

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
 02-Jun-2026 4:56:22 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		05/29/2026	0.00000%	6,339,179,563.75	0.00	49,524,601.36	0.00	6,289,654,962.39	49,524,601.36	0.00
2M-1	30711XGK4	06/24/2026	4.87658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	06/24/2026	7.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	06/24/2026	7.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XGN8	06/24/2026	7.37658%	5,133,924.14	31,559.00	116,944.98	0.00	5,016,979.15	148,503.98	0.00
2M-CH		05/29/2026	0.00000%	198,078,026.43	0.00	4,511,993.30	0.00	193,566,033.13	4,511,993.30	0.00
2M-2	30711XGP3	06/24/2026	7.37658%	5,133,924.13	31,559.00	116,944.98	0.00	5,016,979.15	148,503.98	0.00
2M-2H		05/29/2026	0.00000%	198,078,026.43	0.00	4,511,993.30	0.00	193,566,033.13	4,511,993.30	0.00
2B-1	30711XGQ1	06/24/2026	9.22658%	99,454,000.00	764,683.57	0.00	0.00	99,454,000.00	764,683.57	0.00
2B-1H		05/29/2026	0.00000%	100,488,325.00	0.00	0.00	0.00	100,488,325.00	0.00	0.00
2B-2H		05/29/2026	0.00000%	192,645,387.81	0.00	0.00	603,833.70	192,041,554.11	0.00	7,900,770.89
2A-I1	30711XGR9	06/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	06/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	06/24/2026	2.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	06/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XHA5	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XHB3	06/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XHC1	06/24/2026	2.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XHH0	06/24/2026	1.30000%	0.00	5,561.75	0.00	0.00	0.00	5,561.75	0.00
2C-I2	30711XHJ6	06/24/2026	1.80000%	0.00	7,700.89	0.00	0.00	0.00	7,700.89	0.00
2C-I3	30711XHK3	06/24/2026	2.30000%	0.00	9,840.02	0.00	0.00	0.00	9,840.02	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
 02-Jun-2026 4:56:22 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
2C-I4	30711XHL1	06/24/2026	2.80000%	0.00	11,979.16	0.00	0.00	0.00	11,979.16	0.00
2E-A1	30711XGV0	06/24/2026	6.07658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	06/24/2026	5.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	06/24/2026	5.07658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	06/24/2026	4.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	06/24/2026	6.07658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XHE7	06/24/2026	5.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XHF4	06/24/2026	5.07658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XHG2	06/24/2026	4.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XHM9	06/24/2026	6.07658%	5,133,924.14	25,997.25	116,944.98	0.00	5,016,979.15	142,942.23	0.00
2E-C2	30711XHN7	06/24/2026	5.57658%	5,133,924.14	23,858.12	116,944.98	0.00	5,016,979.15	140,803.10	0.00
2E-C3	30711XHP2	06/24/2026	5.07658%	5,133,924.14	21,718.98	116,944.98	0.00	5,016,979.15	138,663.96	0.00
2E-C4	30711XHQ0	06/24/2026	4.57658%	5,133,924.14	19,579.85	116,944.98	0.00	5,016,979.15	136,524.83	0.00
2E-D1	30711XHR8	06/24/2026	6.07658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XHS6	06/24/2026	5.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XHT4	06/24/2026	5.07658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XHU1	06/24/2026	4.57658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XHV9	06/24/2026	7.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XHW7	06/24/2026	6.07658%	5,133,924.14	25,997.25	116,944.98	0.00	5,016,979.15	142,942.23	0.00
2E-F2	30711XHX5	06/24/2026	5.57658%	5,133,924.14	23,858.12	116,944.98	0.00	5,016,979.15	140,803.10	0.00
2E-F3	30711XHY3	06/24/2026	5.07658%	5,133,924.14	21,718.98	116,944.98	0.00	5,016,979.15	138,663.96	0.00
2E-F4	30711XHZ0	06/24/2026	4.57658%	5,133,924.14	19,579.85	116,944.98	0.00	5,016,979.15	136,524.83	0.00
2E-F5	30711XJA3	06/24/2026	7.37658%	5,133,924.14	31,559.00	116,944.98	0.00	5,016,979.15	148,503.98	0.00
2X-1	30711XJB1	06/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XJC9	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Jun-2026
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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
2X-3	30711XJD7	06/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XJE5	06/24/2026	2.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XJF2	06/24/2026	1.30000%	0.00	5,561.75	0.00	0.00	0.00	5,561.75	0.00
2Y-2	30711XJG0	06/24/2026	1.80000%	0.00	7,700.89	0.00	0.00	0.00	7,700.89	0.00
2Y-3	30711XJH8	06/24/2026	2.30000%	0.00	9,840.02	0.00	0.00	0.00	9,840.02	0.00
2Y-4	30711XJJ4	06/24/2026	2.80000%	0.00	11,979.16	0.00	0.00	0.00	11,979.16	0.00
Totals				7,184,396,494.95	1,111,832.61	59,834,982.74	603,833.70	7,123,957,678.41	60,946,815.35	7,900,770.89

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

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

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

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Series 2017-C02



Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	6,339,179,563.75	18,169,759.90	31,354,841.46	0.00	0.00	49,524,601.36	6,289,654,962.39	0.16384035	49,524,601.36
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	6,566,716.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	253,358,305.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	7,071,863.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	272,847,391.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	6,566,716.87	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.76400114	116,944.98
2M-CH	253,358,305.20	198,078,026.43	1,664,575.29	2,847,418.00	0.00	0.00	4,511,993.30	193,566,033.13	0.76400114	4,511,993.30
2M-2	20,205,297.00	5,133,924.13	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.24830019	116,944.98
2M-2H	779,564,003.00	198,078,026.43	1,664,575.29	2,847,418.00	0.00	0.00	4,511,993.30	193,566,033.13	0.24830037	4,511,993.30
2B-1	99,454,000.00	99,454,000.00	0.00	0.00	0.00	0.00	0.00	99,454,000.00	1.00000000	0.00
2B-1H	100,488,325.00	100,488,325.00	0.00	0.00	0.00	0.00	0.00	100,488,325.00	1.00000000	0.00
2B-2H	199,942,325.00	192,645,387.81	0.00	0.00	0.00	603,833.70	603,833.70	192,041,554.11	0.96048475	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

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Series 2017-C02



Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	6,566,716.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	6,566,716.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	6,566,716.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	6,566,716.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	7,071,863.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	7,071,863.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	7,071,863.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	7,071,863.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	6,566,716.87	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.76400114	116,944.98
2E-C2	6,566,716.87	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.76400114	116,944.98
2E-C3	6,566,716.87	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.76400114	116,944.98
2E-C4	6,566,716.87	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.76400114	116,944.98
2E-D1	13,638,580.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	13,638,580.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	13,638,580.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	13,638,580.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	13,638,580.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	13,638,580.15	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.36785201	116,944.98
2E-F2	13,638,580.15	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.36785201	116,944.98
2E-F3	13,638,580.15	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.36785201	116,944.98
2E-F4	13,638,580.15	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.36785201	116,944.98
2E-F5	13,638,580.15	5,133,924.14	43,143.62	73,801.36	0.00	0.00	116,944.98	5,016,979.15	0.36785201	116,944.98
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

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Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	41,005,441,277.70	7,184,396,494.95	21,973,490.30	37,861,492.42	0.00	603,833.70	60,438,816.44	7,123,957,678.41	0.17373201	59,834,982.74

