

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:32 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		10/30/2020	0.00000 %	21,552,629,304.14	0.00	1,089,993,837.92	0.00	20,462,635,466.21	1,089,993,837.92	0.00
2M-1	30711XGK4	11/24/2020	1.29925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	11/24/2020	3.79925 %	61,077,074.22	193,372.56	1,715,731.72	0.00	59,361,342.50	1,909,104.28	0.00
2M-AH		10/30/2020	0.00000 %	3,214,783.57	0.00	90,307.31	0.00	3,124,476.26	90,307.31	0.00
2M-2B	30711XGM0	11/24/2020	3.79925 %	265,923,000.00	841,923.30	0.00	0.00	265,923,000.00	841,923.30	0.00
2M-BH		10/30/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	11/24/2020	3.79925 %	246,928,000.00	781,784.34	0.00	0.00	246,928,000.00	781,784.34	0.00
2M-CH		10/30/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	11/24/2020	3.79925 %	573,928,074.22	1,817,080.20	1,715,731.72	0.00	572,212,342.49	3,532,811.92	0.00
2M-2H		10/30/2020	0.00000 %	30,208,061.57	0.00	90,307.31	0.00	30,117,754.26	90,307.31	0.00
2B-1	30711XGQ1	11/24/2020	5.64925 %	189,945,000.00	894,205.66	0.00	0.00	189,945,000.00	894,205.66	0.00
2B-1H		10/30/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		10/30/2020	0.00000 %	199,325,098.87	0.00	0.00	17,178.39	199,307,920.48	0.00	634,404.52
2A-I1	30711XGR9	11/24/2020	1.30000 %	0.00	66,166.83	0.00	0.00	0.00	66,166.83	0.00
2A-I2	30711XGS7	11/24/2020	1.80000 %	0.00	91,615.61	0.00	0.00	0.00	91,615.61	0.00
2A-I3	30711XGT5	11/24/2020	2.30000 %	0.00	117,064.39	0.00	0.00	0.00	117,064.39	0.00
2A-I4	30711XGU2	11/24/2020	2.80000 %	0.00	142,513.17	0.00	0.00	0.00	142,513.17	0.00
2B-I1	30711XGZ1	11/24/2020	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	11/24/2020	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	11/24/2020	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	11/24/2020	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	11/24/2020	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	11/24/2020	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	11/24/2020	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	11/24/2020	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	11/24/2020	2.49925 %	61,077,074.22	127,205.73	1,715,731.72	0.00	59,361,342.50	1,842,937.45	0.00
2E-A2	30711XGW8	11/24/2020	1.99925 %	61,077,074.22	101,756.95	1,715,731.72	0.00	59,361,342.50	1,817,488.67	0.00
2E-A3	30711XGX6	11/24/2020	1.49925 %	61,077,074.22	76,308.17	1,715,731.72	0.00	59,361,342.50	1,792,039.89	0.00
2E-A4	30711XGY4	11/24/2020	0.99925 %	61,077,074.22	50,859.39	1,715,731.72	0.00	59,361,342.50	1,766,591.11	0.00
2E-B1	30711XHD9	11/24/2020	2.49925 %	265,923,000.00	553,840.05	0.00	0.00	265,923,000.00	553,840.05	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:32 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	11/24/2020	1.99925 %	265,923,000.00	443,038.80	0.00	0.00	265,923,000.00	443,038.80	0.00
2E-B3	30711XHF4	11/24/2020	1.49925 %	265,923,000.00	332,237.55	0.00	0.00	265,923,000.00	332,237.55	0.00
2E-B4	30711XHG2	11/24/2020	0.99925 %	265,923,000.00	221,436.30	0.00	0.00	265,923,000.00	221,436.30	0.00
2E-C1	30711XHM9	11/24/2020	2.49925 %	246,928,000.00	514,279.00	0.00	0.00	246,928,000.00	514,279.00	0.00
2E-C2	30711XHN7	11/24/2020	1.99925 %	246,928,000.00	411,392.34	0.00	0.00	246,928,000.00	411,392.34	0.00
2E-C3	30711XHP2	11/24/2020	1.49925 %	246,928,000.00	308,505.67	0.00	0.00	246,928,000.00	308,505.67	0.00
2E-C4	30711XHQ0	11/24/2020	0.99925 %	246,928,000.00	205,619.00	0.00	0.00	246,928,000.00	205,619.00	0.00
2E-D1	30711XHR8	11/24/2020	2.49925 %	327,000,074.22	681,045.78	1,715,731.72	0.00	325,284,342.50	2,396,777.50	0.00
2E-D2	30711XHS6	11/24/2020	1.99925 %	327,000,074.22	544,795.75	1,715,731.72	0.00	325,284,342.50	2,260,527.47	0.00
