

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: 28-Dec-2020
09-Dec-2020 3:51:32 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		11/30/2020	0.00000 %	20,462,635,466.21	0.00	1,101,919,143.09	0.00	19,360,716,323.12	1,101,919,143.09	0.00
2M-1	30711XGK4	12/24/2020	1.30013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	12/24/2020	3.80013 %	59,361,342.50	206,782.42	1,755,779.31	0.00	57,605,563.18	1,962,561.73	0.00
2M-AH		11/30/2020	0.00000 %	3,124,476.26	0.00	92,415.21	0.00	3,032,061.05	92,415.21	0.00
2M-2B	30711XGM0	12/24/2020	3.80013 %	265,923,000.00	926,330.14	0.00	0.00	265,923,000.00	926,330.14	0.00
2M-BH		11/30/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	12/24/2020	3.80013 %	246,928,000.00	860,161.96	0.00	0.00	246,928,000.00	860,161.96	0.00
2M-CH		11/30/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	12/24/2020	3.80013 %	572,212,342.49	1,993,274.51	1,755,779.31	0.00	570,456,563.18	3,749,053.82	0.00
2M-2H		11/30/2020	0.00000 %	30,117,754.26	0.00	92,415.21	0.00	30,025,339.05	92,415.21	0.00
2B-1	30711XGQ1	12/24/2020	5.65013 %	189,945,000.00	983,779.45	0.00	0.00	189,945,000.00	983,779.45	0.00
2B-1H		11/30/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		11/30/2020	0.00000 %	199,307,920.48	0.00	0.00	120,516.69	199,187,403.79	0.00	754,921.21
2A-I1	30711XGR9	12/24/2020	1.30000 %	0.00	70,738.93	0.00	0.00	0.00	70,738.93	0.00
2A-I2	30711XGS7	12/24/2020	1.80000 %	0.00	97,946.22	0.00	0.00	0.00	97,946.22	0.00
2A-I3	30711XGT5	12/24/2020	2.30000 %	0.00	125,153.50	0.00	0.00	0.00	125,153.50	0.00
2A-I4	30711XGU2	12/24/2020	2.80000 %	0.00	152,360.78	0.00	0.00	0.00	152,360.78	0.00
2B-I1	30711XGZ1	12/24/2020	1.30000 %	0.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00
2B-I2	30711XHA5	12/24/2020	1.80000 %	0.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00
2B-I3	30711XHB3	12/24/2020	2.30000 %	0.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00
2B-I4	30711XHC1	12/24/2020	2.80000 %	0.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00
2C-I1	30711XHH0	12/24/2020	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2C-I2	30711XHJ6	12/24/2020	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2C-I3	30711XHK3	12/24/2020	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2C-I4	30711XHL1	12/24/2020	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2E-A1	30711XGV0	12/24/2020	2.50013 %	59,361,342.50	136,043.48	1,755,779.31	0.00	57,605,563.18	1,891,822.79	0.00
2E-A2	30711XGW8	12/24/2020	2.00013 %	59,361,342.50	108,836.20	1,755,779.31	0.00	57,605,563.18	1,864,615.51	0.00
2E-A3	30711XGX6	12/24/2020	1.50013 %	59,361,342.50	81,628.92	1,755,779.31	0.00	57,605,563.18	1,837,408.23	0.00
2E-A4	30711XGY4	12/24/2020	1.00013 %	59,361,342.50	54,421.64	1,755,779.31	0.00	57,605,563.18	1,810,200.95	0.00
2E-B1	30711XHD9	12/24/2020	2.50013 %	265,923,000.00	609,438.56	0.00	0.00	265,923,000.00	609,438.56	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 28-Dec-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	12/24/2020	2.00013 %	265,923,000.00	487,557.19	0.00	0.00	265,923,000.00	487,557.19	0.00
2E-B3	30711XHF4	12/24/2020	1.50013 %	265,923,000.00	365,675.81	0.00	0.00	265,923,000.00	365,675.81	0.00
2E-B4	30711XHG2	12/24/2020	1.00013 %	265,923,000.00	243,794.44	0.00	0.00	265,923,000.00	243,794.44	0.00
2E-C1	30711XHM9	12/24/2020	2.50013 %	246,928,000.00	565,906.09	0.00	0.00	246,928,000.00	565,906.09	0.00
2E-C2	30711XHN7	12/24/2020	2.00013 %	246,928,000.00	452,730.76	0.00	0.00	246,928,000.00	452,730.76	0.00
2E-C3	30711XHP2	12/24/2020	1.50013 %	246,928,000.00	339,555.43	0.00	0.00	246,928,000.00	339,555.43	0.00
2E-C4	30711XHQ0	12/24/2020	1.00013 %	246,928,000.00	226,380.09	0.00	0.00	246,928,000.00	226,380.09	0.00
2E-D1	30711XHR8	12/24/2020	2.50013 %	325,284,342.50	745,482.05	1,755,779.31	0.00	323,528,563.18	2,501,261.36	0.00
2E-D2	30711XHS6	12/24/2020	2.00013 %	325,284,342.50	596,393.39	1,755,779.31	0.00	323,528,563.18	2,352,172.70	0.00
2E-D3	30711XHT4	12/24/2020	1.50013 %	325,284,342.50	447,304.73	1,755,779.31	0.00	323,528,563.18	2,203,084.04	0.00
2E-D4	30711XHU1	12/24/2020	1.00013 %	325,284,342.50	298,216.08	1,755,779.31	0.00	323,528,563.18	2,053,995.39	0.00
2E-D5	30711XHV9	12/24/2020	3.80013 %	325,284,342.50	1,133,112.56	1,755,779.31	0.00	323,528,563.18	2,888,891.87	0.00
2E-F1	30711XHW7	12/24/2020	2.50013 %	512,851,000.00	1,175,344.66	0.00	0.00	512,851,000.00	1,175,344.66	0.00
2E-F2	30711XHX5	12/24/2020	2.00013 %	512,851,000.00	940,287.95	0.00	0.00	512,851,000.00	940,287.95	0.00
2E-F3	30711XHY3	12/24/2020	1.50013 %	512,851,000.00	705,231.24	0.00	0.00	512,851,000.00	705,231.24	0.00
2E-F4	30711XHZ0	12/24/2020	1.00013 %	512,851,000.00	470,174.53	0.00	0.00	512,851,000.00	470,174.53	0.00
2E-F5	30711XJA3	12/24/2020	3.80013 %	512,851,000.00	1,786,492.10	0.00	0.00	512,851,000.00	1,786,492.10	0.00
2X-1	30711XJB1	12/24/2020	1.30000 %	0.00	387,630.51	0.00	0.00	0.00	387,630.51	0.00
2X-2	30711XJC9	12/24/2020	1.80000 %	0.00	536,719.17	0.00	0.00	0.00	536,719.17	0.00
2X-3	30711XJD7	12/24/2020	2.30000 %	0.00	685,807.82	0.00	0.00	0.00	685,807.82	0.00
2X-4	30711XJE5	12/24/2020	2.80000 %	0.00	834,896.48	0.00	0.00	0.00	834,896.48	0.00
2Y-1	30711XJF2	12/24/2020	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2Y-2	30711XJG0	12/24/2020	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2Y-3	30711XJH8	12/24/2020	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2Y-4	30711XJJ4	12/24/2020	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
Totals				28,546,071,987.70	27,541,449.83	1,121,417,545.92	120,516.69	27,424,533,924.99	1,148,958,995.75	754,921.21