NOTE: Original Face Amounts for 2M-2/2M-2H and 2M-2C/2M-2CH were adjusted as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted as a result of CAS 2017-C02 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	165.13042067	0.47330732	0.81676787	0.00000000	0.00000000	1.29007519	163.84034548	0.16384035	1.29007519
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	6,566,716.87	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	253,358,305.20	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	7,071,863.26	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	272,847,391.80	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	6,566,716.87	781.80988181	6.57004419	11.23869986	0.00000000	0.00000000	17.80874405	764.00113623	0.76400114	17.80874405
2M-CH	253,358,305.20	781.80988097	6.57004430	11.23870006	0.00000000	0.00000000	17.80874440	764.00113656	0.76400114	17.80874440
2M-2	20,205,297.00	254.08803098	2.13526285	3.65257487	0.00000000	0.00000000	5.78783771	248.30019326	0.24830019	5.78783771
2M-2H	779,564,003.00	254.08821555	2.13526443	3.65257758	0.00000000	0.00000000	5.78784203	248.30037352	0.24830037	5.78784203
2B-1	99,454,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	100,488,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	963.50478974	0.00000000	0.00000000	0.00000000	3.02003940	3.02003940	960.48475034	0.96048475	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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
 02-Jun-2026 4:56:22 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
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	6,566,716.87	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	6,566,716.87	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	6,566,716.87	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	6,566,716.87	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	7,071,863.26	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	7,071,863.26	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	7,071,863.26	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	7,071,863.26	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	6,566,716.87	781.80988181	6.57004419	11.23869986	0.00000000	0.00000000	17.80874405	764.00113623	0.76400114	17.80874405
2E-C2	6,566,716.87	781.80988181	6.57004419	11.23869986	0.00000000	0.00000000	17.80874405	764.00113623	0.76400114	17.80874405
2E-C3	6,566,716.87	781.80988181	6.57004419	11.23869986	0.00000000	0.00000000	17.80874405	764.00113623	0.76400114	17.80874405
2E-C4	6,566,716.87	781.80988181	6.57004419	11.23869986	0.00000000	0.00000000	17.80874405	764.00113623	0.76400114	17.80874405
2E-D1	13,638,580.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	13,638,580.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	13,638,580.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	13,638,580.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	13,638,580.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	13,638,580.15	376.42658426	3.16335128	5.41122017	0.00000000	0.00000000	8.57457145	367.85201207	0.36785201	8.57457145
2E-F2	13,638,580.15	376.42658426	3.16335128	5.41122017	0.00000000	0.00000000	8.57457145	367.85201207	0.36785201	8.57457145
2E-F3	13,638,580.15	376.42658426	3.16335128	5.41122017	0.00000000	0.00000000	8.57457145	367.85201207	0.36785201	8.57457145
2E-F4	13,638,580.15	376.42658426	3.16335128	5.41122017	0.00000000	0.00000000	8.57457145	367.85201207	0.36785201	8.57457145
2E-F5	13,638,580.15	376.42658426	3.16335128	5.41122017	0.00000000	0.00000000	8.57457145	367.85201207	0.36785201	8.57457145
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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
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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
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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	6,339,179,563.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,289,654,962.39
2M-1	N/A	N/A	4.87658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	7.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	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-2C	05/26/26 - 06/24/26	30	7.37658 %	5,133,924.14	31,559.00	0.00	0.00	0.00	0.00	31,559.00	0.00	5,016,979.15
2M-CH	N/A	N/A	0.00000 %	198,078,026.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	193,566,033.13
2M-2	05/26/26 - 06/24/26	30	7.37658 %	5,133,924.13	31,559.00	0.00	0.00	0.00	0.00	31,559.00	0.00	5,016,979.15
2M-2H	N/A	N/A	0.00000 %	198,078,026.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	193,566,033.13
2B-1	05/26/26 - 06/24/26	30	9.22658 %	99,454,000.00	764,683.57	0.00	0.00	0.00	0.00	764,683.57	0.00	99,454,000.00
2B-1H	N/A	N/A	0.00000 %	100,488,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,488,325.00
2B-2H	N/A	N/A	0.00000 %	192,645,387.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	192,041,554.11
2A-I1	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	05/26/26 - 06/24/26	30	1.30000 %	5,133,924.14	5,561.75	0.00	0.00	0.00	0.00	5,561.75	0.00	5,016,979.15
2C-I2	05/26/26 - 06/24/26	30	1.80000 %	5,133,924.14	7,700.89	0.00	0.00	0.00	0.00	7,700.89	0.00	5,016,979.15
2C-I3	05/26/26 - 06/24/26	30	2.30000 %	5,133,924.14	9,840.02	0.00	0.00	0.00	0.00	9,840.02	0.00	5,016,979.15

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2C-I4	05/26/26 - 06/24/26	30	2.80000 %	5,133,924.14	11,979.16	0.00	0.00	0.00	0.00	11,979.16	0.00	5,016,979.15
2E-A1	N/A	N/A	6.07658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.07658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	6.07658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.07658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	4.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	05/26/26 - 06/24/26	30	6.07658 %	5,133,924.14	25,997.25	0.00	0.00	0.00	0.00	25,997.25	0.00	5,016,979.15
2E-C2	05/26/26 - 06/24/26	30	5.57658 %	5,133,924.14	23,858.12	0.00	0.00	0.00	0.00	23,858.12	0.00	5,016,979.15
2E-C3	05/26/26 - 06/24/26	30	5.07658 %	5,133,924.14	21,718.98	0.00	0.00	0.00	0.00	21,718.98	0.00	5,016,979.15
2E-C4	05/26/26 - 06/24/26	30	4.57658 %	5,133,924.14	19,579.85	0.00	0.00	0.00	0.00	19,579.85	0.00	5,016,979.15
2E-D1	N/A	N/A	6.07658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.07658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	4.57658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	7.37658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	05/26/26 - 06/24/26	30	6.07658 %	5,133,924.14	25,997.25	0.00	0.00	0.00	0.00	25,997.25	0.00	5,016,979.15
2E-F2	05/26/26 - 06/24/26	30	5.57658 %	5,133,924.14	23,858.12	0.00	0.00	0.00	0.00	23,858.12	0.00	5,016,979.15
2E-F3	05/26/26 - 06/24/26	30	5.07658 %	5,133,924.14	21,718.98	0.00	0.00	0.00	0.00	21,718.98	0.00	5,016,979.15
2E-F4	05/26/26 - 06/24/26	30	4.57658 %	5,133,924.14	19,579.85	0.00	0.00	0.00	0.00	19,579.85	0.00	5,016,979.15
2E-F5	05/26/26 - 06/24/26	30	7.37658 %	5,133,924.14	31,559.00	0.00	0.00	0.00	0.00	31,559.00	0.00	5,016,979.15
2X-1	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2X-3	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	05/26/26 - 06/24/26	30	1.30000 %	5,133,924.14	5,561.75	0.00	0.00	0.00	0.00	5,561.75	0.00	5,016,979.16
2Y-2	05/26/26 - 06/24/26	30	1.80000 %	5,133,924.14	7,700.89	0.00	0.00	0.00	0.00	7,700.89	0.00	5,016,979.16
2Y-3	05/26/26 - 06/24/26	30	2.30000 %	5,133,924.14	9,840.02	0.00	0.00	0.00	0.00	9,840.02	0.00	5,016,979.16
2Y-4	05/26/26 - 06/24/26	30	2.80000 %	5,133,924.14	11,979.16	0.00	0.00	0.00	0.00	11,979.16	0.00	5,016,979.16
Totals					1,111,832.61	0.00	0.00	0.00	0.00	1,111,832.61	0.00	

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

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Distribution Date: 25-Jun-2026
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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 %	165.13042067	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	163.84034548
2M-1	379,890,000.00	4.87658 %	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	6,566,716.87	7.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	253,358,305.20	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	7,071,863.26	7.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	272,847,391.80	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	6,566,716.87	7.37658 %	781.80988181	4.80590234	0.00000000	0.00000000	0.00000000	0.00000000	4.80590234	0.00000000	764.00113623
2M-CH	253,358,305.20	0.00000 %	781.80988097	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.00113656
2M-2	20,205,297.00	7.37658 %	254.08803098	1.56191715	0.00000000	0.00000000	0.00000000	0.00000000	1.56191715	0.00000000	248.30019326
2M-2H	779,564,003.00	0.00000 %	254.08821555	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	248.30037352
2B-1	99,454,000.00	9.22658 %	1000.00000000	7.68881664	0.00000000	0.00000000	0.00000000	0.00000000	7.68881664	0.00000000	1000.00000000
2B-1H	100,488,325.00	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 %	963.50478974	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	960.48475034
2A-I1	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	2.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	2.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.30000 %	781.80988181	0.84696053	0.00000000	0.00000000	0.00000000	0.00000000	0.84696053	0.00000000	764.00113623
2C-I2	0.00	1.80000 %	781.80988181	1.17271540	0.00000000	0.00000000	0.00000000	0.00000000	1.17271540	0.00000000	764.00113623
2C-I3	0.00	2.30000 %	781.80988181	1.49846875	0.00000000	0.00000000	0.00000000	0.00000000	1.49846875	0.00000000	764.00113623

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
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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
2C-I4	0.00	2.80000 %	781.80988181	1.82422362	0.00000000	0.00000000	0.00000000	0.00000000	1.82422362	0.00000000	764.00113623
2E-A1	6,566,716.87	6.07658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	6,566,716.87	5.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	6,566,716.87	5.07658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	6,566,716.87	4.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	7,071,863.26	6.07658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	7,071,863.26	5.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	7,071,863.26	5.07658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	7,071,863.26	4.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	6,566,716.87	6.07658 %	781.80988181	3.95894181	0.00000000	0.00000000	0.00000000	0.00000000	3.95894181	0.00000000	764.00113623
2E-C2	6,566,716.87	5.57658 %	781.80988181	3.63318847	0.00000000	0.00000000	0.00000000	0.00000000	3.63318847	0.00000000	764.00113623
2E-C3	6,566,716.87	5.07658 %	781.80988181	3.30743360	0.00000000	0.00000000	0.00000000	0.00000000	3.30743360	0.00000000	764.00113623
2E-C4	6,566,716.87	4.57658 %	781.80988181	2.98168025	0.00000000	0.00000000	0.00000000	0.00000000	2.98168025	0.00000000	764.00113623
2E-D1	13,638,580.15	6.07658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	13,638,580.15	5.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	13,638,580.15	5.07658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	13,638,580.15	4.57658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	13,638,580.15	7.37658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	13,638,580.15	6.07658 %	376.42658426	1.90615517	0.00000000	0.00000000	0.00000000	0.00000000	1.90615517	0.00000000	367.85201207
2E-F2	13,638,580.15	5.57658 %	376.42658426	1.74931113	0.00000000	0.00000000	0.00000000	0.00000000	1.74931113	0.00000000	367.85201207
2E-F3	13,638,580.15	5.07658 %	376.42658426	1.59246635	0.00000000	0.00000000	0.00000000	0.00000000	1.59246635	0.00000000	367.85201207
2E-F4	13,638,580.15	4.57658 %	376.42658426	1.43562231	0.00000000	0.00000000	0.00000000	0.00000000	1.43562231	0.00000000	367.85201207
2E-F5	13,638,580.15	7.37658 %	376.42658426	2.31395055	0.00000000	0.00000000	0.00000000	0.00000000	2.31395055	0.00000000	367.85201207
2X-1	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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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
2X-3	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	2.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.30000 %	376.42658426	0.40779538	0.00000000	0.00000000	0.00000000	0.00000000	0.40779538	0.00000000	367.85201281
2Y-2	0.00	1.80000 %	376.42658426	0.56464015	0.00000000	0.00000000	0.00000000	0.00000000	0.56464015	0.00000000	367.85201281
2Y-3	0.00	2.30000 %	376.42658426	0.72148419	0.00000000	0.00000000	0.00000000	0.00000000	0.72148419	0.00000000	367.85201281
2Y-4	0.00	2.80000 %	376.42658426	0.87832897	0.00000000	0.00000000	0.00000000	0.00000000	0.87832897	0.00000000	367.85201281