2E-D3	30711XHT4	11/24/2020	1.49925 %	327,000,074.22	408,545.72	1,715,731.72	0.00	325,284,342.50	2,124,277.44	0.00
2E-D4	30711XHU1	11/24/2020	0.99925 %	327,000,074.22	272,295.69	1,715,731.72	0.00	325,284,342.50	1,988,027.41	0.00
2E-D5	30711XHV9	11/24/2020	3.79925 %	327,000,074.22	1,035,295.86	1,715,731.72	0.00	325,284,342.50	2,751,027.58	0.00
2E-F1	30711XHW7	11/24/2020	2.49925 %	512,851,000.00	1,068,119.05	0.00	0.00	512,851,000.00	1,068,119.05	0.00
2E-F2	30711XHX5	11/24/2020	1.99925 %	512,851,000.00	854,431.13	0.00	0.00	512,851,000.00	854,431.13	0.00
2E-F3	30711XHY3	11/24/2020	1.49925 %	512,851,000.00	640,743.22	0.00	0.00	512,851,000.00	640,743.22	0.00
2E-F4	30711XHZ0	11/24/2020	0.99925 %	512,851,000.00	427,055.30	0.00	0.00	512,851,000.00	427,055.30	0.00
2E-F5	30711XJA3	11/24/2020	3.79925 %	512,851,000.00	1,623,707.63	0.00	0.00	512,851,000.00	1,623,707.63	0.00
2X-1	30711XJB1	11/24/2020	1.30000 %	0.00	354,250.08	0.00	0.00	0.00	354,250.08	0.00
2X-2	30711XJC9	11/24/2020	1.80000 %	0.00	490,500.11	0.00	0.00	0.00	490,500.11	0.00
2X-3	30711XJD7	11/24/2020	2.30000 %	0.00	626,750.14	0.00	0.00	0.00	626,750.14	0.00
2X-4	30711XJE5	11/24/2020	2.80000 %	0.00	763,000.17	0.00	0.00	0.00	763,000.17	0.00
2Y-1	30711XJF2	11/24/2020	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	11/24/2020	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	11/24/2020	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	11/24/2020	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				29,655,136,667.57	25,091,704.30	1,109,047,501.46	17,178.39	28,546,071,987.70	1,134,139,205.76	634,404.52

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

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:32 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	21,552,629,304.14	38,792,855.92	1,051,200,982.00	0.00	0.00	1,089,993,837.92	20,462,635,466.21	0.53303485	1,089,993,837.92
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	246,928,000.00	61,077,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	59,361,342.50	0.24039940	1,715,731.72
2M-AH	12,997,022.00	3,214,783.57	90,307.31	0.00	0.00	0.00	90,307.31	3,124,476.26	0.24039940	90,307.31
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	573,928,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	572,212,342.49	0.75312998	1,715,731.72
2M-2H	39,990,300.00	30,208,061.57	90,307.31	0.00	0.00	0.00	90,307.31	30,117,754.26	0.75312649	90,307.31
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,325,098.87	0.00	0.00	0.00	17,178.39	17,178.39	199,307,920.48	0.99682706	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	61,077,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	59,361,342.50	0.24039940	1,715,731.72
2E-A2	246,928,000.00	61,077,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	59,361,342.50	0.24039940	1,715,731.72
2E-A3	246,928,000.00	61,077,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	59,361,342.50	0.24039940	1,715,731.72
2E-A4	246,928,000.00	61,077,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	59,361,342.50	0.24039940	1,715,731.72
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Distribution Date: 25-Nov-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	327,000,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	325,284,342.50	0.63426676	1,715,731.72
2E-D2	512,851,000.00	327,000,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	325,284,342.50	0.63426676	1,715,731.72
2E-D3	512,851,000.00	327,000,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	325,284,342.50	0.63426676	1,715,731.72
2E-D4	512,851,000.00	327,000,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	325,284,342.50	0.63426676	1,715,731.72
2E-D5	512,851,000.00	327,000,074.22	1,715,731.72	0.00	0.00	0.00	1,715,731.72	325,284,342.50	0.63426676	1,715,731.72
