	512,851,000.00	1,014,700.92	0.00	0.00	0.00	0.00	1,014,700.92	0.00	512,851,000.00
2E-F2	04/26/21 - 05/24/21	29	1.95613 %	512,851,000.00	808,135.93	0.00	0.00	0.00	0.00	808,135.93	0.00	512,851,000.00
2E-F3	04/26/21 - 05/24/21	29	1.45613 %	512,851,000.00	601,570.95	0.00	0.00	0.00	0.00	601,570.95	0.00	512,851,000.00
2E-F4	04/26/21 - 05/24/21	29	0.95613 %	512,851,000.00	395,005.96	0.00	0.00	0.00	0.00	395,005.96	0.00	512,851,000.00
2E-F5	04/26/21 - 05/24/21	29	3.75613 %	512,851,000.00	1,551,769.88	0.00	0.00	0.00	0.00	1,551,769.88	0.00	512,851,000.00
2X-1	04/26/21 - 05/24/21	29	1.30000 %	316,516,452.08	331,463.06	0.00	0.00	0.00	0.00	331,463.06	0.00	316,669,235.27
2X-2	04/26/21 - 05/24/21	29	1.80000 %	316,516,452.08	458,948.86	0.00	0.00	0.00	0.00	458,948.86	0.00	316,669,235.27
2X-3	04/26/21 - 05/24/21	29	2.30000 %	316,516,452.08	586,434.65	0.00	0.00	0.00	0.00	586,434.65	0.00	316,669,235.27
2X-4	04/26/21 - 05/24/21	29	2.80000 %	316,516,452.08	713,920.44	0.00	0.00	0.00	0.00	713,920.44	0.00	316,669,235.27
2Y-1	04/26/21 - 05/24/21	29	1.30000 %	512,851,000.00	537,068.96	0.00	0.00	0.00	0.00	537,068.96	0.00	512,851,000.00
2Y-2	04/26/21 - 05/24/21	29	1.80000 %	512,851,000.00	743,633.95	0.00	0.00	0.00	0.00	743,633.95	0.00	512,851,000.00
2Y-3	04/26/21 - 05/24/21	29	2.30000 %	512,851,000.00	950,198.94	0.00	0.00	0.00	0.00	950,198.94	0.00	512,851,000.00
2Y-4	04/26/21 - 05/24/21	29	2.80000 %	512,851,000.00	1,156,763.92	0.00	0.00	0.00	0.00	1,156,763.92	0.00	512,851,000.00
Totals					23,634,307.12	0.00	0.00	0.00	0.00	23,634,307.12	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-May-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	415.19109519	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	390.66676790
2M-1	379,890,000.00	1.25613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	3.75613 %	204.89151526	0.61995489	0.00000000	0.00000000	0.00000000	0.00000000	0.61995489	0.00000000	197.41072406
2M-AH	12,997,022.00	0.00000 %	204.89151515	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	197.41072378
2M-2B	265,923,000.00	3.75613 %	1000.00000000	3.02577141	0.00000000	0.00000000	0.00000000	0.00000000	3.02577141	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.75613 %	1000.00000000	3.02577140	0.00000000	0.00000000	0.00000000	0.00000000	3.02577140	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.75613 %	741.58992560	2.24388158	0.00000000	0.00000000	0.00000000	0.00000000	2.24388158	0.00000000	739.15867018
2M-2H	39,990,300.00	0.00000 %	741.58627292	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	739.15498308
2B-1	189,945,000.00	5.60613 %	1000.00000000	4.51604917	0.00000000	0.00000000	0.00000000	0.00000000	4.51604917	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	996.91722375	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.34086470
2A-I1	0.00	1.30000 %	204.89151526	0.21456696	0.00000000	0.00000000	0.00000000	0.00000000	0.21456696	0.00000000	197.41072406
2A-I2	0.00	1.80000 %	204.89151526	0.29709272	0.00000000	0.00000000	0.00000000	0.00000000	0.29709272	0.00000000	197.41072406
2A-I3	0.00	2.30000 %	204.89151526	0.37961843	0.00000000	0.00000000	0.00000000	0.00000000	0.37961843	0.00000000	197.41072406
2A-I4	0.00	2.80000 %	204.89151526	0.46214419	0.00000000	0.00000000	0.00000000	0.00000000	0.46214419	0.00000000	197.41072406
2B-I1	0.00	1.30000 %	1000.00000000	1.04722220	0.00000000	0.00000000	0.00000000	0.00000000	1.04722220	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.85277776	0.00000000	0.00000000	0.00000000	0.00000000	1.85277776	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.25555556	0.00000000	0.00000000	0.00000000	0.00000000	2.25555556	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.45613 %	204.89151526	0.40538793	0.00000000	0.00000000	0.00000000	0.00000000	0.40538793	0.00000000	197.41072406
2E-A2	246,928,000.00	1.95613 %	204.89151526	0.32286217	0.00000000	0.00000000	0.00000000	0.00000000	0.32286217	0.00000000	197.41072406
2E-A3	246,928,000.00	1.45613 %	204.89151526	0.24033645	0.00000000	0.00000000	0.00000000	0.00000000	0.24033645	0.00000000	197.41072406