(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	1,536,187.91
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(603,833.70)
Total Deposits	932,354.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	913,187.55
Total Withdrawals (Pool Distribution Amount)	932,354.21
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	54,757,373.34
Total Principal Reduction Cumulative	33,108,243,135.09
Scheduled Principal Current	19,877,478.81
Scheduled Principal Cumulative	4,032,870,696.22
Unscheduled Principal Current	34,276,060.83
Unscheduled Principal Cumulative	29,067,471,667.18
Senior Reduction Amount	49,524,601.36
Subordinate Reduction Amount	4,628,938.28
Calculated Tranche Write-down Amount	603,833.70
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	98,988.17
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	297,000.47
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	43362
Period Reference Pool Removal Loan Count	230
Period Ending Loan Count	43132
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	6,880,221,854.68
Period PIF Loan Count Current	226
PIF Loan Count Cumulative	126878
Period PIF Loan UPB Current	29,423,679.89
PIF Loan UPB Cumulative	28,153,766,625.94
Period Partial Prepayment Amount	4,714,147.73
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	191
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	33,596,475.82
Credit Event Amount Current	877,532.94
Credit Event Amount Cumulative	86,531,400.63
Total Active Modified Loan Count	1241
Total Active Modified Loan UPB	274,062,939.30
Adjusted SOFR	3.726580%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.408775%
Subordinate Percentage	8.591225%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.590000 %	8.580000 %
2M-1	0.00	0.00	3.000000 %	8.590000 %	8.580000 %
2M-1H	0.00	0.00	3.000000 %	8.590000 %	8.580000 %
2M-2A	0.00	0.00	2.350000 %	8.590000 %	8.580000 %
2M-2B	0.00	0.00	1.650000 %	8.590000 %	8.580000 %
2M-2C	0.00	0.00	1.000000 %	5.660000 %	5.700000 %
2M-2	0.00	0.00	1.000000 %	5.660000 %	5.700000 %
2M-2H	0.00	0.00	1.000000 %	5.660000 %	5.700000 %
2B-1	0.00	0.00	0.500000 %	2.780000 %	2.790000 %
2B-1H	0.00	0.00	0.500000 %	2.780000 %	2.790000 %
2B-2H	603,833.70	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	529	87,061,796.17	1.226468 %	1.265392 %
60 Days	142	26,050,956.45	0.329222 %	0.378635 %
90 Days	68	12,199,913.91	0.157656 %	0.177319 %
120 Days	41	7,967,349.05	0.095057 %	0.115801 %
150 Days	27	4,600,635.43	0.062599 %	0.066868 %
180+ Days	171	38,546,113.07	0.396457 %	0.560245 %
Totals	978	176,426,764.08	2.267458 %	2.564260 %

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Credit-Linked Notes

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	513	126,805,257.95	98,988.17	0.078063

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	275,850.01	402.28	0.145833
Summary	0039434459	277,995.84	482.24	0.173470
Summary	0039434607	429,269.16	447.16	0.104168
Summary	0039434774	290,315.21	151.21	0.052085
Summary	0039435431	148,148.48	137.43	0.092765
Summary	0039435537	156,880.90	78.50	0.050038
Summary	0039435747	73,808.57	107.64	0.145837
Summary	0039435787	347,004.94	286.28	0.082500
Summary	0039436085	302,567.62	252.14	0.083333
Summary	0039436178	144,285.30	45.09	0.031251
Summary	0039436230	290,944.27	333.37	0.114582
Summary	0039436332	322,593.75	302.43	0.093749
Summary	0039436644	276,279.31	291.30	0.105437
Summary	0039436726	266,236.82	33.91	0.012737
Summary	0039437085	220,123.19	91.72	0.041668
Summary	0039437383	256,562.08	111.74	0.043553
Summary	0039438105	320,281.39	300.26	0.093749
Summary	0039438108	293,967.87	306.22	0.104168
Summary	0039439393	105,611.64	21.67	0.020519
Summary	0039439686	215,166.80	89.65	0.041665
Summary	0039439716	148,176.06	61.74	0.041667
Summary	0039442971	373,299.23	249.00	0.066703
Summary	0039443360	53,246.03	53.69	0.100834
Summary	0039443529	196,563.56	24.31	0.012368
Summary	0039444135	117,527.47	97.94	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039444673	373,651.54	467.06	0.124999
Summary	0039444679	222,283.63	114.28	0.051412
Summary	0039445386	219,213.78	113.60	0.051822
Summary	0039445480	88,414.86	36.84	0.041667
Summary	0039445539	243,968.92	122.96	0.050400
Summary	0039445692	203,983.74	406.56	0.199310
Summary	0039446212	740,193.73	655.95	0.088619
Summary	0039446587	162,834.06	186.58	0.114583
Summary	0039446758	146,261.03	56.45	0.038595
Summary	0039447560	201,932.45	147.24	0.072915
Summary	0039447806	110,860.99	92.38	0.083330
Summary	0039448174	441,388.54	459.78	0.104167
Summary	0039448409	32,931.57	51.88	0.157539
Summary	0039448816	348,417.20	145.17	0.041666
Summary	0039449195	361,713.38	308.15	0.085192
Summary	0039449264	380,011.81	117.26	0.030857
Summary	0039449644	146,427.33	136.05	0.092913
Summary	0039449896	71,502.98	78.91	0.110359
Summary	0039450238	65,208.98	95.10	0.145839
Summary	0039450504	450,741.26	823.74	0.182752
Summary	0039450518	340,625.82	354.82	0.104167
Summary	0039450531	214,910.92	114.00	0.053045
Summary	0039450645	126,871.24	97.80	0.077086
Summary	0039450793	124,700.65	116.63	0.093528
Summary	0039452206	102,978.50	96.38	0.093592
Summary	0039452485	156,661.03	48.96	0.031252
Summary	0039453085	295,576.44	307.89	0.104166
Summary	0039454201	245,459.05	430.43	0.175357
Summary	0039454204	282,181.57	73.58	0.026075
Summary	0039454370	171,601.58	196.63	0.114585
Summary	0039454940	151,801.65	31.63	0.020836
Summary	0039455066	187,855.32	97.84	0.052083
Summary	0039455188	156,734.79	33.02	0.021067
Summary	0039455481	170,672.04	108.72	0.063701

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039456995	294,561.67	73.06	0.024803
Summary	0039459193	195,380.38	131.72	0.067417
Summary	0039459399	111,209.49	46.34	0.041669
Summary	0039459991	461,297.58	405.56	0.087917
Summary	0039460027	121,119.73	113.55	0.093750
Summary	0039460091	124,979.79	48.61	0.038894
Summary	0039460094	116,441.81	126.63	0.108750
Summary	0039460702	212,175.76	270.43	0.127456
Summary	0039460722	376,265.82	430.12	0.114313
Summary	0039460755	328,887.13	376.85	0.114583
Summary	0039460898	81,468.32	101.84	0.125006
Summary	0039461238	109,461.63	90.60	0.082769
Summary	0039461514	306,764.52	223.68	0.072916
Summary	0039461954	168,796.35	192.98	0.114327
Summary	0039462078	301,389.92	313.95	0.104167
Summary	0039462130	267,823.69	167.39	0.062500
Summary	0039462567	422,524.34	364.47	0.086260
Summary	0039462775	600,634.10	875.92	0.145833
Summary	0039462997	293,737.85	214.18	0.072915
Summary	0039463250	276,446.88	76.58	0.027702
Summary	0039463441	467,832.28	337.23	0.072084
Summary	0039463465	71,780.72	67.29	0.093744
Summary	0039463507	337,243.30	175.65	0.052084
Summary	0039463980	302,446.22	346.55	0.114582
Summary	0039464076	240,715.71	313.78	0.130353
Summary	0039464144	496,676.33	436.66	0.087916
Summary	0039464189	295,969.53	58.45	0.019749
Summary	0039464466	318,700.94	365.18	0.114584
Summary	0039465118	516,614.34	591.95	0.114583
Summary	0039465259	35,803.24	11.41	0.031869
Summary	0039466169	416,473.94	441.75	0.106069
Summary	0039466229	247,445.66	218.21	0.088185
Summary	0039466352	230,715.32	312.43	0.135418
Summary	0039466433	82,454.48	23.91	0.028998