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	29,655,136,667.57	57,846,519.46	1,051,200,982.00	0.00	17,178.39	1,109,064,679.85	28,546,071,987.70	0.58309816	1,109,047,501.46

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Distribution Date: 25-Nov-2020
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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	561.42829016	1.01052203	27.38292213	0.00000000	0.00000000	28.39344416	533.03484600	0.53303485	28.39344416
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	247.34770549	6.94830768	0.00000000	0.00000000	0.00000000	6.94830768	240.39939780	0.24039940	6.94830768
2M-AH	12,997,022.00	247.34770550	6.94830785	0.00000000	0.00000000	0.00000000	6.94830785	240.39939765	0.24039940	6.94830785
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	755.38817764	2.25819840	0.00000000	0.00000000	0.00000000	2.25819840	753.12997923	0.75312998	2.25819840
2M-2H	39,990,300.00	755.38472004	2.25823037	0.00000000	0.00000000	0.00000000	2.25823037	753.12648967	0.75312649	2.25823037
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	996.91297913	0.00000000	0.00000000	0.00000000	0.08591673	0.08591673	996.82706240	0.99682706	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	247.34770549	6.94830768	0.00000000	0.00000000	0.00000000	6.94830768	240.39939780	0.24039940	6.94830768
2E-A2	246,928,000.00	247.34770549	6.94830768	0.00000000	0.00000000	0.00000000	6.94830768	240.39939780	0.24039940	6.94830768
2E-A3	246,928,000.00	247.34770549	6.94830768	0.00000000	0.00000000	0.00000000	6.94830768	240.39939780	0.24039940	6.94830768
2E-A4	246,928,000.00	247.34770549	6.94830768	0.00000000	0.00000000	0.00000000	6.94830768	240.39939780	0.24039940	6.94830768
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:32 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	637.61223868	3.34547797	0.00000000	0.00000000	0.00000000	3.34547797	634.26676072	0.63426676	3.34547797
2E-D2	512,851,000.00	637.61223868	3.34547797	0.00000000	0.00000000	0.00000000	3.34547797	634.26676072	0.63426676	3.34547797
2E-D3	512,851,000.00	637.61223868	3.34547797	0.00000000	0.00000000	0.00000000	3.34547797	634.26676072	0.63426676	3.34547797
2E-D4	512,851,000.00	637.61223868	3.34547797	0.00000000	0.00000000	0.00000000	3.34547797	634.26676072	0.63426676	3.34547797
2E-D5	512,851,000.00	637.61223868	3.34547797	0.00000000	0.00000000	0.00000000	3.34547797	634.26676072	0.63426676	3.34547797
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:33 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	21,552,629,304.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,462,635,466.21
2M-1	N/A	N/A	1.29925 %	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	10/26/20 - 11/24/20	30	3.79925 %	61,077,074.22	193,372.56	0.00	0.00	0.00	0.00	193,372.56	0.00	59,361,342.50
2M-AH	N/A	N/A	0.00000 %	3,214,783.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,124,476.26
2M-2B	10/26/20 - 11/24/20	30	3.79925 %	265,923,000.00	841,923.30	0.00	0.00	0.00	0.00	841,923.30	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	10/26/20 - 11/24/20	30	3.79925 %	246,928,000.00	781,784.34	0.00	0.00	0.00	0.00	781,784.34	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	10/26/20 - 11/24/20	30	3.79925 %	573,928,074.22	1,817,080.20	0.00	0.00	0.00	0.00	1,817,080.20	0.00	572,212,342.49
2M-2H	N/A	N/A	0.00000 %	30,208,061.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,117,754.26
2B-1	10/26/20 - 11/24/20	30	5.64925 %	189,945,000.00	894,205.66	0.00	0.00	0.00	0.00	894,205.66	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,325,098.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,307,920.48