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

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 28-Dec-2020
09-Dec-2020 3:51:32 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	20,462,635,466.21	37,759,258.12	1,064,159,884.97	0.00	0.00	1,101,919,143.09	19,360,716,323.12	0.50433076	1,101,919,143.09
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	59,361,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	57,605,563.18	0.23328891	1,755,779.31
2M-AH	12,997,022.00	3,124,476.26	92,415.21	0.00	0.00	0.00	92,415.21	3,032,061.05	0.23328891	92,415.21
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	572,212,342.49	1,755,779.31	0.00	0.00	0.00	1,755,779.31	570,456,563.18	0.75081907	1,755,779.31
2M-2H	39,990,300.00	30,117,754.26	92,415.21	0.00	0.00	0.00	92,415.21	30,025,339.05	0.75081555	92,415.21
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	199,307,920.48	0.00	0.00	0.00	120,516.69	120,516.69	199,187,403.79	0.99622431	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	59,361,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	57,605,563.18	0.23328891	1,755,779.31
2E-A2	246,928,000.00	59,361,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	57,605,563.18	0.23328891	1,755,779.31
2E-A3	246,928,000.00	59,361,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	57,605,563.18	0.23328891	1,755,779.31
2E-A4	246,928,000.00	59,361,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	57,605,563.18	0.23328891	1,755,779.31
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: 28-Dec-2020
09-Dec-2020 3:51:33 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	325,284,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	323,528,563.18	0.63084319	1,755,779.31
2E-D2	512,851,000.00	325,284,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	323,528,563.18	0.63084319	1,755,779.31
2E-D3	512,851,000.00	325,284,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	323,528,563.18	0.63084319	1,755,779.31
2E-D4	512,851,000.00	325,284,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	323,528,563.18	0.63084319	1,755,779.31
2E-D5	512,851,000.00	325,284,342.50	1,755,779.31	0.00	0.00	0.00	1,755,779.31	323,528,563.18	0.63084319	1,755,779.31
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	28,546,071,987.70	57,257,660.95	1,064,159,884.97	0.00	120,516.69	1,121,538,062.61	27,424,533,924.99	0.56018899	1,121,417,545.92

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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	533.03484600	0.98359766	27.72049091	0.00000000	0.00000000	28.70408857	504.33075743	0.50433076	28.70408857
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	240.39939780	7.11049095	0.00000000	0.00000000	0.00000000	7.11049095	233.28890681	0.23328891	7.11049095
2M-AH	12,997,022.00	240.39939765	7.11049116	0.00000000	0.00000000	0.00000000	7.11049116	233.28890649	0.23328891	7.11049116
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	753.12997923	2.31090792	0.00000000	0.00000000	0.00000000	2.31090792	750.81907131	0.75081907	2.31090792
2M-2H	39,990,300.00	753.12648967	2.31094065	0.00000000	0.00000000	0.00000000	2.31094065	750.81554902	0.75081555	2.31094065
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	996.82706240	0.00000000	0.00000000	0.00000000	0.60275727	0.60275727	996.22430513	0.99622431	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	240.39939780	7.11049095	0.00000000	0.00000000	0.00000000	7.11049095	233.28890681	0.23328891	7.11049095
2E-A2	246,928,000.00	240.39939780	7.11049095	0.00000000	0.00000000	0.00000000	7.11049095	233.28890681	0.23328891	7.11049095
2E-A3	246,928,000.00	240.39939780	7.11049095	0.00000000	0.00000000	0.00000000	7.11049095	233.28890681	0.23328891	7.11049095
2E-A4	246,928,000.00	240.39939780	7.11049095	0.00000000	0.00000000	0.00000000	7.11049095	233.28890681	0.23328891	7.11049095
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: 28-Dec-2020
09-Dec-2020 3:51:33 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	634.26676072	3.42356612	0.00000000	0.00000000	0.00000000	3.42356612	630.84319457	0.63084319	3.42356612
2E-D2	512,851,000.00	634.26676072	3.42356612	0.00000000	0.00000000	0.00000000	3.42356612	630.84319457	0.63084319	3.42356612
2E-D3	512,851,000.00	634.26676072	3.42356612	0.00000000	0.00000000	0.00000000	3.42356612	630.84319457	0.63084319	3.42356612
2E-D4	512,851,000.00	634.26676072	3.42356612	0.00000000	0.00000000	0.00000000	3.42356612	630.84319457	0.63084319	3.42356612
2E-D5	512,851,000.00	634.26676072	3.42356612	0.00000000	0.00000000	0.00000000	3.42356612	630.84319457	0.63084319	3.42356612
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

**WELLS
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Distribution Date: 28-Dec-2020
09-Dec-2020 3:51:33 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 %	20,462,635,466.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,360,716,323.12
2M-1	N/A	N/A	1.30013 %	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	11/25/20 - 12/27/20	33	3.80013 %	59,361,342.50	206,782.42	0.00	0.00	0.00	0.00	206,782.42	0.00	57,605,563.18
2M-AH	N/A	N/A	0.00000 %	3,124,476.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,032,061.05
2M-2B	11/25/20 - 12/27/20	33	3.80013 %	265,923,000.00	926,330.14	0.00	0.00	0.00	0.00	926,330.14	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	11/25/20 - 12/27/20	33	3.80013 %	246,928,000.00	860,161.96	0.00	0.00	0.00	0.00	860,161.96	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	11/25/20 - 12/27/20	33	3.80013 %	572,212,342.49	1,993,274.51	0.00	0.00	0.00	0.00	1,993,274.51	0.00	570,456,563.18
2M-2H	N/A	N/A	0.00000 %	30,117,754.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,025,339.05
2B-1	11/25/20 - 12/27/20	33	5.65013 %	189,945,000.00	983,779.45	0.00	0.00	0.00	0.00	983,779.45	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 %	199,307,920.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,187,403.79
2A-I1	11/25/20 - 12/27/20	33	1.30000 %	59,361,342.50	70,738.93	0.00	0.00	0.00	0.00	70,738.93	0.00	57,605,563.18
2A-I2	11/25/20 - 12/27/20	33	1.80000 %	59,361,342.50	97,946.22	0.00	0.00	0.00	0.00	97,946.22	0.00	57,605,563.18
2A-I3	11/25/20 - 12/27/20	33	2.30000 %	59,361,342.50	125,153.50	0.00	0.00	0.00	0.00	125,153.50	0.00	57,605,563.18
2A-I4	11/25/20 - 12/27/20	33	2.80000 %	59,361,342.50	152,360.78	0.00	0.00	0.00	0.00	152,360.78	0.00	57,605,563.18
2B-I1	11/25/20 - 12/27/20	33	1.30000 %	265,923,000.00	316,891.58	0.00	0.00	0.00	0.00	316,891.58	0.00	265,923,000.00
2B-I2	11/25/20 - 12/27/20	33	1.80000 %	265,923,000.00	438,772.95	0.00	0.00	0.00	0.00	438,772.95	0.00	265,923,000.00
2B-I3	11/25/20 - 12/27/20	33	2.30000 %	265,923,000.00	560,654.32	0.00	0.00	0.00	0.00	560,654.32	0.00	265,923,000.00
2B-I4	11/25/20 - 12/27/20	33	2.80000 %	265,923,000.00	682,535.70	0.00	0.00	0.00	0.00	682,535.70	0.00	265,923,000.00
2C-I1	11/25/20 - 12/27/20	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2C-I2	11/25/20 - 12/27/20	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2C-I3	11/25/20 - 12/27/20	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2C-I4	11/25/20 - 12/27/20	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2E-A1	11/25/20 - 12/27/20	33	2.50013 %	59,361,342.50	136,043.48	0.00	0.00	0.00	0.00	136,043.48	0.00	57,605,563.18
2E-A2	11/25/20 - 12/27/20	33	2.00013 %	59,361,342.50	108,836.20	0.00	0.00	0.00	0.00	108,836.20	0.00	57,605,563.18
2E-A3	11/25/20 - 12/27/20	33	1.50013 %	59,361,342.50	81,628.92	0.00	0.00	0.00	0.00	81,628.92	0.00	57,605,563.18
2E-A4	11/25/20 - 12/27/20	33	1.00013 %	59,361,342.50	54,421.64	0.00	0.00	0.00	0.00	54,421.64	0.00	57,605,563.18
2E-B1	11/25/20 - 12/27/20	33	2.50013 %	265,923,000.00	609,438.56	0.00	0.00	0.00	0.00	609,438.56	0.00	265,923,000.00
2E-B2	11/25/20 - 12/27/20	33	2.00013 %	265,923,000.00	487,557.19	0.00	0.00	0.00	0.00	487,557.19	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