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Distribution Date: 25-Jun-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466796	249,596.86	4.84	0.001939
Summary	0039466895	212,880.03	193.53	0.090910
Summary	0039467000	66,403.27	83.00	0.124994
Summary	0039467496	81,729.63	102.16	0.124998
Summary	0039468684	195,829.64	227.29	0.116065
Summary	0039468895	442,223.55	552.78	0.125000
Summary	0039469171	276,837.32	38.04	0.013741
Summary	0039469284	160,874.31	132.02	0.082064
Summary	0039469394	193,165.76	321.94	0.166665
Summary	0039470322	360,175.85	450.22	0.125000
Summary	0039470607	339,074.50	312.95	0.092295
Summary	0039470897	350,790.55	73.50	0.020953
Summary	0039471363	66,545.91	83.18	0.124996
Summary	0039471404	85,764.79	82.77	0.096508
Summary	0039471913	106,670.38	2.54	0.002381
Summary	0039472036	173,515.56	11.93	0.006875
Summary	0039472237	125,801.51	131.04	0.104164
Summary	0039472775	119,153.06	111.87	0.093888
Summary	0039472886	273,392.18	73.04	0.026716
Summary	0039473654	207,371.44	388.82	0.187499
Summary	0039474304	195,278.36	199.51	0.102167
Summary	0039474488	395,517.92	412.00	0.104167
Summary	0039474664	310,127.96	355.35	0.114582
Summary	0039475157	292,661.87	30.49	0.010418
Summary	0039475552	208,577.38	193.80	0.092915
Summary	0039476236	239,008.18	224.07	0.093750
Summary	0039477120	218,353.87	181.96	0.083333
Summary	0039477808	300,586.64	55.83	0.018574
Summary	0039478499	356,073.23	39.66	0.011138
Summary	0039478643	378,498.37	106.14	0.028042
Summary	0039479461	283,320.57	77.48	0.027347
Summary	0039479526	84,452.57	12.75	0.015097
Summary	0039479706	130,733.58	116.75	0.089304
Summary	0039479790	429,343.92	500.14	0.116489

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480159	243,632.86	203.03	0.083334
Summary	0039480392	42,962.94	33.29	0.077485
Summary	0039480397	293,314.23	176.17	0.060062
Summary	0039480479	120,897.99	239.28	0.197919
Summary	0039480766	247,275.54	288.51	0.116676
Summary	0039480859	272,381.44	266.71	0.097918
Summary	0039481069	215,400.39	200.14	0.092915
Summary	0039481932	112,839.64	58.77	0.052083
Summary	0039481979	113,685.51	89.34	0.078585
Summary	0039482253	110,143.31	4.91	0.004458
Summary	0039482606	149,641.28	128.31	0.085745
Summary	0039482734	85,560.23	133.69	0.156253
Summary	0039483118	236,750.41	246.24	0.104008
Summary	0039483311	136,353.51	65.65	0.048147
Summary	0039483738	200,817.17	299.28	0.149031
Summary	0039484057	234,302.07	110.12	0.046999
Summary	0039484871	205,168.79	192.35	0.093752
Summary	0039485135	114,879.92	3.90	0.003395
Summary	0039485417	272,816.16	331.19	0.121397
Summary	0039486505	254,327.53	211.94	0.083333
Summary	0039486591	98,735.95	22.31	0.022596
Summary	0039486597	260,865.82	163.04	0.062500
Summary	0039486640	168,356.28	263.06	0.156252
Summary	0039487146	293,038.98	152.62	0.052082
Summary	0039487291	317,681.21	496.38	0.156251
Summary	0039487319	234,611.01	225.30	0.096031
Summary	0039487475	362,708.50	121.25	0.033429
Summary	0039488169	192,969.30	4.55	0.002358
Summary	0039488528	250,459.53	313.07	0.124998
Summary	0039488666	212,493.30	88.54	0.041667
Summary	0039488892	202,142.72	189.51	0.093751
Summary	0039490080	386,868.99	453.34	0.117182
Summary	0039490289	132,204.82	192.80	0.145834
Summary	0039491164	184,829.66	134.77	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039491166	85,401.09	62.27	0.072915
Summary	0039491221	249,263.16	51.93	0.020833
Summary	0039492626	160,839.58	45.17	0.028084
Summary	0039493088	437,198.54	737.55	0.168699
Summary	0039493119	469,635.73	466.81	0.099398
Summary	0039493303	182,052.76	177.52	0.097510
Summary	0039493421	417,847.53	295.74	0.070777
Summary	0039493511	112,993.32	117.70	0.104165
Summary	0039493566	65,975.79	41.23	0.062493
Summary	0039493567	153,610.40	288.02	0.187500
Summary	0039495142	288,792.59	47.43	0.016424
Summary	0039495376	383,949.50	100.87	0.026272
Summary	0039495793	78,919.86	75.49	0.095654
Summary	0039495802	302,480.95	87.51	0.028931
Summary	0039496277	467,751.62	106.05	0.022672
Summary	0039496347	301,640.09	306.19	0.101508
Summary	0039496357	410,504.62	316.43	0.077083
Summary	0039496892	321,555.97	341.11	0.106081
Summary	0039496915	220,047.73	160.45	0.072916
Summary	0039497243	394,894.42	485.08	0.122838
Summary	0039497293	147,958.14	20.07	0.013565
Summary	0039498494	136,197.49	212.81	0.156251
Summary	0039498560	218,488.42	229.75	0.105154
Summary	0039498893	311,682.32	41.71	0.013382
Summary	0039498922	298,582.67	309.81	0.103760
Summary	0039499151	280,009.44	390.66	0.139517
Summary	0039499316	418,984.34	380.26	0.090758
Summary	0039500223	326,966.50	127.07	0.038863
Summary	0039500373	131,415.86	69.82	0.053129
Summary	0039500489	380,286.77	316.91	0.083334
Summary	0039500615	254,324.96	62.31	0.024500
Summary	0039500882	371,965.27	232.48	0.062500
Summary	0039501031	270,625.64	338.28	0.124999
Summary	0039501235	361,802.95	113.06	0.031249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501465	57,562.72	44.06	0.076543
Summary	0039501770	320,758.19	348.82	0.108749
Summary	0039501779	337,276.89	325.05	0.096375
Summary	0039502066	140,529.93	161.02	0.114581
Summary	0039502643	284,433.97	61.77	0.021717
Summary	0039503330	220,716.03	321.88	0.145834
Summary	0039504058	438,122.14	410.74	0.093750
Summary	0039505016	178,474.35	391.29	0.219242
Summary	0039505048	160,094.07	133.41	0.083332
Summary	0039505353	306,185.75	223.26	0.072917
Summary	0039505470	302,306.55	62.98	0.020833
Summary	0039505585	362,146.48	301.79	0.083334
Summary	0039505680	276,920.01	259.61	0.093749
Summary	0039506152	181,331.63	249.74	0.137726
Summary	0039506417	249,307.29	155.82	0.062501
Summary	0039506483	384,755.04	80.16	0.020834
Summary	0039506852	63,246.39	82.13	0.129857
Summary	0039506874	59,078.57	49.23	0.083330
Summary	0039507186	84,288.86	23.53	0.027916
Summary	0039507262	126,550.34	118.64	0.093749
Summary	0039507275	360,862.91	335.30	0.092916
Summary	0039507512	285,828.18	506.15	0.177082
Summary	0039507735	263,049.57	54.80	0.020833
Summary	0039508166	257,567.64	32.74	0.012711
Summary	0039508339	248,832.42	70.09	0.028168
Summary	0039509514	387,870.89	202.02	0.052084
Summary	0039510208	158,477.26	133.46	0.084214
Summary	0039510803	382,148.62	456.15	0.119365
Summary	0039511188	262,902.67	54.77	0.020833
Summary	0039511281	164,316.77	102.70	0.062501
Summary	0039511334	252,071.88	202.71	0.080418
Summary	0039511524	212,206.95	132.63	0.062500
Summary	0039511803	350,660.37	146.11	0.041667
Summary	0039513262	245,016.16	191.93	0.078334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039513277	357,451.23	186.17	0.052083
Summary	0039513475	351,410.34	219.63	0.062500
Summary	0039514171	294,970.73	358.14	0.121415
Summary	0039514223	331,398.22	138.08	0.041666
Summary	0039514522	194,756.60	38.11	0.019568
Summary	0039514784	114,756.94	83.68	0.072919
Summary	0039514914	283,639.65	52.60	0.018545
Summary	0039514957	57,263.82	17.89	0.031241
Summary	0039515636	148,289.66	114.70	0.077349
Summary	0039515806	138,379.48	133.94	0.096792
Summary	0039515945	302,420.50	371.86	0.122961
Summary	0039516526	135,238.19	69.31	0.051250
Summary	0039516542	236,941.77	193.47	0.081653
Summary	0039517245	351,981.06	219.99	0.062501
Summary	0039517322	483,105.55	464.23	0.096093
Summary	0039517929	170,916.75	140.46	0.082180
Summary	0039518387	609,879.04	379.74	0.062265
Summary	0039518405	112,616.05	117.31	0.104168
Summary	0039518490	161,219.16	50.38	0.031249
Summary	0039518891	393,165.00	286.68	0.072916
Summary	0039519082	263,424.65	268.11	0.101779
Summary	0039519217	90,008.93	27.80	0.030886
Summary	0039519404	155,686.33	57.33	0.036824
Summary	0039519632	127,742.11	29.67	0.023226
Summary	0039519955	347,038.33	253.05	0.072917
Summary	0039519983	378,877.15	77.12	0.020355
Summary	0039520477	244,966.55	382.76	0.156250
Summary	0039521212	352,064.86	513.43	0.145834
Summary	0039521446	172,135.25	125.33	0.072809
Summary	0039521588	138,969.84	101.33	0.072915
Summary	0039521980	154,153.47	159.35	0.103371
Summary	0039522374	98,085.84	102.17	0.104164
Summary	0039522716	440,437.72	413.67	0.093922
Summary	0039523117	323,000.87	87.34	0.027040