2A-I1	10/26/20 - 11/24/20	30	1.30000 %	61,077,074.22	66,166.83	0.00	0.00	0.00	0.00	66,166.83	0.00	59,361,342.50
2A-I2	10/26/20 - 11/24/20	30	1.80000 %	61,077,074.22	91,615.61	0.00	0.00	0.00	0.00	91,615.61	0.00	59,361,342.50
2A-I3	10/26/20 - 11/24/20	30	2.30000 %	61,077,074.22	117,064.39	0.00	0.00	0.00	0.00	117,064.39	0.00	59,361,342.50
2A-I4	10/26/20 - 11/24/20	30	2.80000 %	61,077,074.22	142,513.17	0.00	0.00	0.00	0.00	142,513.17	0.00	59,361,342.50
2B-I1	10/26/20 - 11/24/20	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	10/26/20 - 11/24/20	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	10/26/20 - 11/24/20	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	10/26/20 - 11/24/20	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	10/26/20 - 11/24/20	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	10/26/20 - 11/24/20	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	10/26/20 - 11/24/20	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	10/26/20 - 11/24/20	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	10/26/20 - 11/24/20	30	2.49925 %	61,077,074.22	127,205.73	0.00	0.00	0.00	0.00	127,205.73	0.00	59,361,342.50
2E-A2	10/26/20 - 11/24/20	30	1.99925 %	61,077,074.22	101,756.95	0.00	0.00	0.00	0.00	101,756.95	0.00	59,361,342.50
2E-A3	10/26/20 - 11/24/20	30	1.49925 %	61,077,074.22	76,308.17	0.00	0.00	0.00	0.00	76,308.17	0.00	59,361,342.50
2E-A4	10/26/20 - 11/24/20	30	0.99925 %	61,077,074.22	50,859.39	0.00	0.00	0.00	0.00	50,859.39	0.00	59,361,342.50
2E-B1	10/26/20 - 11/24/20	30	2.49925 %	265,923,000.00	553,840.05	0.00	0.00	0.00	0.00	553,840.05	0.00	265,923,000.00
2E-B2	10/26/20 - 11/24/20	30	1.99925 %	265,923,000.00	443,038.80	0.00	0.00	0.00	0.00	443,038.80	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:33 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	10/26/20 - 11/24/20	30	1.49925 %	265,923,000.00	332,237.55	0.00	0.00	0.00	0.00	332,237.55	0.00	265,923,000.00
2E-B4	10/26/20 - 11/24/20	30	0.99925 %	265,923,000.00	221,436.30	0.00	0.00	0.00	0.00	221,436.30	0.00	265,923,000.00
2E-C1	10/26/20 - 11/24/20	30	2.49925 %	246,928,000.00	514,279.00	0.00	0.00	0.00	0.00	514,279.00	0.00	246,928,000.00
2E-C2	10/26/20 - 11/24/20	30	1.99925 %	246,928,000.00	411,392.34	0.00	0.00	0.00	0.00	411,392.34	0.00	246,928,000.00
2E-C3	10/26/20 - 11/24/20	30	1.49925 %	246,928,000.00	308,505.67	0.00	0.00	0.00	0.00	308,505.67	0.00	246,928,000.00
2E-C4	10/26/20 - 11/24/20	30	0.99925 %	246,928,000.00	205,619.00	0.00	0.00	0.00	0.00	205,619.00	0.00	246,928,000.00
2E-D1	10/26/20 - 11/24/20	30	2.49925 %	327,000,074.22	681,045.78	0.00	0.00	0.00	0.00	681,045.78	0.00	325,284,342.50
2E-D2	10/26/20 - 11/24/20	30	1.99925 %	327,000,074.22	544,795.75	0.00	0.00	0.00	0.00	544,795.75	0.00	325,284,342.50
2E-D3	10/26/20 - 11/24/20	30	1.49925 %	327,000,074.22	408,545.72	0.00	0.00	0.00	0.00	408,545.72	0.00	325,284,342.50
2E-D4	10/26/20 - 11/24/20	30	0.99925 %	327,000,074.22	272,295.69	0.00	0.00	0.00	0.00	272,295.69	0.00	325,284,342.50
2E-D5	10/26/20 - 11/24/20	30	3.79925 %	327,000,074.22	1,035,295.86	0.00	0.00	0.00	0.00	1,035,295.86	0.00	325,284,342.50
2E-F1	10/26/20 - 11/24/20	30	2.49925 %	512,851,000.00	1,068,119.05	0.00	0.00	0.00	0.00	1,068,119.05	0.00	512,851,000.00
2E-F2	10/26/20 - 11/24/20	30	1.99925 %	512,851,000.00	854,431.13	0.00	0.00	0.00	0.00	854,431.13	0.00	512,851,000.00
2E-F3	10/26/20 - 11/24/20	30	1.49925 %	512,851,000.00	640,743.22	0.00	0.00	0.00	0.00	640,743.22	0.00	512,851,000.00
2E-F4	10/26/20 - 11/24/20	30	0.99925 %	512,851,000.00	427,055.30	0.00	0.00	0.00	0.00	427,055.30	0.00	512,851,000.00
2E-F5	10/26/20 - 11/24/20	30	3.79925 %	512,851,000.00	1,623,707.63	0.00	0.00	0.00	0.00	1,623,707.63	0.00	512,851,000.00