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Distribution Date: 28-Dec-2020
09-Dec-2020 3:51:33 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	11/25/20 - 12/27/20	33	1.50013 %	265,923,000.00	365,675.81	0.00	0.00	0.00	0.00	365,675.81	0.00	265,923,000.00
2E-B4	11/25/20 - 12/27/20	33	1.00013 %	265,923,000.00	243,794.44	0.00	0.00	0.00	0.00	243,794.44	0.00	265,923,000.00
2E-C1	11/25/20 - 12/27/20	33	2.50013 %	246,928,000.00	565,906.09	0.00	0.00	0.00	0.00	565,906.09	0.00	246,928,000.00
2E-C2	11/25/20 - 12/27/20	33	2.00013 %	246,928,000.00	452,730.76	0.00	0.00	0.00	0.00	452,730.76	0.00	246,928,000.00
2E-C3	11/25/20 - 12/27/20	33	1.50013 %	246,928,000.00	339,555.43	0.00	0.00	0.00	0.00	339,555.43	0.00	246,928,000.00
2E-C4	11/25/20 - 12/27/20	33	1.00013 %	246,928,000.00	226,380.09	0.00	0.00	0.00	0.00	226,380.09	0.00	246,928,000.00
2E-D1	11/25/20 - 12/27/20	33	2.50013 %	325,284,342.50	745,482.05	0.00	0.00	0.00	0.00	745,482.05	0.00	323,528,563.18
2E-D2	11/25/20 - 12/27/20	33	2.00013 %	325,284,342.50	596,393.39	0.00	0.00	0.00	0.00	596,393.39	0.00	323,528,563.18
2E-D3	11/25/20 - 12/27/20	33	1.50013 %	325,284,342.50	447,304.73	0.00	0.00	0.00	0.00	447,304.73	0.00	323,528,563.18
2E-D4	11/25/20 - 12/27/20	33	1.00013 %	325,284,342.50	298,216.08	0.00	0.00	0.00	0.00	298,216.08	0.00	323,528,563.18
2E-D5	11/25/20 - 12/27/20	33	3.80013 %	325,284,342.50	1,133,112.56	0.00	0.00	0.00	0.00	1,133,112.56	0.00	323,528,563.18
2E-F1	11/25/20 - 12/27/20	33	2.50013 %	512,851,000.00	1,175,344.66	0.00	0.00	0.00	0.00	1,175,344.66	0.00	512,851,000.00
2E-F2	11/25/20 - 12/27/20	33	2.00013 %	512,851,000.00	940,287.95	0.00	0.00	0.00	0.00	940,287.95	0.00	512,851,000.00
2E-F3	11/25/20 - 12/27/20	33	1.50013 %	512,851,000.00	705,231.24	0.00	0.00	0.00	0.00	705,231.24	0.00	512,851,000.00
2E-F4	11/25/20 - 12/27/20	33	1.00013 %	512,851,000.00	470,174.53	0.00	0.00	0.00	0.00	470,174.53	0.00	512,851,000.00
2E-F5	11/25/20 - 12/27/20	33	3.80013 %	512,851,000.00	1,786,492.10	0.00	0.00	0.00	0.00	1,786,492.10	0.00	512,851,000.00
2X-1	11/25/20 - 12/27/20	33	1.30000 %	325,284,342.50	387,630.51	0.00	0.00	0.00	0.00	387,630.51	0.00	323,528,563.18
2X-2	11/25/20 - 12/27/20	33	1.80000 %	325,284,342.50	536,719.17	0.00	0.00	0.00	0.00	536,719.17	0.00	323,528,563.18
2X-3	11/25/20 - 12/27/20	33	2.30000 %	325,284,342.50	685,807.82	0.00	0.00	0.00	0.00	685,807.82	0.00	323,528,563.18
2X-4	11/25/20 - 12/27/20	33	2.80000 %	325,284,342.50	834,896.48	0.00	0.00	0.00	0.00	834,896.48	0.00	323,528,563.18
2Y-1	11/25/20 - 12/27/20	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2Y-2	11/25/20 - 12/27/20	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2Y-3	11/25/20 - 12/27/20	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2Y-4	11/25/20 - 12/27/20	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
Totals					27,541,449.83	0.00	0.00	0.00	0.00	27,541,449.83	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: 28-Dec-2020
09-Dec-2020 3:51:34 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	533.03484600	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	504.33075743
2M-1	379,890,000.00	1.30013 %	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	3.80013 %	240.39939780	0.83741990	0.00000000	0.00000000	0.00000000	0.00000000	0.83741990	0.00000000	233.28890681
2M-AH	12,997,022.00	0.00000 %	240.39939765	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.28890649
2M-2B	265,923,000.00	3.80013 %	1000.00000000	3.48345250	0.00000000	0.00000000	0.00000000	0.00000000	3.48345250	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	3.80013 %	1000.00000000	3.48345250	0.00000000	0.00000000	0.00000000	0.00000000	3.48345250	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	3.80013 %	753.12997923	2.62349250	0.00000000	0.00000000	0.00000000	0.00000000	2.62349250	0.00000000	750.81907131
2M-2H	39,990,300.00	0.00000 %	753.12648967	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	750.81554902
2B-1	189,945,000.00	5.65013 %	1000.00000000	5.17928585	0.00000000	0.00000000	0.00000000	0.00000000	5.17928585	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 %	996.82706240	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.22430513
2A-I1	0.00	1.30000 %	240.39939780	0.28647594	0.00000000	0.00000000	0.00000000	0.00000000	0.28647594	0.00000000	233.28890681
2A-I2	0.00	1.80000 %	240.39939780	0.39665903	0.00000000	0.00000000	0.00000000	0.00000000	0.39665903	0.00000000	233.28890681
2A-I3	0.00	2.30000 %	240.39939780	0.50684208	0.00000000	0.00000000	0.00000000	0.00000000	0.50684208	0.00000000	233.28890681
2A-I4	0.00	2.80000 %	240.39939780	0.61702512	0.00000000	0.00000000	0.00000000	0.00000000	0.61702512	0.00000000	233.28890681
2B-I1	0.00	1.30000 %	1000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.10833331	0.00000000	0.00000000	0.00000000	0.00000000	2.10833331	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.50013 %	240.39939780	0.55094392	0.00000000	0.00000000	0.00000000	0.00000000	0.55094392	0.00000000	233.28890681
2E-A2	246,928,000.00	2.00013 %	240.39939780	0.44076087	0.00000000	0.00000000	0.00000000	0.00000000	0.44076087	0.00000000	233.28890681
2E-A3	246,928,000.00	1.50013 %	240.39939780	0.33057782	0.00000000	0.00000000	0.00000000	0.00000000	0.33057782	0.00000000	233.28890681