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523404	110,194.00	106.22	0.096394
Summary	0039523587	135,639.77	43.94	0.032395
Summary	0039524475	187,665.92	136.84	0.072917
Summary	0039524616	435,207.24	629.35	0.144609
Summary	0039524715	322,253.70	594.93	0.184615
Summary	0039525537	218,599.15	205.87	0.094177
Summary	0039525833	178,589.67	186.03	0.104166
Summary	0039526316	296,873.58	200.83	0.067648
Summary	0039526676	170,614.97	35.54	0.020831
Summary	0039526818	110,850.89	80.83	0.072918
Summary	0039527057	385,435.05	50.73	0.013162
Summary	0039527241	173,597.26	108.50	0.062501
Summary	0039527340	272,871.67	255.82	0.093751
Summary	0039528355	194,214.03	55.80	0.028731
Summary	0039528735	149,183.46	46.62	0.031250
Summary	0039529204	321,413.11	312.52	0.097233
Summary	0039529409	164,519.47	105.85	0.064339
Summary	0039529468	166,918.79	35.72	0.021400
Summary	0039529551	164,016.63	181.00	0.110355
Summary	0039529814	103,223.76	64.51	0.062495
Summary	0039530013	128,354.16	173.81	0.135414
Summary	0039530565	363,533.34	520.96	0.143305
Summary	0039530727	226,137.23	235.56	0.104167
Summary	0039530980	138,392.45	82.42	0.059555
Summary	0039531022	140,097.32	47.75	0.034083
Summary	0039532124	221,655.85	229.83	0.103688
Summary	0039532356	310,146.80	440.08	0.141894
Summary	0039533003	398,157.10	530.27	0.133181
Summary	0039534136	98,641.23	9.67	0.009803
Summary	0039534406	185,880.51	245.30	0.131966
Summary	0039534500	348,110.48	183.48	0.052707
Summary	0039534592	308,082.93	273.53	0.088785
Summary	0039534603	199,035.02	177.41	0.089135
Summary	0039535614	435,574.27	585.92	0.134517

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039535644	195,268.31	122.04	0.062499
Summary	0039535810	254,984.86	145.81	0.057184
Summary	0039535891	303,650.08	163.68	0.053904
Summary	0039536405	313,001.32	195.63	0.062501
Summary	0039536949	195,634.01	178.90	0.091446
Summary	0039536952	430,447.48	493.22	0.114583
Summary	0039537086	135,503.22	19.38	0.014302
Summary	0039537326	426,543.98	288.36	0.067604
Summary	0039537368	94,649.89	42.43	0.044828
Summary	0039537662	164,995.23	19.08	0.011564
Summary	0039537702	225,779.39	63.51	0.028129
Summary	0039537744	162,547.93	16.93	0.010415
Summary	0039538720	201,523.48	209.92	0.104167
Summary	0039539340	366,459.75	305.38	0.083332
Summary	0039539614	287,338.00	329.42	0.114645
Summary	0039539672	74,847.66	109.15	0.145830
Summary	0039540109	333,044.15	274.83	0.082521
Summary	0039540314	80,353.28	32.81	0.040832
Summary	0039541257	264,426.11	122.05	0.046157
Summary	0039541621	200,278.53	377.97	0.188722
Summary	0039541861	325,396.67	382.56	0.117567
Summary	0039541896	152,194.46	15.85	0.010414
Summary	0039542798	243,966.47	355.78	0.145832
Summary	0039544486	250,034.52	338.59	0.135417
Summary	0039544663	314,522.37	73.15	0.023257
Summary	0039544688	501,370.30	841.19	0.167778
Summary	0039544711	400,117.43	125.04	0.031251
Summary	0039545344	198,767.58	3.36	0.001690
Summary	0039545541	290,047.22	271.92	0.093750
Summary	0039546060	262,579.23	213.20	0.081195
Summary	0039546133	362,739.73	318.99	0.087939
Summary	0039546147	342,384.99	285.32	0.083333
Summary	0039546628	110,849.74	225.09	0.203059
Summary	0039547289	382,306.28	238.94	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039547406	219,950.96	31.61	0.014371
Summary	0039547496	353,270.84	551.99	0.156251
Summary	0039548288	561,897.76	526.78	0.093750
Summary	0039548525	206,563.58	273.43	0.132371
Summary	0039548818	38,917.31	17.29	0.044428
Summary	0039549019	476,655.17	699.45	0.146741
Summary	0039549385	254,437.84	159.02	0.062499
Summary	0039550275	238,681.12	248.63	0.104168
Summary	0039550842	255,961.52	127.53	0.049824
Summary	0039551104	365,773.59	236.20	0.064575
Summary	0039551181	247,534.19	280.03	0.113128
Summary	0039551325	183,403.51	95.52	0.052082
Summary	0039551517	269,031.27	84.07	0.031249
Summary	0039551621	210,962.51	73.40	0.034793
Summary	0039551839	243,155.76	177.30	0.072916
Summary	0039551990	284,627.05	148.24	0.052082
Summary	0039552084	298,843.21	280.93	0.094006
Summary	0039552305	368,751.47	119.71	0.032464
Summary	0039552677	156,074.42	97.55	0.062502
Summary	0039553472	345,458.93	55.45	0.016051
Summary	0039553549	187,948.82	153.59	0.081719
Summary	0039553630	207,158.58	183.36	0.088512
Summary	0039553903	213,665.00	203.56	0.095271
Summary	0039554260	183,306.42	143.62	0.078350
Summary	0039554562	85,110.14	79.08	0.092915
Summary	0039554849	240,139.03	206.72	0.086083
Summary	0039554930	415,774.59	563.03	0.135417
Summary	0039555148	356,780.85	137.46	0.038528
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556772	303,111.95	17.29	0.005704
Summary	0039556794	315,945.12	69.52	0.022004
Summary	0039556922	339,859.99	318.62	0.093750
Summary	0039557103	331,255.83	242.33	0.073155
Summary	0039557424	375,974.67	391.64	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039558278	283,488.75	206.71	0.072916
Summary	0039558664	82,714.68	75.42	0.091181
Summary	0039559008	290,941.36	152.62	0.052457
Summary	0039559035	82,389.65	14.71	0.017854
Summary	0039559236	106,166.18	77.41	0.072914
Summary	0039559473	241,747.90	23.42	0.009688
Summary	0039559544	384,706.68	78.02	0.020280
Summary	0039560335	95,880.77	18.25	0.019034
Summary	0039560546	221,796.63	161.73	0.072918
Summary	0039560599	295,054.42	28.98	0.009822
Summary	0039560746	194,247.04	34.85	0.017941
Summary	0039560910	103,604.43	107.92	0.104165
Summary	0039560986	75,035.87	4.35	0.005797
Summary	0039561230	303,453.84	253.77	0.083627
Summary	0039561329	122,959.50	41.18	0.033491
Summary	0039561796	394,099.47	72.50	0.018396
Summary	0039562279	324,088.61	259.13	0.079957
Summary	0039562407	354,666.99	258.61	0.072916
Summary	0039562838	232,171.65	58.53	0.025210
Summary	0039563096	281,620.92	96.40	0.034230
Summary	0039563100	255,633.58	266.28	0.104165
Summary	0039563120	67,425.69	7.02	0.010411
Summary	0039563363	136,709.28	29.64	0.021681
Summary	0039563406	239,527.39	174.66	0.072919
Summary	0039563782	428,344.11	356.95	0.083333
Summary	0039564378	397,945.54	455.98	0.114584
Summary	0039565294	270,154.95	253.27	0.093750
Summary	0039565463	281,375.16	68.07	0.024192
Summary	0039565501	230,190.64	66.05	0.028694
Summary	0039565670	300,467.93	423.94	0.141093
Summary	0039566045	100,493.28	23.85	0.023733
Summary	0039566280	309,504.95	267.81	0.086529
Summary	0039566303	398,059.84	162.32	0.040778
Summary	0039566445	100,063.47	72.96	0.072914