2X-1	10/26/20 - 11/24/20	30	1.30000 %	327,000,074.22	354,250.08	0.00	0.00	0.00	0.00	354,250.08	0.00	325,284,342.50
2X-2	10/26/20 - 11/24/20	30	1.80000 %	327,000,074.22	490,500.11	0.00	0.00	0.00	0.00	490,500.11	0.00	325,284,342.50
2X-3	10/26/20 - 11/24/20	30	2.30000 %	327,000,074.22	626,750.14	0.00	0.00	0.00	0.00	626,750.14	0.00	325,284,342.50
2X-4	10/26/20 - 11/24/20	30	2.80000 %	327,000,074.22	763,000.17	0.00	0.00	0.00	0.00	763,000.17	0.00	325,284,342.50
2Y-1	10/26/20 - 11/24/20	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	10/26/20 - 11/24/20	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	10/26/20 - 11/24/20	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	10/26/20 - 11/24/20	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					25,091,704.30	0.00	0.00	0.00	0.00	25,091,704.30	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2020
13-Nov-2020 1:03:33 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	561.42829016	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	533.03484600
2M-1	379,890,000.00	1.29925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	3.79925 %	247.34770549	0.78311313	0.00000000	0.00000000	0.00000000	0.00000000	0.78311313	0.00000000	240.39939780
2M-AH	12,997,022.00	0.00000 %	247.34770550	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	240.39939765
2M-2B	265,923,000.00	3.79925 %	1000.00000000	3.16604167	0.00000000	0.00000000	0.00000000	0.00000000	3.16604167	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.79925 %	1000.00000000	3.16604168	0.00000000	0.00000000	0.00000000	0.00000000	3.16604168	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.79925 %	755.38817764	2.39159045	0.00000000	0.00000000	0.00000000	0.00000000	2.39159045	0.00000000	753.12997923
2M-2H	39,990,300.00	0.00000 %	755.38472004	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	753.12648967
2B-1	189,945,000.00	5.64925 %	1000.00000000	4.70770834	0.00000000	0.00000000	0.00000000	0.00000000	4.70770834	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	996.91297913	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.82706240
2A-I1	0.00	1.30000 %	247.34770549	0.26796001	0.00000000	0.00000000	0.00000000	0.00000000	0.26796001	0.00000000	240.39939780
2A-I2	0.00	1.80000 %	247.34770549	0.37102155	0.00000000	0.00000000	0.00000000	0.00000000	0.37102155	0.00000000	240.39939780
2A-I3	0.00	2.30000 %	247.34770549	0.47408309	0.00000000	0.00000000	0.00000000	0.00000000	0.47408309	0.00000000	240.39939780
2A-I4	0.00	2.80000 %	247.34770549	0.57714463	0.00000000	0.00000000	0.00000000	0.00000000	0.57714463	0.00000000	240.39939780
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.49925 %	247.34770549	0.51515312	0.00000000	0.00000000	0.00000000	0.00000000	0.51515312	0.00000000	240.39939780
2E-A2	246,928,000.00	1.99925 %	247.34770549	0.41209158	0.00000000	0.00000000	0.00000000	0.00000000	0.41209158	0.00000000	240.39939780
2E-A3	246,928,000.00	1.49925 %	247.34770549	0.30903004	0.00000000	0.00000000	0.00000000	0.00000000	0.30903004	0.00000000	240.39939780

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	246,928,000.00	0.99925 %	247.34770549	0.20596850	0.00000000	0.00000000	0.00000000	0.00000000	0.20596850	0.00000000	240.39939780