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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	1.00013 %	240.39939780	0.22039477	0.00000000	0.00000000	0.00000000	0.00000000	0.22039477	0.00000000	233.28890681
2E-B1	265,923,000.00	2.50013 %	1000.00000000	2.29178582	0.00000000	0.00000000	0.00000000	0.00000000	2.29178582	0.00000000	1000.00000000
2E-B2	265,923,000.00	2.00013 %	1000.00000000	1.83345250	0.00000000	0.00000000	0.00000000	0.00000000	1.83345250	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.50013 %	1000.00000000	1.37511915	0.00000000	0.00000000	0.00000000	0.00000000	1.37511915	0.00000000	1000.00000000
2E-B4	265,923,000.00	1.00013 %	1000.00000000	0.91678584	0.00000000	0.00000000	0.00000000	0.00000000	0.91678584	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.50013 %	1000.00000000	2.29178582	0.00000000	0.00000000	0.00000000	0.00000000	2.29178582	0.00000000	1000.00000000
2E-C2	246,928,000.00	2.00013 %	1000.00000000	1.83345250	0.00000000	0.00000000	0.00000000	0.00000000	1.83345250	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.50013 %	1000.00000000	1.37511918	0.00000000	0.00000000	0.00000000	0.00000000	1.37511918	0.00000000	1000.00000000
2E-C4	246,928,000.00	1.00013 %	1000.00000000	0.91678582	0.00000000	0.00000000	0.00000000	0.00000000	0.91678582	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.50013 %	634.26676072	1.45360358	0.00000000	0.00000000	0.00000000	0.00000000	1.45360358	0.00000000	630.84319457
2E-D2	512,851,000.00	2.00013 %	634.26676072	1.16289798	0.00000000	0.00000000	0.00000000	0.00000000	1.16289798	0.00000000	630.84319457
2E-D3	512,851,000.00	1.50013 %	634.26676072	0.87219237	0.00000000	0.00000000	0.00000000	0.00000000	0.87219237	0.00000000	630.84319457
2E-D4	512,851,000.00	1.00013 %	634.26676072	0.58148679	0.00000000	0.00000000	0.00000000	0.00000000	0.58148679	0.00000000	630.84319457
2E-D5	512,851,000.00	3.80013 %	634.26676072	2.20943814	0.00000000	0.00000000	0.00000000	0.00000000	2.20943814	0.00000000	630.84319457
2E-F1	512,851,000.00	2.50013 %	1000.00000000	2.29178584	0.00000000	0.00000000	0.00000000	0.00000000	2.29178584	0.00000000	1000.00000000
2E-F2	512,851,000.00	2.00013 %	1000.00000000	1.83345250	0.00000000	0.00000000	0.00000000	0.00000000	1.83345250	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.50013 %	1000.00000000	1.37511917	0.00000000	0.00000000	0.00000000	0.00000000	1.37511917	0.00000000	1000.00000000
2E-F4	512,851,000.00	1.00013 %	1000.00000000	0.91678583	0.00000000	0.00000000	0.00000000	0.00000000	0.91678583	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.80013 %	1000.00000000	3.48345250	0.00000000	0.00000000	0.00000000	0.00000000	3.48345250	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	634.26676072	0.75583456	0.00000000	0.00000000	0.00000000	0.00000000	0.75583456	0.00000000	630.84319457
2X-2	0.00	1.80000 %	634.26676072	1.04654016	0.00000000	0.00000000	0.00000000	0.00000000	1.04654016	0.00000000	630.84319457
2X-3	0.00	2.30000 %	634.26676072	1.33724575	0.00000000	0.00000000	0.00000000	0.00000000	1.33724575	0.00000000	630.84319457
2X-4	0.00	2.80000 %	634.26676072	1.62795135	0.00000000	0.00000000	0.00000000	0.00000000	1.62795135	0.00000000	630.84319457
2Y-1	0.00	1.30000 %	1000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	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	4,872,516.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(120,516.69)
Total Deposits	4,751,999.93
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,732,833.27
Total Withdrawals (Pool Distribution Amount)	4,751,999.93
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,103,887,854.30
Total Principal Reduction Cumulative	19,628,137,034.79
Scheduled Principal Current	39,607,452.64
Scheduled Principal Cumulative	2,538,630,951.85
Unscheduled Principal Current	1,064,159,884.97
Unscheduled Principal Cumulative	17,088,751,161.72
Senior Reduction Amount	1,101,919,143.09
Subordinate Reduction Amount	1,848,194.52
Calculated Tranche Write-down Amount	120,516.69
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	37,319.04
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	104638
Period Reference Pool Removal Loan Count	4387
Period Ending Loan Count	100251
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	20,360,327,954.98
Period PIF Loan Count Current	4379
PIF Loan Count Cumulative	70049
Period PIF Loan UPB Current	1,054,874,359.35
PIF Loan UPB Cumulative	16,569,448,692.75
Period Partial Prepayment Amount	10,568,413.90
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	183
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	31,394,507.11
Credit Event Amount Current	1,747,565.06
Credit Event Amount Cumulative	34,027,316.35
Total Active Modified Loan Count	1021
Total Active Modified Loan UPB	243,131,546.29
Libor Rate	0.150130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.333720%
Subordinate Percentage	4.666280%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.670000 %	4.910000 %
2M-1	0.00	0.00	3.000000 %	4.670000 %	4.910000 %
2M-1H	0.00	0.00	3.000000 %	4.670000 %	4.910000 %
2M-2A	0.00	0.00	2.350000 %	4.380000 %	4.610000 %
2M-2B	0.00	0.00	1.650000 %	3.070000 %	3.240000 %
2M-2C	0.00	0.00	1.000000 %	1.860000 %	1.960000 %
2M-2	0.00	0.00	1.000000 %	1.860000 %	1.960000 %
2M-2H	0.00	0.00	1.000000 %	1.860000 %	1.960000 %
2B-1	0.00	0.00	0.500000 %	0.930000 %	0.980000 %
2B-1H	0.00	0.00	0.500000 %	0.930000 %	0.980000 %
2B-2H	120,516.69	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	1022	206,536,940.06	1.019441 %	1.014409 %
60 Days	479	97,950,685.35	0.477801 %	0.481086 %
90 Days	420	90,127,498.69	0.418948 %	0.442662 %
120 Days	412	92,610,515.90	0.410968 %	0.454858 %
150 Days	474	110,501,929.38	0.472813 %	0.542732 %
180+ Days	2433	588,244,471.25	2.426908 %	2.889170 %
Totals	5240	1,185,972,040.63	5.226881 %	5.824916 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	456	115,861,401.19	37,319.04	0.032210