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039566510	129,248.36	80.78	0.062500
Summary	0039566669	418,974.07	334.73	0.079893
Summary	0039566794	389,550.64	234.74	0.060259
Summary	0039566840	179,239.62	41.71	0.023271
Summary	0039567002	97,960.96	91.84	0.093752
Summary	0039568123	136,889.35	115.23	0.084177
Summary	0039568874	452,122.15	378.10	0.083628
Summary	0039569322	271,327.77	197.84	0.072915
Summary	0039569398	156,906.37	130.76	0.083336
Summary	0039569532	377,670.53	196.70	0.052082
Summary	0039569938	412,740.94	448.01	0.108545
Summary	0039570569	137,723.80	116.39	0.084510
Summary	0039570718	129,985.17	43.37	0.033365
Summary	0039570735	141,761.98	73.83	0.052080
Summary	0039570786	131,344.84	123.14	0.093753
Summary	0039570933	274,267.49	314.26	0.114582
Summary	0039571024	431,896.57	52.86	0.012239
Summary	0039571035	397,644.56	136.59	0.034350
Summary	0039571451	398,087.95	344.57	0.086556
Summary	0039571453	320,914.35	231.33	0.072085
Summary	0039571534	129,729.71	31.29	0.024119
Summary	0039571540	205,796.61	150.06	0.072917
Summary	0039571616	113,933.99	118.70	0.104183
Summary	0039572130	169,408.68	9.46	0.005584
Summary	0039572182	265,952.61	166.22	0.062500
Summary	0039572279	306,443.95	191.53	0.062501
Summary	0039572702	222,818.26	139.26	0.062499
Summary	0039573971	64,006.57	6.24	0.009749
Summary	0039574034	246,709.53	263.96	0.106992
Summary	0039574215	209,167.27	87.15	0.041665
Summary	0039574916	119,204.02	86.92	0.072917
Summary	0039575018	189,550.20	159.39	0.084089
Summary	0039575560	342,494.57	286.01	0.083508
Summary	0039575698	196,329.60	125.50	0.063923

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039577125	217,965.05	45.41	0.020834
Summary	0039577246	373,388.61	272.26	0.072916
Summary	0039577920	157,826.04	32.88	0.020833
Summary	0039578057	191,171.01	224.69	0.117534
Summary	0039578424	56,225.60	1.03	0.001832
Summary	0039578989	103,157.27	115.50	0.111965
Summary	0039579043	120,586.30	137.78	0.114258
Summary	0039579419	261,669.17	175.97	0.067249
Summary	0039579442	206,361.45	64.49	0.031251
Summary	0039579661	215,001.10	89.58	0.041665
Summary	0039579691	410,780.30	81.68	0.019884
Summary	0039579708	231,739.05	15.21	0.006563
Summary	0039580050	307,756.26	160.29	0.052083
Summary	0039580068	349,387.99	440.62	0.126112
Summary	0039580387	153,393.94	111.85	0.072917
Summary	0039580744	409,743.23	107.22	0.026168
Summary	0039581313	266,182.04	32.74	0.012300
Summary	0039581730	286,407.17	149.17	0.052083
Summary	0039581875	380,937.87	357.13	0.093750
Summary	0039581995	120,855.68	104.99	0.086872
Summary	0039582358	122,085.48	21.78	0.017840
Summary	0039583048	56,911.82	47.43	0.083339
Summary	0039583702	562,793.29	595.97	0.105895
Summary	0039583845	393,761.31	408.72	0.103799
Summary	0039585044	272,798.75	539.91	0.197915
Summary	0039586390	256,057.17	257.49	0.100560
Summary	0039586912	417,445.07	478.32	0.114583
Summary	0039587378	243,600.12	55.84	0.022923
Summary	0039588653	154,983.71	48.43	0.031248
Summary	0039589021	260,571.72	217.14	0.083332
Summary	0039589041	296,898.05	154.63	0.052082
Summary	0039589137	235,182.13	172.51	0.073352
Summary	0039589333	502,240.16	427.92	0.085202
Summary	0039589367	181,678.49	201.91	0.111136

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039589777	113,870.95	36.91	0.032414
Summary	0039590654	299,048.43	343.98	0.115025
Summary	0039591467	247,544.42	103.14	0.041665
Summary	0039591824	190,164.82	160.82	0.084569
Summary	0039592152	203,448.30	159.25	0.078275
Summary	0039592291	174,181.71	83.31	0.047829
Summary	0039592313	201,077.42	209.46	0.104169
Summary	0039592995	204,628.93	85.26	0.041666
Summary	0039593032	235,282.61	147.05	0.062499
Summary	0039593262	252,597.07	10.45	0.004137
Summary	0039593576	167,800.50	122.35	0.072914
Summary	0039594534	299,192.56	136.05	0.045472
Summary	0039595210	124,153.76	120.12	0.096751
Summary	0039595333	201,113.21	136.48	0.067862
Summary	0039596166	364,679.32	305.83	0.083863
Summary	0039596293	296,953.23	433.06	0.145834
Summary	0039596795	381,635.57	64.90	0.017006
Summary	0039596842	194,980.39	81.24	0.041666
Summary	0039597426	214,810.71	298.56	0.138987
Summary	0039597500	73,685.33	73.88	0.100264
Summary	0039597814	214,431.81	318.93	0.148733
Summary	0039597848	446,016.39	514.15	0.115276
Summary	0039598033	162,599.36	84.69	0.052085
Summary	0039598778	96,753.86	49.59	0.051254
Summary	0039599146	463,594.83	482.91	0.104166
Summary	0039599333	313,036.07	611.26	0.195268
Summary	0039599401	323,793.46	53.93	0.016656
Summary	0039599455	407,236.27	296.94	0.072916
Summary	0039599727	130,395.88	122.25	0.093753
Summary	0039599781	376,303.07	195.66	0.051995
Summary	0039599825	60,240.76	23.83	0.039558
Summary	0039600257	228,289.92	142.68	0.062499
Summary	0039600325	445,714.27	759.57	0.170416
Summary	0039600345	125,088.65	47.42	0.037909

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039600486	203,229.56	317.55	0.156252
Summary	0039601039	338,538.66	35.26	0.010415
Summary	0039601812	109,905.75	2.43	0.002211
Summary	0039602414	637,635.57	598.52	0.093866
Summary	0039602483	527,808.98	887.17	0.168085
Summary	0039602516	326,128.38	12.04	0.003692
Summary	0039602696	267,406.87	167.56	0.062661
Summary	0039602826	125,363.06	117.53	0.093752
Summary	0039602910	119,062.65	20.08	0.016865
Summary	0039603096	349,620.58	36.42	0.010417
Summary	0039603662	330,278.11	309.64	0.093751
Summary	0039603722	354,175.82	142.79	0.040316

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	877,532.94	601,669.57	68.564

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039462901	35,343.54	29,488.58	83.434
0039579898	326,258.47	103,627.43	31.762
0039597161	382,184.12	148,148.33	38.764
0039597752	133,746.81	320,405.23	239.561

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	636,094.45	2,164.13	51,181.06	8.046

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039473268	54,009.78	1,087.50	7,325.31	13.563
0039528609	122,315.49	1,223.00	14,111.26	11.537
0039538600	169,323.37	6,030.54	(2,643.53)	(1.561)
0039541463	98,343.82	54.00	20,552.45	20.899
0039557102	119,582.96	(5,975.91)	58.95	0.049
0039582554	72,519.03	(255.00)	11,776.62	16.239

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
471	86,531,400.63	7,900,771.68	9.131

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039437056	248,823.35	3,819.18	1.535
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	79,995.91	41.505
0039438547	200,893.08	189,639.23	94.398
0039438883	279,589.67	35,553.72	12.716
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	6,236.64	6.384
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,665.14	6.124
0039439457	112,708.72	13,825.56	12.267
0039439969	42,249.22	16,773.55	39.701
0039440059	78,767.52	4,383.70	5.565
0039440163	273,752.99	41,933.38	15.318
0039441142	63,917.52	24,782.55	38.773
0039441588	272,866.38	(35,163.01)	(12.887)
0039442609	224,282.49	26,085.37	11.631
0039442904	273,382.86	22,405.61	8.196
0039443301	87,175.92	18,979.97	21.772