2E-B1	265,923,000.00	2.49925 %	1000.00000000	2.08270834	0.00000000	0.00000000	0.00000000	0.00000000	2.08270834	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.99925 %	1000.00000000	1.66604167	0.00000000	0.00000000	0.00000000	0.00000000	1.66604167	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.49925 %	1000.00000000	1.24937501	0.00000000	0.00000000	0.00000000	0.00000000	1.24937501	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.99925 %	1000.00000000	0.83270834	0.00000000	0.00000000	0.00000000	0.00000000	0.83270834	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.49925 %	1000.00000000	2.08270832	0.00000000	0.00000000	0.00000000	0.00000000	2.08270832	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.99925 %	1000.00000000	1.66604168	0.00000000	0.00000000	0.00000000	0.00000000	1.66604168	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.49925 %	1000.00000000	1.24937500	0.00000000	0.00000000	0.00000000	0.00000000	1.24937500	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.99925 %	1000.00000000	0.83270832	0.00000000	0.00000000	0.00000000	0.00000000	0.83270832	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.49925 %	637.61223868	1.32796032	0.00000000	0.00000000	0.00000000	0.00000000	1.32796032	0.00000000	634.26676072
2E-D2	512,851,000.00	1.99925 %	637.61223868	1.06228856	0.00000000	0.00000000	0.00000000	0.00000000	1.06228856	0.00000000	634.26676072
2E-D3	512,851,000.00	1.49925 %	637.61223868	0.79661680	0.00000000	0.00000000	0.00000000	0.00000000	0.79661680	0.00000000	634.26676072
2E-D4	512,851,000.00	0.99925 %	637.61223868	0.53094503	0.00000000	0.00000000	0.00000000	0.00000000	0.53094503	0.00000000	634.26676072
2E-D5	512,851,000.00	3.79925 %	637.61223868	2.01870691	0.00000000	0.00000000	0.00000000	0.00000000	2.01870691	0.00000000	634.26676072
2E-F1	512,851,000.00	2.49925 %	1000.00000000	2.08270833	0.00000000	0.00000000	0.00000000	0.00000000	2.08270833	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.99925 %	1000.00000000	1.66604166	0.00000000	0.00000000	0.00000000	0.00000000	1.66604166	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.49925 %	1000.00000000	1.24937500	0.00000000	0.00000000	0.00000000	0.00000000	1.24937500	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.99925 %	1000.00000000	0.83270833	0.00000000	0.00000000	0.00000000	0.00000000	0.83270833	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.79925 %	1000.00000000	3.16604166	0.00000000	0.00000000	0.00000000	0.00000000	3.16604166	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	637.61223868	0.69074659	0.00000000	0.00000000	0.00000000	0.00000000	0.69074659	0.00000000	634.26676072
2X-2	0.00	1.80000 %	637.61223868	0.95641836	0.00000000	0.00000000	0.00000000	0.00000000	0.95641836	0.00000000	634.26676072
2X-3	0.00	2.30000 %	637.61223868	1.22209012	0.00000000	0.00000000	0.00000000	0.00000000	1.22209012	0.00000000	634.26676072
2X-4	0.00	2.80000 %	637.61223868	1.48776188	0.00000000	0.00000000	0.00000000	0.00000000	1.48776188	0.00000000	634.26676072
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,463,362.63
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(17,178.39)
Total Deposits	4,446,184.24
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,427,017.58
Total Withdrawals (Pool Distribution Amount)	4,446,184.24
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,091,817,055.34
Total Principal Reduction Cumulative	18,524,249,180.49
Scheduled Principal Current	40,598,894.95
Scheduled Principal Cumulative	2,499,023,499.21
Unscheduled Principal Current	1,051,200,982.00
Unscheduled Principal Cumulative	16,024,591,276.75
Senior Reduction Amount	1,089,993,837.92
Subordinate Reduction Amount	1,806,039.03
Calculated Tranche Write-down Amount	17,178.39
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	36,766.35
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	108935
Period Reference Pool Removal Loan Count	4298
Period Ending Loan Count	104638
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	21,464,215,809.28
Period PIF Loan Count Current	4291
PIF Loan Count Cumulative	65670
Period PIF Loan UPB Current	1,042,855,819.13
PIF Loan UPB Cumulative	15,514,574,333.40
Period Partial Prepayment Amount	9,986,994.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	183