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	246,928,000.00	0.95613 %	204.89151526	0.15781070	0.00000000	0.00000000	0.00000000	0.00000000	0.15781070	0.00000000	197.41072406
2E-B1	265,923,000.00	2.45613 %	1000.00000000	1.97854917	0.00000000	0.00000000	0.00000000	0.00000000	1.97854917	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.95613 %	1000.00000000	1.57577141	0.00000000	0.00000000	0.00000000	0.00000000	1.57577141	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.45613 %	1000.00000000	1.17299361	0.00000000	0.00000000	0.00000000	0.00000000	1.17299361	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.95613 %	1000.00000000	0.77021585	0.00000000	0.00000000	0.00000000	0.00000000	0.77021585	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.45613 %	1000.00000000	1.97854917	0.00000000	0.00000000	0.00000000	0.00000000	1.97854917	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.95613 %	1000.00000000	1.57577140	0.00000000	0.00000000	0.00000000	0.00000000	1.57577140	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.45613 %	1000.00000000	1.17299363	0.00000000	0.00000000	0.00000000	0.00000000	1.17299363	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.95613 %	1000.00000000	0.77021585	0.00000000	0.00000000	0.00000000	0.00000000	0.77021585	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.45613 %	617.17039078	1.22110196	0.00000000	0.00000000	0.00000000	0.00000000	1.22110196	0.00000000	613.56853213
2E-D2	512,851,000.00	1.95613 %	617.17039078	0.97251945	0.00000000	0.00000000	0.00000000	0.00000000	0.97251945	0.00000000	613.56853213
2E-D3	512,851,000.00	1.45613 %	617.17039078	0.72393693	0.00000000	0.00000000	0.00000000	0.00000000	0.72393693	0.00000000	613.56853213
2E-D4	512,851,000.00	0.95613 %	617.17039078	0.47535440	0.00000000	0.00000000	0.00000000	0.00000000	0.47535440	0.00000000	613.56853213
2E-D5	512,851,000.00	3.75613 %	617.17039078	1.86741650	0.00000000	0.00000000	0.00000000	0.00000000	1.86741650	0.00000000	613.56853213
2E-F1	512,851,000.00	2.45613 %	1000.00000000	1.97854917	0.00000000	0.00000000	0.00000000	0.00000000	1.97854917	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.95613 %	1000.00000000	1.57577138	0.00000000	0.00000000	0.00000000	0.00000000	1.57577138	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.45613 %	1000.00000000	1.17299362	0.00000000	0.00000000	0.00000000	0.00000000	1.17299362	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.95613 %	1000.00000000	0.77021583	0.00000000	0.00000000	0.00000000	0.00000000	0.77021583	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.75613 %	1000.00000000	3.02577138	0.00000000	0.00000000	0.00000000	0.00000000	3.02577138	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	617.17039078	0.64631454	0.00000000	0.00000000	0.00000000	0.00000000	0.64631454	0.00000000	613.56853213
2X-2	0.00	1.80000 %	617.17039078	0.89489708	0.00000000	0.00000000	0.00000000	0.00000000	0.89489708	0.00000000	613.56853213
2X-3	0.00	2.30000 %	617.17039078	1.14347959	0.00000000	0.00000000	0.00000000	0.00000000	1.14347959	0.00000000	613.56853213
2X-4	0.00	2.80000 %	617.17039078	1.39206210	0.00000000	0.00000000	0.00000000	0.00000000	1.39206210	0.00000000	613.56853213
2Y-1	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,451,788.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	92,488.52
Gains & Subsequent Recoveries (Realized Losses)	(115,238.57)
Total Deposits	4,429,038.53
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,409,871.87
Total Withdrawals (Pool Distribution Amount)	4,429,038.53
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	943,522,278.69
Total Principal Reduction Cumulative	24,000,877,894.27
Scheduled Principal Current	33,174,765.08
Scheduled Principal Cumulative	2,712,582,328.60
Unscheduled Principal Current	910,232,275.04
Unscheduled Principal Cumulative	21,287,563,949.64
Senior Reduction Amount	941,462,595.30
Subordinate Reduction Amount	1,944,444.82
Calculated Tranche Write-down Amount	115,238.57
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	40,238.01
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	86278
Period Reference Pool Removal Loan Count	3941
Period Ending Loan Count	82337
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	15,987,587,095.50
Period PIF Loan Count Current	3934
PIF Loan Count Cumulative	87928
Period PIF Loan UPB Current	900,625,443.45
PIF Loan UPB Cumulative	20,721,984,648.34
Period Partial Prepayment Amount	11,268,558.30
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	186
Repurchase Prior Credit Event UPB Curr	92,488.52
Repurchase Prior Credit Event UPB Cum	32,488,764.86
Credit Event Amount Current	1,003,368.84
Credit Event Amount Cumulative	39,829,757.09
Total Active Modified Loan Count	1016
Total Active Modified Loan UPB	241,670,631.94
Libor Rate	0.106130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.138783%
Subordinate Percentage	5.861217%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	5.860000 %	6.190000 %
2M-1	0.00	0.00	3.000000 %	5.860000 %	6.190000 %
2M-1H	0.00	0.00	3.000000 %	5.860000 %	6.190000 %
2M-2A	0.00	0.00	2.350000 %	5.550000 %	5.870000 %
2M-2B	0.00	0.00	1.650000 %	3.890000 %	4.120000 %
2M-2C	0.00	0.00	1.000000 %	2.360000 %	2.500000 %
2M-2	0.00	0.00	1.000000 %	2.360000 %	2.500000 %
2M-2H	0.00	0.00	1.000000 %	2.360000 %	2.500000 %
2B-1	0.00	0.00	0.500000 %	1.180000 %	1.250000 %
2B-1H	0.00	0.00	0.500000 %	1.180000 %	1.250000 %
2B-2H	115,238.57	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	563	113,905,204.76	0.683775 %	0.712460 %
60 Days	237	52,695,342.38	0.287841 %	0.329602 %
90 Days	229	46,858,514.98	0.278125 %	0.293093 %
120 Days	205	41,535,373.33	0.248977 %	0.259798 %
150 Days	159	32,450,387.47	0.193109 %	0.202972 %
180+ Days	2449	580,956,770.18	2.974361 %	3.633799 %
Totals	3842	868,401,593.10	4.666189 %	5.431724 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	445	113,673,519.15	40,238.01	0.035398