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	257,672.43	60.13	0.023336
Summary	0039435537	168,200.86	52.56	0.031248
Summary	0039435811	378,807.29	134.88	0.035606
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	170,053.50	53.14	0.031249
Summary	0039436726	286,771.84	33.91	0.011825
Summary	0039437085	235,945.19	98.31	0.041666
Summary	0039437278	320,828.77	207.55	0.064692
Summary	0039437321	188,101.71	78.39	0.041674
Summary	0039437472	383,112.01	23.06	0.006019
Summary	0039438352	341,271.16	334.89	0.098130
Summary	0039438676	314,623.05	126.24	0.040124
Summary	0039439366	378,161.62	557.50	0.147424
Summary	0039439393	114,675.88	21.67	0.018897
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	162,664.49	27.43	0.016863
Summary	0039440702	168,842.48	6.68	0.003956
Summary	0039442668	406,136.57	98.75	0.024314
Summary	0039443090	121,356.42	69.76	0.057484
Summary	0039443320	399,628.91	17.49	0.004377
Summary	0039443529	210,890.56	25.80	0.012234
Summary	0039443872	145,530.50	64.90	0.044595
Summary	0039444033	305,940.49	90.25	0.029499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039444053	119,777.03	34.87	0.029112
Summary	0039444679	219,635.00	114.01	0.051909
Summary	0039444760	466,726.27	177.24	0.037975
Summary	0039445539	262,130.49	130.53	0.049796
Summary	0039446507	388,898.49	162.04	0.041666
Summary	0039446577	118,804.55	12.38	0.010420
Summary	0039446745	267,498.38	83.59	0.031249
Summary	0039446758	159,995.75	57.88	0.036176
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039447630	384,457.57	120.14	0.031249
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	162,564.26	51.88	0.031914
Summary	0039448455	283,429.35	50.17	0.017701
Summary	0039448579	222,280.12	52.22	0.023493
Summary	0039448816	373,523.47	155.63	0.041665
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	402,433.06	117.26	0.029138
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	359,751.85	37.47	0.010416
Summary	0039450531	251,709.12	125.50	0.049859
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	216,253.94	90.11	0.041669
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	295,161.15	245.97	0.083334
Summary	0039451419	189,834.11	35.89	0.018906
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	323,351.49	10.48	0.003241
Summary	0039451925	171,699.97	48.46	0.028224
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	156,207.03	61.68	0.039486
Summary	0039454204	275,063.05	73.58	0.026750
Summary	0039454431	198,444.93	144.70	0.072917
Summary	0039454970	135,052.38	39.53	0.029270
Summary	0039455187	151,030.13	43.75	0.028968

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455561	334,123.71	350.94	0.105033
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	179,949.34	24.75	0.013754
Summary	0039459399	112,451.07	46.85	0.041663
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	299,664.90	75.49	0.025191
Summary	0039460702	182,376.48	97.41	0.053411
Summary	0039461216	260,623.48	109.13	0.041873
Summary	0039461345	310,700.44	19.42	0.006250
Summary	0039461507	233,438.87	267.48	0.114582
Summary	0039462451	411,397.06	119.22	0.028979
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	297,168.28	76.58	0.025770
Summary	0039463537	287,285.54	179.55	0.062499
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	223,520.12	93.13	0.041665
Summary	0039464255	384,410.14	94.92	0.024692
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465011	209,421.54	5.93	0.002832
Summary	0039465259	38,477.67	11.41	0.029654
Summary	0039465415	149,451.85	42.33	0.028324
Summary	0039466169	390,534.29	43.46	0.011128
Summary	0039466229	232,759.30	36.22	0.015561
Summary	0039466301	104,762.82	56.18	0.053626
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,726.36	24.05	0.028385
Summary	0039466464	303,942.99	210.71	0.069326
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	286,728.08	177.72	0.061982
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	300,748.43	38.04	0.012648

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	170,336.31	133.99	0.078662
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	160,204.19	7.23	0.004513
Summary	0039472886	289,946.33	73.04	0.025191
Summary	0039472940	115,333.39	22.14	0.019197
Summary	0039473264	311,668.71	181.33	0.058180
Summary	0039473651	308,109.61	208.69	0.067732
Summary	0039473924	138,712.65	32.75	0.023610
Summary	0039474060	377,531.31	51.34	0.013599
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	295,075.22	67.66	0.022930
Summary	0039474766	261,968.93	106.71	0.040734
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	183,952.59	31.41	0.017075
Summary	0039475820	331,459.58	71.67	0.021623
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	405,238.73	106.14	0.026192
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	314,781.26	55.25	0.017552
Summary	0039479461	299,083.58	77.48	0.025906
Summary	0039479526	91,222.85	12.75	0.013977
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	159,709.05	53.80	0.033686
Summary	0039480117	434,234.50	276.30	0.063629
Summary	0039480392	46,033.80	34.57	0.075097
Summary	0039480394	191,150.66	51.84	0.027120
Summary	0039480398	366,350.40	152.65	0.041668
Summary	0039480669	285,017.59	4.52	0.001586
Summary	0039480749	288,109.17	74.23	0.025765
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	342,003.56	176.96	0.051742
Summary	0039480795	182,919.23	76.22	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480837	409,543.19	124.26	0.030341
Summary	0039481523	197,033.66	143.67	0.072916
Summary	0039481548	215,990.91	75.96	0.035168
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	121,025.25	63.03	0.052080
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	127,802.58	4.91	0.003842
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	145,979.75	69.30	0.047472
Summary	0039483449	229,009.60	47.71	0.020833
Summary	0039484057	243,941.81	112.13	0.045966
Summary	0039484062	389,937.61	243.71	0.062500
Summary	0039484208	293,529.58	99.88	0.034027
Summary	0039484419	246,877.02	18.82	0.007623
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484688	271,008.58	21.54	0.007948
Summary	0039484882	317,193.82	82.26	0.025934
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	192,958.32	106.43	0.055157
Summary	0039486591	105,396.40	22.31	0.021168
Summary	0039486740	64,797.67	21.49	0.033165
Summary	0039487251	95,755.42	59.93	0.062587
Summary	0039487290	265,161.17	248.59	0.093751
Summary	0039488729	315,136.61	42.28	0.013416
Summary	0039489531	142,768.07	3.69	0.002585
Summary	0039490173	309,329.66	124.86	0.040365
Summary	0039491080	275,413.15	156.68	0.056889
Summary	0039491221	257,923.04	58.64	0.022735
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	334,965.66	77.56	0.023155
Summary	0039492533	186,678.10	5.08	0.002721
Summary	0039492626	172,750.60	45.17	0.026148
Summary	0039493057	227,915.22	101.94	0.044727

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493150	225,103.80	93.79	0.041665
Summary	0039493193	351,947.80	73.32	0.020833
Summary	0039493195	604,810.56	35.67	0.005898
Summary	0039493360	95,735.36	11.08	0.011574
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,405.22	35.88	0.062503
Summary	0039494162	222,623.42	74.98	0.033680
Summary	0039494928	272,592.42	27.09	0.009938
Summary	0039495175	392,462.93	17.32	0.004413
Summary	0039495376	412,534.66	100.87	0.024451
Summary	0039495802	331,379.15	93.53	0.028224
Summary	0039496277	500,484.56	106.05	0.021189
Summary	0039496341	157,402.70	49.19	0.031251
Summary	0039496424	256,845.39	124.36	0.048418
Summary	0039496488	294,262.92	55.25	0.018776
Summary	0039496545	278,315.01	58.54	0.021034
Summary	0039496851	106,175.12	11.66	0.010982
Summary	0039497036	244,872.53	69.79	0.028501
Summary	0039497243	389,021.32	127.57	0.032793
Summary	0039497293	157,880.22	20.07	0.012712
Summary	0039497384	341,935.18	4.86	0.001421
Summary	0039497528	159,068.27	38.49	0.024197
Summary	0039498350	159,218.85	30.26	0.019005
Summary	0039498534	154,220.86	32.13	0.020834
Summary	0039498539	144,758.16	13.09	0.009043
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	303,846.80	41.71	0.013727
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	373,248.00	46.43	0.012439
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	441,254.86	28.59	0.006479
Summary	0039500223	347,245.20	127.07	0.036594
Summary	0039500373	144,540.24	69.82	0.048305
Summary	0039500489	380,968.65	317.47	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500615	272,744.19	63.07	0.023124
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	272,707.10	46.81	0.017165
Summary	0039501465	57,866.01	44.22	0.076418
Summary	0039501764	265,883.69	4.75	0.001786
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	79,278.88	1.24	0.001564
Summary	0039501910	98,040.95	41.89	0.042727
Summary	0039502209	165,408.77	79.15	0.047851
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	281,337.21	39.67	0.014101
Summary	0039503589	319,318.20	81.10	0.025398
Summary	0039503669	292,724.56	6.46	0.002207
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	254,717.34	123.14	0.048344
Summary	0039504429	175,976.79	24.67	0.014019
Summary	0039504514	170,987.53	15.15	0.008860
Summary	0039504896	328,913.70	82.10	0.024961
Summary	0039504900	276,103.38	44.58	0.016146
Summary	0039506011	289,568.70	271.47	0.093750
Summary	0039506739	347,003.40	61.28	0.017660
Summary	0039506874	63,337.28	52.78	0.083332
Summary	0039507186	90,727.65	24.87	0.027412
Summary	0039507253	147,119.97	9.22	0.006267
Summary	0039507551	234,323.11	195.27	0.083334
Summary	0039507733	209,217.75	36.05	0.017231
Summary	0039507735	281,826.69	58.71	0.020832
Summary	0039508264	367,177.63	9.78	0.002664
Summary	0039508339	267,942.97	70.09	0.026159
Summary	0039510362	150,028.62	72.62	0.048404
Summary	0039510619	352,551.58	154.40	0.043795