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	31,394,507.11
Credit Event Amount Current	1,198,204.16
Credit Event Amount Cumulative	32,279,751.29
Total Active Modified Loan Count	1011
Total Active Modified Loan UPB	240,677,498.83
Libor Rate	0.149250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.551507%
Subordinate Percentage	4.448493%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.450000 %	4.670000 %
2M-1	0.00	0.00	3.000000 %	4.450000 %	4.670000 %
2M-1H	0.00	0.00	3.000000 %	4.450000 %	4.670000 %
2M-2A	0.00	0.00	2.350000 %	4.160000 %	4.380000 %
2M-2B	0.00	0.00	1.650000 %	2.920000 %	3.070000 %
2M-2C	0.00	0.00	1.000000 %	1.770000 %	1.860000 %
2M-2	0.00	0.00	1.000000 %	1.770000 %	1.860000 %
2M-2H	0.00	0.00	1.000000 %	1.770000 %	1.860000 %
2B-1	0.00	0.00	0.500000 %	0.880000 %	0.930000 %
2B-1H	0.00	0.00	0.500000 %	0.880000 %	0.930000 %
2B-2H	17,178.39	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1111	222,119,917.77	1.061756 %	1.034838 %
60 Days	550	117,177,743.98	0.525622 %	0.545921 %
90 Days	559	126,151,795.82	0.534223 %	0.587731 %
120 Days	585	132,351,345.08	0.559070 %	0.616614 %
150 Days	1072	255,285,312.54	1.024484 %	1.189353 %
180+ Days	1851	453,956,901.00	1.768956 %	2.114948 %
Totals	5728	1,307,043,016.19	5.474111 %	6.089405 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	455	115,530,295.49	36,766.35	0.031824

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	257,893.26	60.15	0.023324
Summary	0039435537	168,200.86	82.04	0.048775
Summary	0039435811	379,147.00	134.98	0.035601
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	170,773.96	53.37	0.031252
Summary	0039436726	287,026.82	33.91	0.011814
Summary	0039437085	236,159.97	98.40	0.041667
Summary	0039437278	321,133.79	207.74	0.064690
Summary	0039437321	188,101.71	78.39	0.041674
Summary	0039437472	366,998.59	23.06	0.006283
Summary	0039438352	341,551.30	335.07	0.098102
Summary	0039438676	314,883.38	126.24	0.040091
Summary	0039439366	378,426.30	557.72	0.147379
Summary	0039439393	114,769.31	21.67	0.018881
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	162,664.49	27.43	0.016863
Summary	0039440702	169,112.26	6.68	0.003950
Summary	0039442668	406,487.12	98.75	0.024294
Summary	0039443090	121,586.70	69.86	0.057457
Summary	0039443320	399,982.86	17.49	0.004373
Summary	0039443529	211,084.00	25.82	0.012232
Summary	0039443872	145,642.74	64.93	0.044582
Summary	0039444033	305,940.49	90.25	0.029499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039444053	119,869.96	34.87	0.029090
Summary	0039444679	219,635.00	114.01	0.051909
Summary	0039444760	467,151.63	177.37	0.037968
Summary	0039445539	262,373.71	130.63	0.049788
Summary	0039446507	389,698.00	162.37	0.041666
Summary	0039446577	118,804.55	12.38	0.010420
Summary	0039446745	267,985.52	83.75	0.031252
Summary	0039446758	160,139.03	57.89	0.036150
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039447630	385,402.64	120.44	0.031250
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	162,724.41	51.88	0.031882
Summary	0039448455	283,429.35	50.17	0.017701
Summary	0039448579	222,454.02	52.22	0.023475
Summary	0039448816	373,865.51	155.78	0.041667
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	402,744.06	117.26	0.029115
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	360,633.83	37.57	0.010418
Summary	0039450531	252,055.38	125.61	0.049834
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	216,450.80	90.19	0.041668
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	295,443.54	246.20	0.083332
Summary	0039451419	189,982.35	35.89	0.018891
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	323,629.28	10.48	0.003238
Summary	0039451925	171,851.49	48.46	0.028199