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	257,228.64	60.09	0.023361
Summary	0039435537	167,209.16	81.73	0.048879
Summary	0039435787	373,515.92	308.15	0.082500
Summary	0039435811	377,437.44	134.45	0.035622
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	168,231.22	52.57	0.031249
Summary	0039436726	285,224.01	33.91	0.011889
Summary	0039437085	234,860.84	97.86	0.041667
Summary	0039437278	319,288.34	206.59	0.064703
Summary	0039437321	187,359.86	78.16	0.041717
Summary	0039437472	381,435.29	23.06	0.006046
Summary	0039438111	187,015.20	155.85	0.083335
Summary	0039438352	339,857.29	334.01	0.098279
Summary	0039438676	313,308.31	126.24	0.040293
Summary	0039439366	376,824.92	556.38	0.147649
Summary	0039439393	113,864.67	21.67	0.019031
Summary	0039439716	172,727.08	71.97	0.041667
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440702	167,477.52	6.68	0.003989
Summary	0039442668	404,009.35	98.75	0.024443
Summary	0039443090	120,181.82	69.27	0.057638
Summary	0039443231	367,472.10	459.34	0.125000
Summary	0039443320	397,841.58	17.49	0.004396

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	209,914.26	25.70	0.012243
Summary	0039443872	144,962.96	64.78	0.044687
Summary	0039444033	304,697.91	90.25	0.029620
Summary	0039444053	119,307.26	34.87	0.029227
Summary	0039444135	126,364.36	105.30	0.083330
Summary	0039444679	219,174.89	113.96	0.051995
Summary	0039444760	464,580.14	176.59	0.038011
Summary	0039445539	260,902.18	130.01	0.049831
Summary	0039446507	384,860.80	160.36	0.041667
Summary	0039446577	118,804.55	12.38	0.010420
Summary	0039446745	265,038.24	82.82	0.031248
Summary	0039446758	159,271.91	57.80	0.036290
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	161,801.91	51.88	0.032064
Summary	0039448455	296,937.14	50.17	0.016896
Summary	0039448579	221,401.36	52.22	0.023586
Summary	0039448816	372,490.92	155.20	0.041665
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	400,140.97	117.26	0.029305
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450531	238,758.95	121.45	0.050867
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	214,427.33	89.34	0.041664
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	293,736.33	244.78	0.083333
Summary	0039451419	189,084.78	35.89	0.018981
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	321,663.96	10.48	0.003258
Summary	0039451925	170,761.72	48.46	0.028379
Summary	0039452485	172,423.79	53.88	0.031249
Summary	0039452499	155,613.77	61.55	0.039553
Summary	0039454204	273,634.10	73.58	0.026890
Summary	0039454431	197,507.13	144.02	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454970	134,432.96	39.47	0.029360
Summary	0039455187	150,358.05	43.61	0.029004
Summary	0039455561	333,030.07	350.14	0.105138
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	179,027.17	24.75	0.013825
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	118,134.35	49.22	0.041664
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	298,054.08	75.49	0.025328
Summary	0039460702	182,208.89	97.34	0.053422
Summary	0039461216	259,140.21	108.82	0.041993
Summary	0039461345	309,177.44	19.42	0.006281
Summary	0039461507	232,355.60	266.24	0.114583
Summary	0039462451	383,229.69	119.22	0.031109
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	295,633.56	76.58	0.025904
Summary	0039463537	285,891.72	178.68	0.062499
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	221,824.21	92.43	0.041668
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465259	38,343.84	11.41	0.029757
Summary	0039465415	148,786.72	42.30	0.028430
Summary	0039466169	390,534.29	43.46	0.011128
Summary	0039466229	245,872.38	36.22	0.014731
Summary	0039466301	104,285.85	55.93	0.053631
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,327.99	24.03	0.028496
Summary	0039466464	303,419.87	210.44	0.069356
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	285,440.00	177.18	0.062073
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375

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Distribution Date: 25-May-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469171	299,120.80	38.04	0.012717
Summary	0039469284	169,694.30	133.86	0.078883
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	159,452.69	7.23	0.004534
Summary	0039472886	288,834.77	73.04	0.025288
Summary	0039472940	114,821.24	22.14	0.019282
Summary	0039473264	310,250.28	180.59	0.058208
Summary	0039473651	316,980.62	214.24	0.067588
Summary	0039473924	139,409.47	32.75	0.023492
Summary	0039474060	376,329.48	51.34	0.013642
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	293,803.24	67.66	0.023029
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	183,193.63	31.33	0.017102
Summary	0039475820	330,015.69	71.67	0.021717
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	402,844.41	106.14	0.026348
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	312,732.30	55.25	0.017667
Summary	0039479461	298,399.94	77.48	0.025965
Summary	0039479526	90,782.61	12.75	0.014045
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	158,988.06	53.65	0.033745
Summary	0039480117	432,538.01	275.77	0.063756
Summary	0039480337	352,209.91	550.33	0.156251
Summary	0039480392	45,806.40	34.47	0.075251
Summary	0039480669	282,373.16	4.52	0.001601
Summary	0039480749	286,606.04	74.23	0.025900
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	340,562.29	176.75	0.051899
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	407,787.36	124.26	0.030472