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039510732	195,513.81	39.83	0.020372
Summary	0039510767	284,579.01	71.22	0.025026
Summary	0039510796	218,683.24	42.02	0.019215
Summary	0039510825	230,865.72	46.11	0.019973
Summary	0039511188	253,508.35	52.81	0.020832
Summary	0039512200	209,408.68	50.64	0.024182
Summary	0039512837	108,112.96	18.68	0.017278
Summary	0039512951	106,830.01	23.23	0.021745
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513262	208,332.21	9.35	0.004488
Summary	0039514097	272,207.72	152.84	0.056148
Summary	0039514171	316,645.79	382.98	0.120949
Summary	0039514522	212,069.04	38.11	0.017971
Summary	0039514722	168,805.03	17.58	0.010414
Summary	0039514914	303,079.67	52.60	0.017355
Summary	0039515276	216,341.49	56.31	0.026028
Summary	0039515603	184,095.98	134.24	0.072918
Summary	0039515806	135,132.78	36.82	0.027247
Summary	0039515837	177,970.26	57.71	0.032427
Summary	0039516221	148,217.56	24.70	0.016665
Summary	0039516270	360,992.79	103.57	0.028690
Summary	0039517935	329,464.13	65.58	0.019905
Summary	0039518387	567,899.84	120.86	0.021282
Summary	0039518623	237,422.37	34.96	0.014725
Summary	0039519036	200,278.01	146.04	0.072919
Summary	0039519123	260,483.80	50.60	0.019425
Summary	0039519217	97,082.59	28.86	0.029727
Summary	0039519241	157,650.06	23.65	0.015002
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	235,215.50	73.50	0.031248
Summary	0039519403	404,290.19	42.11	0.010416
Summary	0039519404	166,711.86	58.48	0.035078
Summary	0039519632	136,992.23	29.67	0.021658
Summary	0039519948	298,405.12	76.08	0.025496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	175,753.37	34.39	0.019567
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	307,263.32	46.47	0.015124
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	127,850.13	35.00	0.027376
Summary	0039523117	346,312.47	89.77	0.025922
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	239,156.16	62.43	0.026104
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	147,024.44	47.49	0.032301
Summary	0039523706	384,614.50	133.98	0.034835
Summary	0039523890	249,766.13	81.81	0.032755
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	142,416.87	49.25	0.034582
Summary	0039525606	269,710.30	53.81	0.019951
Summary	0039526316	318,439.28	212.07	0.066597
Summary	0039526898	174,496.39	72.71	0.041668
Summary	0039527057	410,666.23	50.73	0.012353
Summary	0039527117	302,977.93	125.67	0.041478
Summary	0039527573	308,014.24	224.59	0.072915
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	238,370.43	9.72	0.004078
Summary	0039529468	178,468.83	35.72	0.020015
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	111,442.35	69.65	0.062499
Summary	0039531022	150,007.33	48.78	0.032518
Summary	0039532026	371,516.23	61.39	0.016524
Summary	0039532203	291,186.94	7.16	0.002459
Summary	0039532356	302,651.90	63.89	0.021110
Summary	0039533461	211,022.44	54.12	0.025647
Summary	0039534406	184,430.74	81.97	0.044445
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	223,550.70	69.92	0.031277

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039535750	233,490.46	23.30	0.009979
Summary	0039535891	320,871.61	163.68	0.051011
Summary	0039536402	252,145.18	95.88	0.038026
Summary	0039537086	145,929.62	19.38	0.013280
Summary	0039537702	241,163.62	63.51	0.026335
Summary	0039537744	182,011.84	18.96	0.010417
Summary	0039538725	221,605.40	70.87	0.031980
Summary	0039539087	289,548.34	155.88	0.053836
Summary	0039539340	370,907.35	115.91	0.031250
Summary	0039539614	267,927.96	83.73	0.031251
Summary	0039540137	206,705.88	7.55	0.003653
Summary	0039540275	374,362.34	21.28	0.005684
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	191,666.09	79.86	0.041666
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	202,706.73	3.36	0.001658
Summary	0039545696	396,407.81	93.88	0.023683
Summary	0039545753	431,850.50	117.22	0.027144
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	232,507.25	15.98	0.006873
Summary	0039547406	240,123.15	31.61	0.013164
Summary	0039548365	356,573.25	117.01	0.032815
Summary	0039548525	177,749.71	154.73	0.087049
Summary	0039548818	42,886.76	17.29	0.040315
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	254,050.51	77.62	0.030553
Summary	0039549997	173,527.72	42.50	0.024492
Summary	0039550052	190,908.46	90.75	0.047536
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	250,461.56	126.39	0.050463

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039551104	390,300.18	243.87	0.062483
Summary	0039551261	161,676.32	3.80	0.002350
Summary	0039551621	225,066.22	73.40	0.032613
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	391,931.16	119.71	0.030544
Summary	0039553472	345,358.06	55.45	0.016056
Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	347,785.59	9.73	0.002798
Summary	0039553939	159,485.98	119.19	0.074734
Summary	0039554625	116,945.97	14.02	0.011988
Summary	0039555148	379,936.18	137.46	0.036180
Summary	0039555682	241,182.91	46.31	0.019201
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	367,192.31	75.44	0.020545
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	418,670.82	397.16	0.094862
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	269,890.85	58.82	0.021794
Summary	0039559035	88,978.57	14.71	0.016532
Summary	0039559196	227,605.85	39.58	0.017390
Summary	0039559473	258,071.29	23.42	0.009075
Summary	0039560098	346,155.81	70.23	0.020289
Summary	0039560335	105,167.47	18.25	0.017353
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,813.48	90.99	0.031724
Summary	0039560986	81,464.04	4.35	0.005340
Summary	0039561329	131,528.73	41.18	0.031309
Summary	0039561960	122,674.65	38.34	0.031253
Summary	0039562190	224,190.11	2.24	0.000999
Summary	0039562838	240,659.94	58.53	0.024321
Summary	0039562917	264,548.77	8.45	0.003194
Summary	0039563096	315,047.55	96.40	0.030599
Summary	0039563120	78,371.86	8.16	0.010412