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039443320	412,436.89	62,522.70	15.159
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039444594	68,444.98	1,187.43	1.735
0039444716	34,719.07	(2,046.05)	(5.893)
0039446440	203,316.15	41,184.45	20.256
0039446823	57,860.41	1,375.77	2.378
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	58,452.44	27.129
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039451467	274,950.95	56,396.91	20.512
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)
0039454211	435,258.69	78,967.75	18.143
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456096	64,391.84	491.74	0.764
0039456099	54,015.68	13,445.46	24.892
0039457554	190,084.94	4,437.54	2.335
0039457604	193,145.19	2,633.87	1.364
0039458206	444,369.82	(66,873.49)	(15.049)
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039460195	63,981.28	121,585.88	190.034
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039460926	195,517.61	2,017.46	1.032
0039461614	233,693.29	8,970.86	3.839
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462436	364,961.60	80,942.28	22.178
0039462539	57,171.57	8,693.23	15.206
0039462901	35,343.54	29,488.58	83.434
0039463714	313,775.98	(30,408.57)	(9.691)
0039463818	355,015.16	133,289.19	37.545
0039464006	233,196.18	(1,600.98)	(0.687)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	149,644.88	40.043
0039465408	132,956.56	(2,699.34)	(2.030)
0039465429	246,361.95	66,055.00	26.812
0039466387	123,056.77	15,921.38	12.938
0039466478	381,553.51	(41,840.43)	(10.966)
0039466735	369,507.23	(36,694.67)	(9.931)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039467420	262,927.96	46,306.87	17.612
0039468532	67,121.92	(8,543.38)	(12.728)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039468539	229,427.94	4,037.32	1.760
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471507	144,319.19	163,754.36	113.467
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	31,435.35	21.817
0039471849	404,686.07	74,402.30	18.385
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472322	65,170.19	6,882.87	10.561
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473268	54,009.78	7,325.31	13.563
0039473687	72,415.46	27,707.49	38.262
0039474004	304,689.38	4,985.88	1.636
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,937.15)	(40.122)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)
0039475718	195,902.32	18,325.99	9.355
0039476093	177,519.42	(75,939.89)	(42.778)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	43,930.93	20.054

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039476923	219,765.61	6,873.84	3.128
0039477306	176,303.90	4,278.50	2.427
0039477633	406,716.22	(39,358.22)	(9.677)
0039477723	176,021.02	34,806.60	19.774
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	93,888.22	40.064
0039478571	66,330.01	50,457.45	76.070
0039478740	166,575.95	2,672.17	1.604
0039478777	60,768.64	3,000.17	4.937
0039479047	29,211.28	70,163.70	240.194
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,788.80	14.754
0039479770	272,653.52	23,565.58	8.643
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483583	136,378.69	(35,055.34)	(25.704)
0039483631	415,953.00	16,637.97	4.000
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
0039485552	59,290.55	7,126.65	12.020
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
0039487219	71,227.48	349.21	0.490
0039487237	71,608.28	7,086.86	9.897
0039487284	196,650.68	48,701.88	24.766
0039487804	188,110.08	(4,326.45)	(2.300)
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039489245	145,337.71	(1,123.49)	(0.773)
0039489839	333,292.77	236,948.72	71.093
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039490347	108,215.85	26,895.49	24.854
0039490481	120,116.20	12,668.78	10.547
0039490599	300,508.53	(631.15)	(0.210)
0039490795	136,088.23	3,331.64	2.448
0039490941	186,447.01	137,147.49	73.558
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	52,318.34	29.753
0039492189	261,521.32	69,226.66	26.471
0039492619	176,984.76	95,758.35	54.105
0039492698	162,631.38	17,606.41	10.826
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039493449	276,874.63	30,158.70	10.893
0039494509	334,457.01	17,824.77	5.329
0039495024	327,853.42	91,153.43	27.803
0039495483	145,685.69	11,133.76	7.642

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039495486	116,589.80	(1,530.82)	(1.313)
0039495599	146,309.78	(1,275.94)	(0.872)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	4,390.34	1.457
0039497048	282,250.24	(36,399.16)	(12.896)
0039497636	373,636.03	(48,217.65)	(12.905)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039498534	153,625.47	25,129.22	16.357
0039499089	186,928.09	(154.05)	(0.082)
0039499113	214,075.77	42,665.02	19.930
0039499121	271,848.44	465.79	0.171
0039499199	51,595.14	4,314.54	8.362
0039499340	161,158.42	5,166.00	3.206
0039499703	394,496.55	(180,438.98)	(45.739)
0039501050	407,515.25	140,235.84	34.412
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502130	62,406.34	194,807.05	312.159
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(2,770.40)	(1.675)
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	(160.33)	(0.223)
0039506265	86,316.27	(30,624.51)	(35.479)
0039506284	71,194.60	3,635.38	5.106
0039506287	97,552.44	3,110.15	3.188
0039506294	62,753.46	44,831.95	71.441
0039506493	176,556.85	75,936.17	43.009
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506581	274,711.39	72,262.38	26.305
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	24,974.55	10.737
0039508758	348,190.20	108,376.11	31.126
0039509666	210,329.41	(34,426.91)	(16.368)
0039510055	139,738.07	8,176.58	5.851
0039510415	55,657.39	1,691.84	3.040
0039510644	202,389.39	27,391.88	13.534
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	74,068.39	26.288
0039511160	203,772.41	19,931.84	9.781
0039511185	259,337.23	60,976.41	23.512
0039511800	236,683.38	40,020.39	16.909

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039512356	307,517.27	(8,919.80)	(2.901)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039513201	209,934.14	273,727.99	130.388
0039513608	112,899.63	42,240.89	37.415
0039513867	125,292.28	135,769.03	108.362
0039514109	87,790.94	11,476.62	13.073
0039514458	110,165.49	5,504.31	4.996
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516208	76,729.12	97,258.14	126.755
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517208	380,577.04	107,986.68	28.374
0039517215	94,037.35	3,234.12	3.439
0039518026	41,556.68	27,143.31	65.316
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039519946	83,034.82	41,553.07	50.043
0039520864	285,714.42	10,995.60	3.848
0039520958	256,410.35	2,216.63	0.864
0039521507	153,006.66	10,608.92	6.934
0039522742	192,263.64	37,774.41	19.647
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,610.49	11.202
0039523242	232,616.58	5,172.24	2.224

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	5,991.72	4.601
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
0039525928	34,601.45	512.33	1.481
0039525944	65,875.33	502.96	0.764
0039526154	154,578.83	77,693.61	50.261
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039526660	380,813.38	300,319.31	78.863
0039526920	100,502.26	3,565.95	3.548
0039527230	68,182.25	14,912.40	21.871
0039527736	82,989.68	4,922.95	5.932
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039528609	122,315.49	14,111.26	11.537
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531599	131,177.51	(5,709.17)	(4.352)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039532839	72,636.45	(5,510.68)	(7.587)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,670.12	25.563
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039536402	241,876.41	45,370.64	18.758
0039536854	66,251.01	(13,310.45)	(20.091)
0039536882	318,477.51	4,587.27	1.440
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538278	197,280.30	5,525.55	2.801
0039538327	166,678.97	4,526.97	2.716
0039538600	169,323.37	(2,643.53)	(1.561)
0039538647	332,997.22	32,502.30	9.761
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540877	273,891.70	5,902.00	2.155
0039540908	315,766.92	(103,262.54)	(32.702)
0039541463	98,343.82	20,552.45	20.899
0039541949	194,615.68	18,216.84	9.360
0039542551	111,833.42	31,184.22	27.885
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)

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Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039543811	48,184.95	55,481.33	115.142
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	60,808.05	11.828
0039547624	274,368.36	155,232.99	56.578
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
0039549186	309,671.68	24,598.74	7.943
0039549265	111,077.40	(10,183.17)	(9.168)
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550931	145,729.16	160,526.31	110.154
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,733.10	28.002
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553149	340,796.47	12,943.44	3.798
0039553409	297,634.86	(162,065.46)	(54.451)
0039553943	147,373.50	22,997.36	15.605
0039554102	190,883.11	10,128.04	5.306
0039554750	150,583.02	1,756.63	1.167

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889
0039555107	82,885.92	90,676.70	109.399
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556533	353,143.88	34,691.95	9.824
0039556787	285,766.28	3,516.43	1.231
0039557102	119,582.96	58.95	0.049
0039558145	214,955.91	(675.82)	(0.314)
0039558363	176,606.95	110,342.01	62.479
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	9,628.09	11.996
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039561110	85,289.80	(18,571.23)	(21.774)
0039562749	285,153.97	224,957.23	78.890
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039563177	224,696.54	33,742.39	15.017
0039563496	128,806.02	20,450.26	15.877
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)
0039565020	305,612.20	7,575.10	2.479
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039566027	173,469.51	53,754.52	30.988
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,949.03	5.492
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568181	210,503.91	(5,811.31)	(2.761)
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039569497	118,754.17	75,338.07	63.440
0039569685	372,982.80	49,682.72	13.320
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446
0039571094	157,536.45	29,101.78	18.473
0039571227	135,372.80	1,726.71	1.276
0039571658	214,517.80	9,721.08	4.532
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,015.80	4.001
0039574520	133,859.36	41,935.12	31.328

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Cumulative Realized Loss Detail

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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)
0039579263	42,689.46	5,874.29	13.761
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039579898	326,258.47	103,627.43	31.762
0039580044	128,296.44	28,537.67	22.244
0039580122	167,101.94	(2,423.81)	(1.450)
0039582140	53,586.61	(670.56)	(1.251)
0039582554	72,519.03	11,776.62	16.239
0039582601	96,986.93	12,749.71	13.146
0039582711	289,431.19	10,454.38	3.612
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039585606	153,266.39	33,254.75	21.697
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039590414	50,580.98	79,234.22	156.648