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481548	215,145.52	75.96	0.035306
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	120,450.98	62.73	0.052079
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	126,612.10	4.91	0.003878
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	145,199.63	69.01	0.047528
Summary	0039483449	227,612.28	47.42	0.020834
Summary	0039484057	250,097.84	113.41	0.045346
Summary	0039484062	386,025.73	241.27	0.062501
Summary	0039484208	292,384.07	99.88	0.034161
Summary	0039484419	246,646.17	18.82	0.007630
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	192,398.84	106.37	0.055286
Summary	0039486591	104,941.43	22.31	0.021259
Summary	0039486740	64,544.68	21.49	0.033295
Summary	0039487251	95,288.21	59.63	0.062579
Summary	0039487290	263,468.31	247.00	0.093749
Summary	0039488729	274,670.84	42.28	0.015393
Summary	0039488953	401,525.48	232.98	0.058024
Summary	0039489531	141,955.28	3.69	0.002599
Summary	0039490173	308,476.28	124.77	0.040447
Summary	0039491080	274,791.25	156.49	0.056949
Summary	0039491221	256,731.98	58.40	0.022747
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	333,436.43	77.25	0.023168
Summary	0039492533	197,217.74	5.08	0.002576
Summary	0039492626	171,923.05	45.17	0.026273
Summary	0039493057	226,819.59	101.59	0.044789
Summary	0039493150	224,059.24	93.36	0.041668
Summary	0039493193	348,777.88	72.66	0.020833
Summary	0039493195	600,623.79	35.67	0.005939

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493360	100,618.15	11.08	0.011012
Summary	0039493427	349,976.62	55.64	0.015898
Summary	0039493566	57,267.38	35.79	0.062496
Summary	0039494162	221,645.47	74.88	0.033784
Summary	0039494928	270,993.18	27.09	0.009997
Summary	0039495175	390,834.16	17.32	0.004432
Summary	0039495376	410,556.20	100.87	0.024569
Summary	0039495802	329,579.18	93.15	0.028263
Summary	0039496277	498,118.00	106.05	0.021290
Summary	0039496341	160,061.39	50.02	0.031251
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496851	105,681.45	11.61	0.010986
Summary	0039497036	243,843.66	69.79	0.028621
Summary	0039497243	405,588.09	495.11	0.122072
Summary	0039497293	157,204.68	20.07	0.012767
Summary	0039497384	338,653.67	4.86	0.001435
Summary	0039497528	158,514.72	38.49	0.024282
Summary	0039498350	158,348.29	30.26	0.019110
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	144,041.79	13.09	0.009088
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	302,429.87	41.71	0.013792
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	371,357.38	46.43	0.012503
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	438,542.34	28.59	0.006519
Summary	0039500223	346,146.25	127.07	0.036710
Summary	0039500373	143,971.62	69.82	0.048496
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	271,513.07	63.02	0.023211
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	352,904.35	98.95	0.028039
Summary	0039501170	271,502.31	46.81	0.017241
Summary	0039501465	57,597.22	44.08	0.076531

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501764	262,638.31	4.75	0.001809
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501910	97,972.71	41.89	0.042757
Summary	0039502209	165,408.77	79.15	0.047851
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	192,645.82	18.59	0.009650
Summary	0039503341	278,827.05	39.67	0.014227
Summary	0039503589	317,666.22	81.10	0.025530
Summary	0039503669	291,200.00	6.46	0.002218
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	254,302.93	123.05	0.048387
Summary	0039504514	170,140.92	15.15	0.008904
Summary	0039504896	327,367.64	82.10	0.025079
Summary	0039504900	274,674.67	44.43	0.016175
Summary	0039506011	286,208.35	268.32	0.093750
Summary	0039506739	346,351.18	61.28	0.017693
Summary	0039506874	63,044.45	52.54	0.083338
Summary	0039507186	90,286.39	24.78	0.027446
Summary	0039507253	145,413.76	9.22	0.006341
Summary	0039507551	233,244.49	194.37	0.083333
Summary	0039507733	208,121.93	36.05	0.017322
Summary	0039507735	280,777.85	58.50	0.020835
Summary	0039508264	365,372.70	9.78	0.002677
Summary	0039508339	265,925.58	70.09	0.026357
Summary	0039509010	306,242.50	255.20	0.083333
Summary	0039510362	149,393.81	72.62	0.048610
Summary	0039510619	379,123.17	162.70	0.042915
Summary	0039510732	194,574.07	39.83	0.020470
Summary	0039510767	283,358.89	71.22	0.025134
Summary	0039510796	223,429.29	42.02	0.018807
Summary	0039510825	229,056.97	46.11	0.020130
Summary	0039511089	232,144.84	101.68	0.043800
Summary	0039511188	253,270.19	52.76	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039512200	208,472.36	50.64	0.024291
Summary	0039512837	107,577.01	18.68	0.017364
Summary	0039512951	106,197.23	23.23	0.021874
Summary	0039513262	216,854.76	9.35	0.004312
Summary	0039514097	270,890.25	152.15	0.056167
Summary	0039514171	315,155.04	381.27	0.120979
Summary	0039514522	211,249.19	38.11	0.018040
Summary	0039514722	177,564.67	18.50	0.010419
Summary	0039514914	301,742.25	52.60	0.017432
Summary	0039515276	215,352.54	56.31	0.026148
Summary	0039515603	183,196.92	133.58	0.072916
Summary	0039515806	133,538.94	36.82	0.027572
Summary	0039515837	177,251.81	57.71	0.032558
Summary	0039516221	147,567.01	24.70	0.016738
Summary	0039516270	359,512.71	103.57	0.028808
Summary	0039518387	566,433.58	120.86	0.021337
Summary	0039518405	120,809.28	125.84	0.104164
Summary	0039518623	236,270.90	34.96	0.014797
Summary	0039519036	198,340.80	144.62	0.072915
Summary	0039519123	260,483.80	50.60	0.019425
Summary	0039519217	96,034.52	28.70	0.029885
Summary	0039519241	156,214.88	23.43	0.014999
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	232,799.76	72.75	0.031250
Summary	0039519403	401,027.42	41.77	0.010416
Summary	0039519404	165,830.84	58.38	0.035205
Summary	0039519632	136,358.28	29.67	0.021759
Summary	0039519948	297,636.73	76.08	0.025561
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	174,877.47	34.39	0.019665
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	305,813.53	46.32	0.015146
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	127,329.66	35.00	0.027488