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Summary	0039564683	123,068.83	24.26	0.019713
Summary	0039564762	386,960.80	85.43	0.022077
Summary	0039565463	298,658.02	68.07	0.022792
Summary	0039565501	244,230.72	66.05	0.027044
Summary	0039565670	290,040.18	183.12	0.063136
Summary	0039566280	299,723.95	68.98	0.023015
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	278,465.70	92.42	0.033189
Summary	0039568470	72,724.38	3.76	0.005170
Summary	0039569366	336,889.58	140.37	0.041666
Summary	0039569436	160,637.60	73.32	0.045643
Summary	0039569532	401,660.36	209.20	0.052084
Summary	0039570718	139,286.14	43.37	0.031137
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	409,720.46	90.39	0.022061
Summary	0039571622	361,786.74	126.67	0.035012
Summary	0039572130	182,265.22	9.46	0.005190
Summary	0039572279	325,660.11	203.54	0.062501
Summary	0039572397	358,122.88	115.58	0.032274
Summary	0039572777	211,021.91	52.43	0.024846
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,950.03	21.42	0.020606
Summary	0039573971	69,162.73	6.24	0.009022
Summary	0039574034	260,812.43	275.72	0.105716
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	275,835.13	172.40	0.062501
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	205,294.88	125.50	0.061132
Summary	0039575950	512,017.01	320.01	0.062500
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	303,109.90	63.15	0.020834
Summary	0039577920	169,903.54	35.40	0.020835
Summary	0039578057	193,968.45	43.46	0.022406
Summary	0039578889	353,524.99	7.21	0.002039

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579043	127,329.84	137.78	0.108207
Summary	0039579415	391,273.82	74.42	0.019020
Summary	0039579419	279,593.09	185.31	0.066278
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	262,870.02	15.21	0.005786
Summary	0039580132	327,807.60	23.89	0.007288
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	220,473.10	104.29	0.047303
Summary	0039581811	357,163.86	77.89	0.021808
Summary	0039582358	130,867.05	21.78	0.016643
Summary	0039582509	409,555.33	87.31	0.021318
Summary	0039583702	569,064.40	360.10	0.063279
Summary	0039583938	394,394.59	306.80	0.077790
Summary	0039583999	196,790.37	290.11	0.147421
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,507.76	26.20	0.010417
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	100,055.23	1.56	0.001559
Summary	0039588470	380,996.74	64.58	0.016950
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	117,355.25	36.91	0.031452
Summary	0039590293	418,049.24	545.48	0.130482
Summary	0039591406	189,288.35	39.70	0.020973
Summary	0039591824	184,080.93	74.23	0.040325
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	150,081.02	79.67	0.053085
Summary	0039592995	220,241.31	91.77	0.041668
Summary	0039593020	178,657.16	21.05	0.011782
Summary	0039593146	166,525.43	121.42	0.072914
Summary	0039593231	171,604.25	109.05	0.063547
Summary	0039593247	76,254.32	19.52	0.025599

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039595333	215,368.31	145.39	0.067508
Summary	0039595354	182,405.77	0.32	0.000175
Summary	0039595562	174,659.71	72.77	0.041664
Summary	0039596795	405,011.00	64.90	0.016024
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	195,885.60	107.64	0.054950
Summary	0039597816	94,129.64	21.85	0.023213
Summary	0039598778	80,506.27	41.26	0.051251
Summary	0039598920	319,476.52	47.21	0.014777
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	376,154.84	95.54	0.025399
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	136,034.46	47.42	0.034859
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	369,181.41	12.04	0.003261
Summary	0039602696	344,918.39	167.56	0.048580
Summary	0039602910	126,715.94	20.08	0.015846
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603669	335,204.72	97.88	0.029200
Summary	0039603722	379,637.21	142.79	0.037612

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,747,565.06	114,402.94	6.546

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039484537	113,739.59	14,468.64	12.721
0039486428	44,831.31	13,298.17	29.663
0039493381	298,569.72	(63,605.20)	(21.303)
0039496051	86,479.19	(29,079.98)	(33.627)
0039514618	252,699.62	3,932.86	1.556
0039519846	436,048.62	99,853.22	22.900
0039579509	306,053.12	80,441.58	26.284
0039601848	209,143.89	(4,906.35)	(2.346)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
11	2,163,568.97	6,113.75	25,034.24	1.157

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039470912	285,791.74	(3,785.18)	(8,397.85)	(2.938)
0039473067	108,622.20	2.21	9,461.88	8.711
0039477807	263,463.24	(100.00)	(4,937.02)	(1.874)
0039478740	166,575.95	3,244.77	1,386.44	0.832
0039503534	395,375.74	2.21	2,765.87	0.700
0039523809	240,167.48	(81.62)	28,700.52	11.950
0039538327	166,678.97	80.00	4,526.97	2.716
0039558145	214,955.91	38.00	(717.82)	(0.334)
0039567949	141,115.97	80.00	358.39	0.254
0039569089	29,943.12	6,553.36	(8,655.17)	(28.905)
0039571987	150,878.65	80.00	542.03	0.359

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
189	34,027,316.35	754,921.21	2.219

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039439436	48,126.10	12,401.67	25.769
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452078	54,902.67	12,054.08	21.955
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	(1,110.65)	(0.597)
0039455276	151,985.84	46,660.18	30.700
0039455831	120,895.57	(43,464.05)	(35.952)
0039458844	280,898.01	(3,332.57)	(1.186)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	(8,397.85)	(2.938)
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039473067	108,622.20	9,461.88	8.711
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(40,014.59)	(9.838)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	1,386.44	0.832
0039479443	78,248.63	15,780.81	20.168
0039479834	59,539.61	12,926.41	21.711
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	14,468.64	12.721
0039484670	255,700.19	1,253.06	0.490
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	13,298.17	29.663
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039493381	298,569.72	(63,605.20)	(21.303)
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	(29,079.98)	(33.627)
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
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	3,932.86	1.556
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,120.20	51.939

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039519846	436,048.62	99,853.22	22.900
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,489.60	8.866
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	14,894.40	21.845
0039527795	209,953.09	(28,523.02)	(13.585)
0039527958	260,295.24	4,858.61	1.867
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(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	(16,371.85)	(31.118)
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(1,454.47)	(0.575)
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	36,260.83	26.475
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	1,096.24	17.336
0039556787	285,766.28	3,506.43	1.227
0039558145	214,955.91	(717.82)	(0.334)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	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	(8,655.17)	(28.905)
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	(4,484.18)	(4.610)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039574520	133,859.36	41,917.12	31.314
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,441.58	26.284
0039579845	187,071.03	(37,886.91)	(20.253)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	17,100.51	8.207
0039590034	57,413.12	11,922.25	20.766
0039591586	142,861.63	21,775.82	15.243
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	4,248.87	3.509
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598238	374,284.32	(378.39)	(0.101)
0039601848	209,143.89	(4,906.35)	(2.346)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,242.32	22.703
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	19	3,911,134.03	120,516.69	0.001 %	0	0.00	0.00	0.000 %	19	3,911,134.03	120,516.69	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	0039470912	300,000.00	4.375 %	TX	95.00	360	285,791.74	10/31/2020	(3,785.18)	(8,397.85)
Summary	0039473067	112,000.00	3.875 %	OH	95.00	360	108,622.20	06/30/2020	2.21	9,461.88
Summary	0039477807	276,000.00	3.875 %	NC	95.00	360	263,463.24	07/31/2020	(100.00)	(4,937.02)
Summary	0039478740	175,000.00	4.250 %	DE	86.00	360	166,575.95	10/31/2020	3,244.77	1,386.44
Summary	0039484537	118,000.00	4.250 %	FL	95.00	360	113,739.59	11/30/2020	14,468.64	14,468.64
Summary	0039486428	46,000.00	4.250 %	PA	95.00	360	44,831.31	11/30/2020	13,298.17	13,298.17
Summary	0039493381	291,000.00	4.000 %	FL	95.00	360	298,569.72	11/30/2020	(63,605.20)	(63,605.20)
Summary	0039496051	91,000.00	3.750 %	MN	95.00	360	86,479.19	11/30/2020	(29,079.98)	(29,079.98)
Summary	0039503534	413,000.00	3.875 %	NJ	95.00	360	395,375.74	07/31/2020	2.21	2,765.87
Summary	0039514618	266,000.00	3.750 %	MI	95.00	360	252,699.62	11/30/2020	3,932.86	3,932.86
Summary	0039519846	409,000.00	4.625 %	FL	95.00	360	436,048.62	11/30/2020	99,853.22	99,853.22
Summary	0039523809	252,000.00	3.750 %	MS	95.00	360	240,167.48	10/31/2020	(81.62)	28,700.52
Summary	0039538327	169,000.00	3.625 %	PA	97.00	360	166,678.97	08/31/2018	80.00	4,526.97
Summary	0039558145	218,000.00	4.750 %	OH	95.00	300	214,955.91	10/31/2020	38.00	(717.82)
Summary	0039567949	146,000.00	4.625 %	CO	97.00	360	141,115.97	03/31/2020	80.00	358.39
Summary	0039569089	34,000.00	4.250 %	NV	95.00	360	29,943.12	10/31/2019	6,553.36	(8,655.17)
Summary	0039571987	155,000.00	3.750 %	FL	97.00	360	150,878.65	08/31/2020	80.00	542.03
Summary	0039579509	318,000.00	3.875 %	MO	95.00	360	306,053.12	11/30/2020	80,441.58	80,441.58
Summary	0039601848	214,000.00	3.625 %	NJ	95.00	360	209,143.89	11/30/2020	(4,906.35)	(4,906.35)