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039590530	233,668.21	7,983.56	3.417
0039591024	140,658.53	63,845.66	45.391
0039591450	121,076.87	388.88	0.321
0039591586	142,861.63	21,775.82	15.243
0039591977	76,792.86	134,908.48	175.678
0039592129	196,333.21	116.43	0.059
0039592417	163,316.51	(3,140.79)	(1.923)
0039593343	189,859.36	2,349.20	1.237
0039593937	76,781.06	7,967.48	10.377
0039593979	304,378.47	(47,097.79)	(15.473)
0039594063	105,296.20	22,617.76	21.480
0039594240	273,810.85	25,593.59	9.347
0039594347	75,678.87	166,626.19	220.175
0039596146	401,018.48	(132,252.37)	(32.979)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596708	338,534.67	58,288.16	17.218
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596890	119,556.17	3,568.01	2.984
0039596972	121,078.18	(405.60)	(0.335)
0039597161	382,184.12	148,148.33	38.764
0039597439	105,503.35	793.42	0.752
0039597752	133,746.81	320,405.23	239.561
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,734.33)	(7.316)
0039598238	374,284.32	(378.39)	(0.101)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039598341	103,680.12	(926.45)	(0.894)
0039598703	555,289.73	100,491.90	18.097
0039599776	228,048.73	(18,104.26)	(7.939)
0039600016	212,298.02	12,039.46	5.671
0039600435	111,317.20	40,864.90	36.710
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603142	328,047.19	102,034.77	31.104
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039603487	201,112.96	58,806.72	29.241
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	10	1,513,627.39	603,833.70	0.009 %	0	0.00	0.00	0.000 %	10	1,513,627.39	603,833.70	0.009 %

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	0039462901	43,000.00	4.375 %	MI	90.00	360	35,343.54	05/31/2026	29,488.58	29,488.58
Summary	0039473268	62,000.00	4.250 %	IL	95.00	360	54,009.78	04/30/2026	1,087.50	7,325.31
Summary	0039528609	143,000.00	4.375 %	NV	95.00	360	122,315.49	11/30/2025	1,223.00	14,111.26
Summary	0039538600	210,000.00	4.000 %	MN	95.00	360	169,323.37	01/31/2026	6,030.54	(2,643.53)
Summary	0039541463	104,000.00	4.125 %	FL	90.00	360	98,343.82	01/31/2026	54.00	20,552.45
Summary	0039557102	142,000.00	3.625 %	MI	97.00	360	119,582.96	11/30/2024	(5,975.91)	58.95
Summary	0039579898	333,000.00	4.125 %	CA	95.00	360	326,258.47	05/31/2026	103,627.43	103,627.43
Summary	0039582554	88,000.00	3.375 %	AR	95.00	360	72,519.03	02/28/2026	(255.00)	11,776.62
Summary	0039597161	409,000.00	4.500 %	IL	95.00	360	382,184.12	05/31/2026	148,148.33	148,148.33
Summary	0039597752	145,000.00	4.250 %	OH	95.00	360	133,746.81	05/31/2026	320,405.23	320,405.23

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

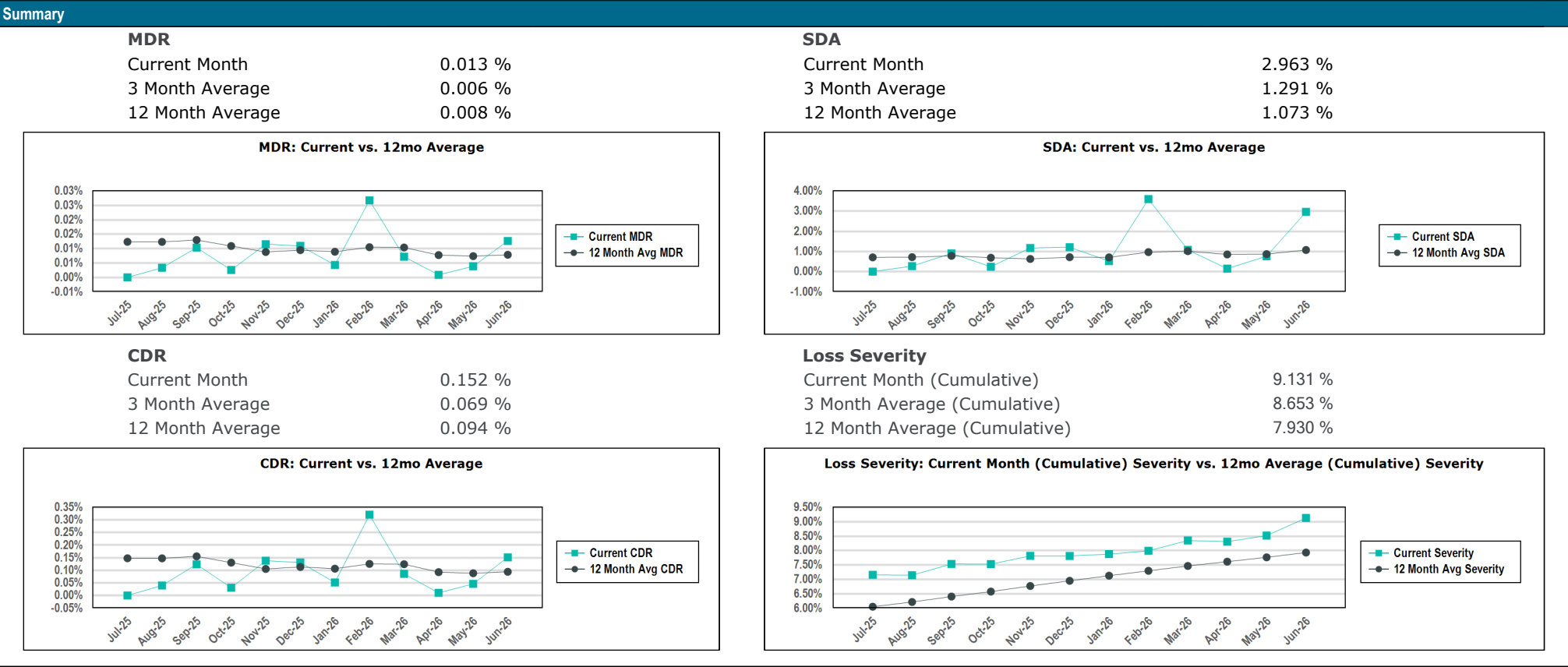
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
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Realized Loss Report - Collateral



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.

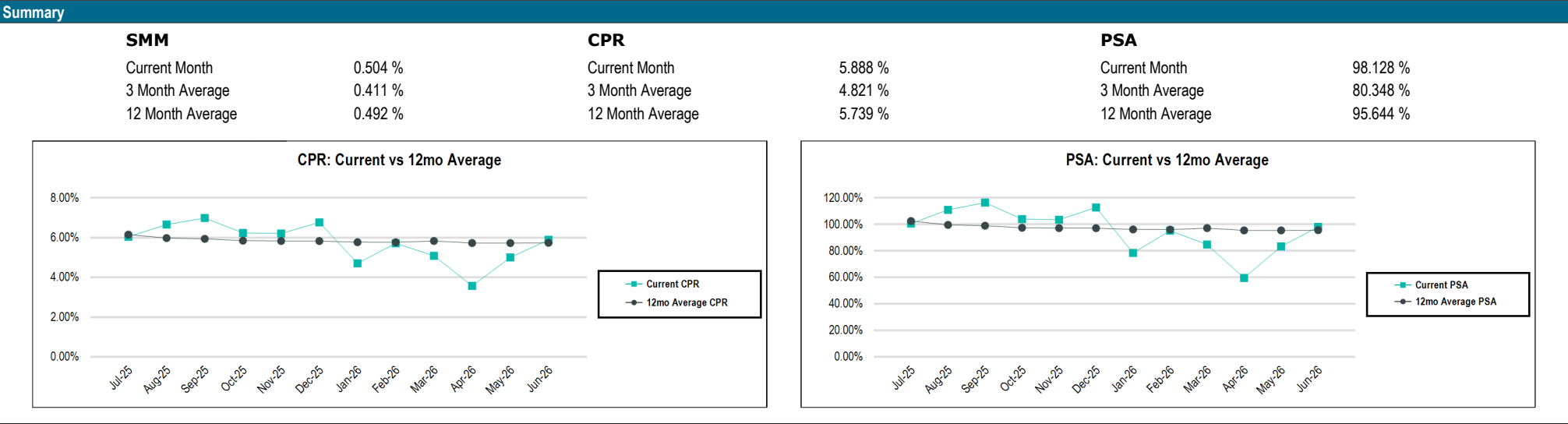
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Prepayment Rates



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
191	33,596,475.82

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Bond Retirement Detail – Effective October 2023

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

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

Bond Retirement Detail – Effective April 2024

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

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

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Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XGP3	123,497,084	5,575,540	117,921,544
2M-2H	N/A	676,272,216	(5,575,540)	681,847,756
2B-1	30711XGQ1	102,914,000	200,000	102,714,000
2B-1H	N/A	97,028,325	(200,000)	97,228,325

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>

Bond Retirement Detail – Effective March 2026

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2C	30711XGN8	38,324,475	31,757,758	6,566,717
2M-2CH	N/A	221,600,547	(31,757,758)	253,358,305
2B-1	30711XGQ1	102,714,000	3,260,000	99,454,000
2B-1H	N/A	97,228,325	(3,260,000)	100,488,325

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-feb-2026>