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523117	344,779.36	89.61	0.025991
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	238,167.30	62.43	0.026213
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	146,088.18	47.20	0.032309
Summary	0039523706	380,440.84	132.68	0.034875
Summary	0039523744	311,761.79	259.80	0.083333
Summary	0039523890	248,819.32	81.81	0.032879
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	141,939.07	49.25	0.034698
Summary	0039525606	268,452.95	53.81	0.020044
Summary	0039525672	246,270.46	153.92	0.062500
Summary	0039526316	317,246.93	211.45	0.066652
Summary	0039527057	408,937.04	50.73	0.012405
Summary	0039527573	306,310.63	223.35	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	236,391.54	9.72	0.004112
Summary	0039529468	177,679.85	35.72	0.020104
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	110,913.60	69.32	0.062499
Summary	0039531022	149,330.38	48.71	0.032619
Summary	0039532026	370,009.97	61.39	0.016591
Summary	0039532203	289,784.57	7.16	0.002471
Summary	0039532356	301,513.49	63.77	0.021150
Summary	0039533461	227,836.50	54.12	0.023754
Summary	0039534406	183,429.09	81.56	0.044464
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	222,466.68	69.92	0.031429
Summary	0039535750	232,428.05	23.30	0.010025
Summary	0039535891	319,713.59	163.68	0.051196
Summary	0039536402	251,507.40	95.81	0.038094
Summary	0039537086	145,210.35	19.38	0.013346
Summary	0039537702	240,139.11	63.51	0.026447
Summary	0039537744	187,305.30	19.51	0.010416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039538725	220,554.39	70.65	0.032033
Summary	0039539087	288,563.93	155.57	0.053912
Summary	0039539340	369,894.35	115.59	0.031249
Summary	0039539614	266,641.59	83.33	0.031252
Summary	0039540137	205,562.05	7.55	0.003673
Summary	0039540535	290,625.29	86.33	0.029705
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	272,585.37	122.05	0.044775
Summary	0039541621	183,316.18	229.15	0.125003
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	190,727.45	79.47	0.041667
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	201,984.07	3.36	0.001663
Summary	0039545696	394,655.65	93.88	0.023788
Summary	0039545753	429,938.58	117.22	0.027264
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	231,500.39	15.98	0.006903
Summary	0039547406	238,686.75	31.61	0.013243
Summary	0039548525	176,853.78	154.26	0.087225
Summary	0039548818	42,792.78	17.29	0.040404
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	253,063.91	77.52	0.030633
Summary	0039549997	172,439.54	42.50	0.024646
Summary	0039550052	189,909.96	90.44	0.047623
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	249,325.29	126.15	0.050597
Summary	0039551104	388,597.07	243.33	0.062618
Summary	0039551621	224,102.81	73.40	0.032753
Summary	0039552305	390,358.86	119.71	0.030667
Summary	0039553472	343,691.54	55.45	0.016134
Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	346,293.48	9.73	0.002810