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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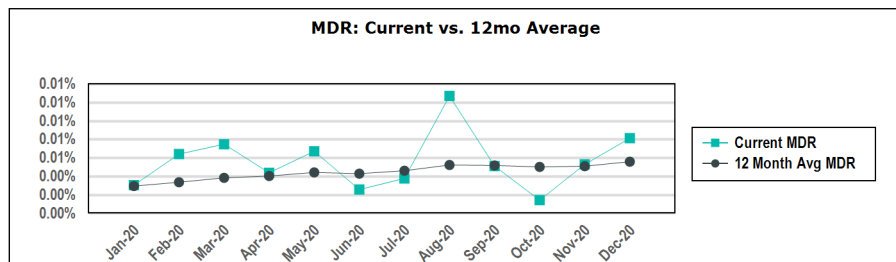
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

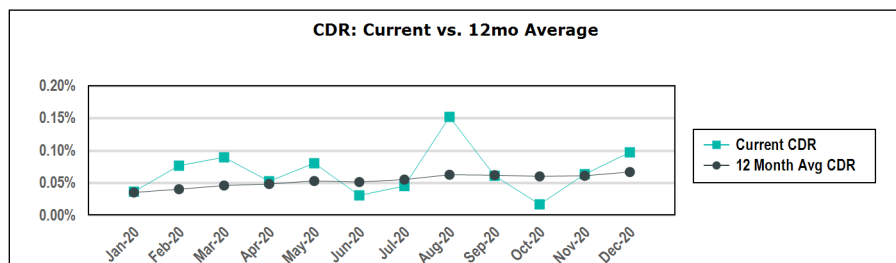
MDR

Current Month 0.008 %
3 Month Average 0.005 %
12 Month Average 0.006 %



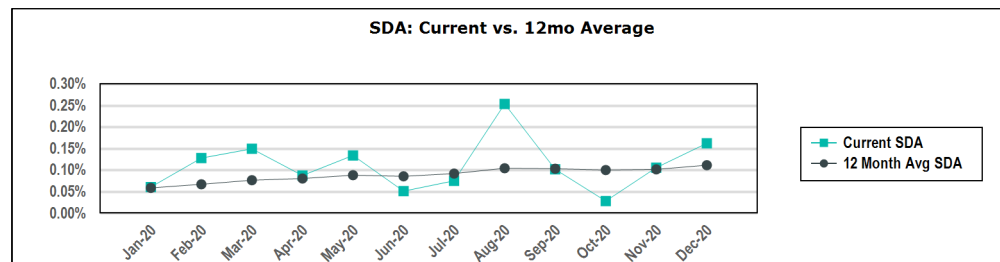
CDR

Current Month 0.098 %
3 Month Average 0.060 %
12 Month Average 0.067 %



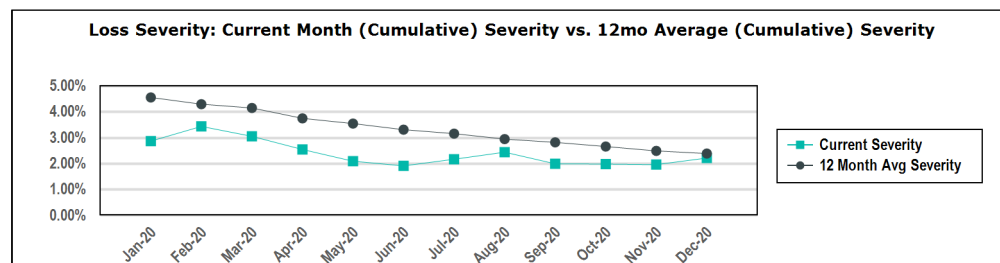
SDA

Current Month 0.163 %
3 Month Average 0.099 %
12 Month Average 0.112 %



Loss Severity

Current Month (Cumulative) 2.219 %
3 Month Average (Cumulative) 2.057 %
12 Month Average (Cumulative) 2.394 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

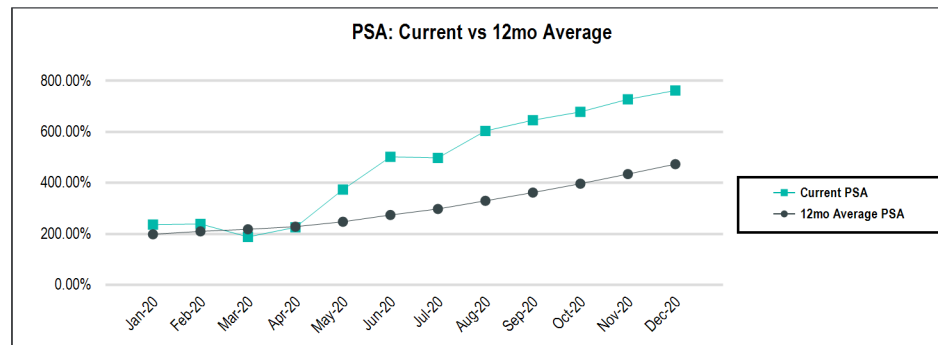
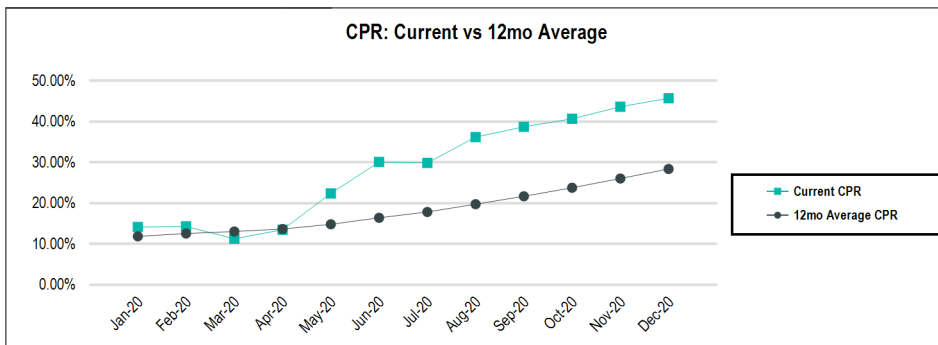
Current Month	4.968 %
3 Month Average	4.633 %
12 Month Average	2.856 %

CPR

Current Month	45.742 %
3 Month Average	43.368 %
12 Month Average	28.401 %

PSA

Current Month	762.369 %
3 Month Average	722.808 %
12 Month Average	473.357 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.