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039555148	378,222.13	137.46	0.036344
Summary	0039555682	240,334.62	46.31	0.019269
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	365,564.91	75.44	0.020637
Summary	0039558233	317,190.82	99.12	0.031249
Summary	0039558378	416,741.35	395.75	0.094963
Summary	0039558855	250,513.25	37.11	0.014814
Summary	0039559008	268,315.01	58.49	0.021799
Summary	0039559035	88,534.84	14.71	0.016615
Summary	0039559196	226,787.83	39.58	0.017452
Summary	0039559473	257,044.72	23.42	0.009111
Summary	0039560098	344,769.69	70.23	0.020370
Summary	0039560335	104,606.93	18.25	0.017446
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	81,093.16	4.35	0.005364
Summary	0039561329	130,957.27	41.18	0.031445
Summary	0039562190	223,132.23	2.24	0.001004
Summary	0039562838	239,514.75	58.53	0.024437
Summary	0039563096	313,373.83	96.40	0.030762
Summary	0039563120	77,484.50	8.07	0.010415
Summary	0039564683	122,350.74	24.26	0.019828
Summary	0039564762	384,874.07	85.43	0.022197
Summary	0039565463	297,489.06	68.07	0.022882
Summary	0039565501	243,359.52	66.05	0.027141
Summary	0039565670	288,640.69	182.39	0.063189
Summary	0039566280	298,387.99	68.98	0.023118
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039568470	72,262.25	3.76	0.005203
Summary	0039569366	333,520.83	138.97	0.041668
Summary	0039569398	182,702.30	152.25	0.083332
Summary	0039569436	159,872.08	73.00	0.045662
Summary	0039569532	399,711.68	208.18	0.052083
Summary	0039569938	343,576.72	0.16	0.000047

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039570718	138,758.89	43.37	0.031256
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	409,720.46	90.39	0.022061
Summary	0039571622	372,121.89	126.67	0.034040
Summary	0039572130	181,274.78	9.46	0.005219
Summary	0039572279	324,169.61	202.61	0.062501
Summary	0039572397	356,487.90	115.58	0.032422
Summary	0039572777	210,167.27	52.43	0.024947
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,581.38	21.42	0.020679
Summary	0039573971	68,805.15	6.24	0.009069
Summary	0039574034	259,584.19	274.69	0.105819
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	274,541.44	171.59	0.062501
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	203,979.28	125.50	0.061526
Summary	0039575950	512,017.01	320.01	0.062500
Summary	0039576435	398,504.25	249.07	0.062501
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	300,018.81	62.50	0.020832
Summary	0039577920	169,072.31	35.22	0.020831
Summary	0039578057	193,282.87	43.46	0.022485
Summary	0039579043	126,949.32	137.78	0.108531
Summary	0039579415	389,047.73	74.42	0.019129
Summary	0039579419	278,360.64	184.67	0.066342
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	260,885.35	15.21	0.005830
Summary	0039580132	326,134.39	23.89	0.007325
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	219,452.77	104.08	0.047427
Summary	0039581811	355,606.02	77.89	0.021903
Summary	0039582358	130,274.18	21.78	0.016719
Summary	0039582509	407,831.50	86.95	0.021320
Summary	0039583461	261,646.10	218.04	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039583702	566,637.89	359.50	0.063444
Summary	0039583999	195,605.81	288.38	0.147429
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	99,566.40	1.56	0.001567
Summary	0039588470	380,996.74	64.58	0.016950
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	116,939.11	36.91	0.031563
Summary	0039590293	416,433.34	544.81	0.130828
Summary	0039591824	182,634.62	74.23	0.040644
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	149,410.43	79.39	0.053136
Summary	0039592425	330,575.25	206.61	0.062500
Summary	0039592995	219,134.29	91.31	0.041669
Summary	0039593032	252,131.97	157.58	0.062499
Summary	0039593146	164,511.16	119.96	0.072919
Summary	0039593231	171,145.54	108.91	0.063636
Summary	0039593247	75,905.37	19.45	0.025624
Summary	0039595333	214,391.36	144.78	0.067531
Summary	0039595354	194,134.80	0.32	0.000165
Summary	0039596795	403,481.72	64.90	0.016085
Summary	0039597352	415,245.12	302.78	0.072916
Summary	0039597814	195,054.67	107.20	0.054959
Summary	0039597816	93,727.00	21.85	0.023312
Summary	0039597848	379,103.96	235.91	0.062228
Summary	0039598778	80,139.35	41.07	0.051248
Summary	0039598920	319,476.52	47.21	0.014777
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	374,753.95	95.54	0.025494
Summary	0039600325	375,910.80	158.55	0.042178

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Distribution Date: 25-May-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039600345	135,563.12	47.42	0.034980
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	366,533.93	12.04	0.003285
Summary	0039602696	343,812.25	167.56	0.048736
Summary	0039602910	126,401.12	20.08	0.015886
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	354,822.23	332.65	0.093751
Summary	0039603669	333,775.21	97.88	0.029325
Summary	0039603722	377,216.60	142.79	0.037854

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,003,368.84	124,385.23	12.397

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435939	230,442.76	(14,644.36)	(6.355)
0039440059	78,767.52	4,383.70	5.565
0039460861	93,653.94	9,337.98	9.971
0039472567	128,285.97	26,979.47	21.031
0039512980	108,539.99	27,073.05	24.943
0039552245	363,678.66	71,255.39	19.593

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
10	1,286,104.58	(9,146.66)	106,116.10	8.251

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039446440	203,316.15	1.76	41,184.45	20.256
0039466788	141,905.97	1.77	2,832.26	1.996
0039496051	86,479.19	(9.10)	(29,071.08)	(33.616)
0039501693	50,726.19	7,755.38	2,339.89	4.613
0039528143	49,369.06	1.77	(16,033.08)	(32.476)
0039567898	108,319.27	1.77	5,874.03	5.423
0039579509	306,053.12	2.12	80,461.70	26.290
0039586118	54,010.68	5.31	11,298.26	20.919
0039593937	76,781.06	(16,909.21)	12,121.48	15.787
0039601848	209,143.89	1.77	(4,891.81)	(2.339)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
221	39,829,757.09	731,616.02	1.837

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435939	230,442.76	(14,644.36)	(6.355)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
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	46,660.18	30.700
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	9,337.98	9.971
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,832.26	1.996
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	3,039.67	1.064
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039472567	128,285.97	26,979.47	21.031
0039473067	108,622.20	9,461.88	8.711
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	1,399.21	0.840
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	48,865.22	67.903

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	8,533.63	4.014
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
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	13,399.17	29.888
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,071.08)	(33.616)
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,339.89	4.613
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,957.65)	(16.560)
0039505014	108,570.20	4,371.82	4.027
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
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039512980	108,539.99	27,073.05	24.943
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,131.20	51.948
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
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	4,526.97	2.716
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
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	71,255.39	19.593
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	478.97	0.620
0039556192	6,323.43	1,096.24	17.336
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)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	18,240.35	5.651
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(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	47,909.35	18.261

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,567.59)	(48.207)
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
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)
0039570136	148,337.86	(3,347.39)	(2.257)
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	542.03	0.359
0039572367	97,267.45	(4,791.60)	(4.926)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039584478	82,221.86	(3,224.35)	(3.922)
0039586118	54,010.68	11,298.26	20.919
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
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
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(46,569.79)	(15.300)
0039596146	401,018.48	(125,582.14)	(31.316)
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	4,284.87	3.539
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598238	374,284.32	(378.39)	(0.101)
0039600808	366,197.21	(117,459.24)	(32.075)
0039601848	209,143.89	(4,891.81)	(2.339)
0039602032	254,642.99	(8,455.75)	(3.321)
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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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	16	2,289,473.42	115,238.57	0.001 %	0	0.00	0.00	0.000 %	16	2,289,473.42	115,238.57	0.001 %

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	0039435939	239,000.00	3.875 %	MI	86.00	360	230,442.76	04/30/2021	(14,644.36)	(14,644.36)
Summary	0039440059	83,000.00	4.000 %	NJ	95.00	360	78,767.52	04/30/2021	4,383.70	4,383.70
Summary	0039446440	210,000.00	3.750 %	IL	95.00	360	203,316.15	01/31/2021	1.76	41,184.45
Summary	0039460861	98,000.00	5.250 %	OK	95.00	360	93,653.94	04/30/2021	9,337.98	9,337.98
Summary	0039466788	149,000.00	4.000 %	SC	95.00	360	141,905.97	01/31/2021	1.77	2,832.26
Summary	0039472567	135,000.00	3.875 %	IL	95.00	360	128,285.97	04/30/2021	26,979.47	26,979.47
Summary	0039496051	91,000.00	3.750 %	MN	95.00	360	86,479.19	11/30/2020	(9.10)	(29,071.08)
Summary	0039501693	56,000.00	4.375 %	NC	95.00	360	50,726.19	02/28/2021	7,755.38	2,339.89
Summary	0039512980	111,000.00	4.000 %	IL	97.00	360	108,539.99	04/30/2021	27,073.05	27,073.05
Summary	0039528143	52,000.00	3.875 %	SC	95.00	360	49,369.06	03/31/2021	1.77	(16,033.08)
Summary	0039552245	367,000.00	4.500 %	CA	95.00	360	363,678.66	04/30/2021	71,255.39	71,255.39
Summary	0039567898	114,000.00	3.750 %	FL	88.00	360	108,319.27	02/28/2021	1.77	5,874.03
Summary	0039579509	318,000.00	3.875 %	MO	95.00	360	306,053.12	11/30/2020	2.12	80,461.70
Summary	0039586118	57,000.00	3.750 %	OH	95.00	360	54,010.68	12/31/2020	5.31	11,298.26
Summary	0039593937	80,000.00	4.250 %	FL	95.00	360	76,781.06	12/31/2020	(16,909.21)	12,121.48
Summary	0039601848	214,000.00	3.625 %	NJ	95.00	360	209,143.89	11/30/2020	1.77	(4,891.81)

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

* This data is currently not provided for reporting.

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

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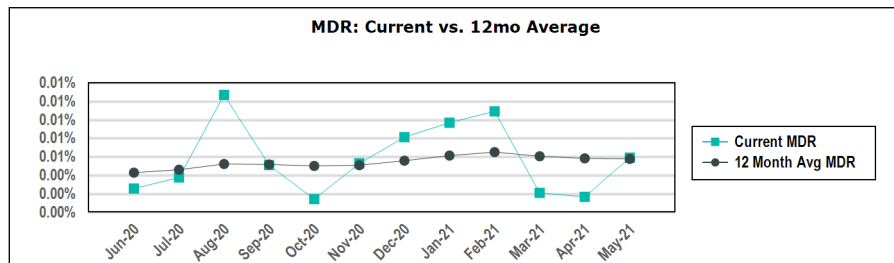
Distribution Date: 25-May-2021
09-May-2021 3:12:04 PM

Realized Loss Report - Collateral

Summary

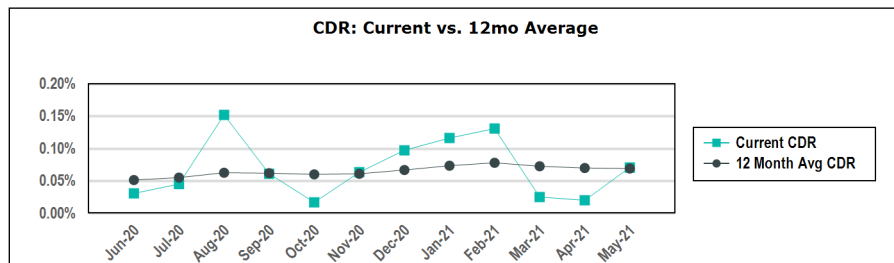
MDR

Current Month 0.006 %
3 Month Average 0.003 %
12 Month Average 0.006 %



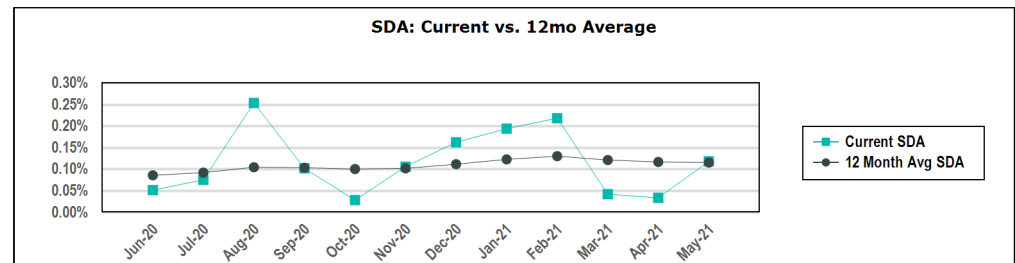
CDR

Current Month 0.071 %
3 Month Average 0.039 %
12 Month Average 0.069 %



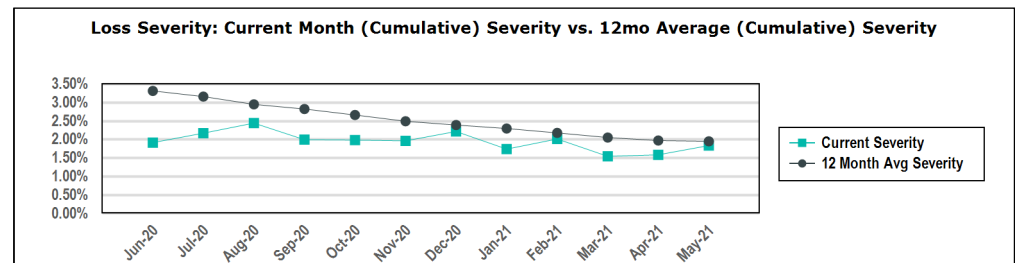
SDA

Current Month 0.118 %
3 Month Average 0.065 %
12 Month Average 0.116 %



Loss Severity

Current Month (Cumulative) 1.837 %
3 Month Average (Cumulative) 1.657 %
12 Month Average (Cumulative) 1.952 %



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

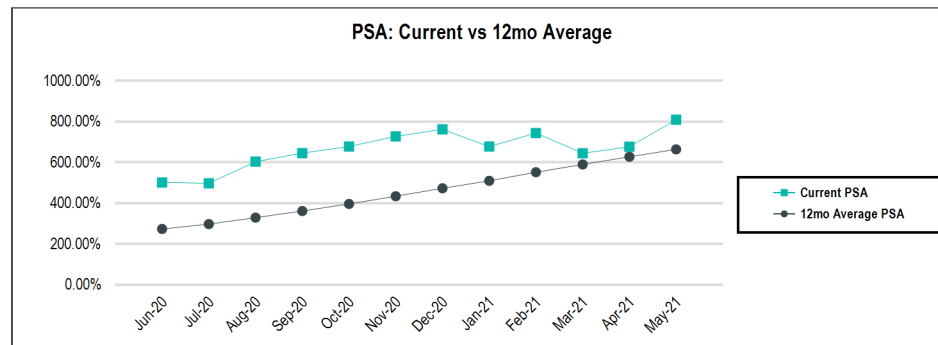
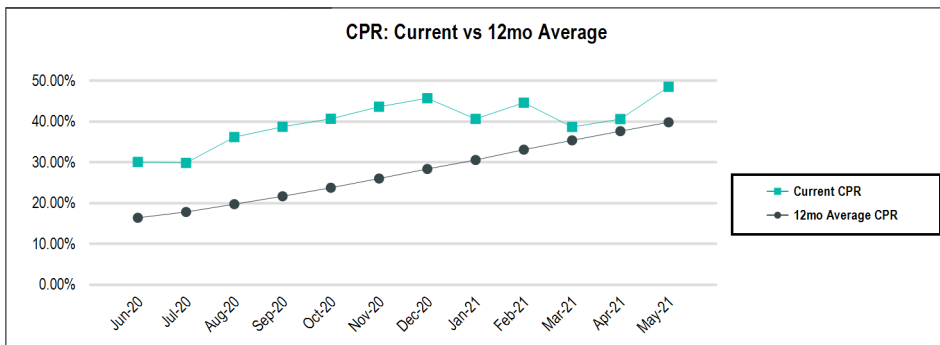
Current Month	5.387 %
3 Month Average	4.545 %
12 Month Average	4.178 %

CPR

Current Month	48.549 %
3 Month Average	42.627 %
12 Month Average	39.856 %

PSA

Current Month	809.154 %
3 Month Average	710.448 %
12 Month Average	664.262 %



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
0039547727	92,488.52	0.00	0.000 %	92,488.52
Total	92,488.52	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
186	32,488,764.86

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent 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.