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	156,324.32	61.70	0.039469
Summary	0039454204	275,063.05	73.58	0.026750
Summary	0039454431	198,630.80	144.83	0.072914
Summary	0039454970	135,175.03	39.55	0.029258
Summary	0039455187	151,163.25	43.78	0.028962

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455561	334,394.99	351.13	0.105005
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	180,112.08	24.75	0.013741
Summary	0039459399	112,451.07	46.85	0.041663
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	299,933.89	75.49	0.025169
Summary	0039460702	182,543.54	97.48	0.053401
Summary	0039461216	260,917.19	109.19	0.041849
Summary	0039461345	311,002.29	19.42	0.006244
Summary	0039461507	233,653.50	267.73	0.114584
Summary	0039462451	411,858.61	119.22	0.028947
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	297,435.61	76.58	0.025747
Summary	0039463537	287,561.88	179.73	0.062501
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	223,940.69	93.31	0.041667
Summary	0039464255	384,716.79	94.92	0.024673
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465011	210,186.65	5.93	0.002821
Summary	0039465259	38,543.94	11.41	0.029603
Summary	0039465415	149,583.55	42.34	0.028305
Summary	0039466169	391,142.27	43.46	0.011111
Summary	0039466229	232,759.30	36.22	0.015561
Summary	0039466301	104,857.30	56.23	0.053625
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,797.37	24.06	0.028374
Summary	0039466464	304,203.33	210.85	0.069312
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	286,983.14	177.83	0.061965
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	301,016.75	38.04	0.012637

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	170,463.55	134.02	0.078621
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	160,352.99	7.23	0.004509
Summary	0039472886	282,116.52	73.04	0.025890
Summary	0039472940	115,434.84	22.14	0.019180
Summary	0039473264	311,945.33	181.48	0.058177
Summary	0039473651	308,368.46	208.86	0.067731
Summary	0039473924	138,712.65	32.75	0.023610
Summary	0039474060	377,829.12	51.34	0.013588
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	295,327.09	67.66	0.022910
Summary	0039474766	262,181.07	106.78	0.040728
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	184,102.69	31.42	0.017067
Summary	0039475820	331,745.66	71.67	0.021604
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	405,238.73	106.14	0.026192
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	315,089.31	55.25	0.017535
Summary	0039479461	299,309.81	77.48	0.025886
Summary	0039479526	91,310.08	12.75	0.013963
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	159,851.95	53.83	0.033675
Summary	0039480117	434,975.31	276.53	0.063574
Summary	0039480392	46,078.83	34.59	0.075067
Summary	0039480394	191,307.78	51.85	0.027103
Summary	0039480398	367,024.48	152.93	0.041668
Summary	0039480669	285,541.71	4.52	0.001583
Summary	0039480749	288,377.18	74.23	0.025741
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	342,288.95	177.00	0.051711
Summary	0039480795	182,919.23	76.22	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480837	410,020.05	124.26	0.030306
Summary	0039481523	197,213.02	143.80	0.072916
Summary	0039481548	216,158.15	75.96	0.035141
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	121,139.07	63.09	0.052081
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	128,038.01	4.91	0.003835
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,108.31	69.35	0.047465
Summary	0039483449	229,452.99	47.80	0.020832
Summary	0039484057	243,941.81	112.13	0.045966
Summary	0039484062	390,711.48	244.19	0.062499
Summary	0039484208	293,756.09	99.88	0.034001
Summary	0039484419	246,877.02	18.82	0.007623
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484688	271,259.65	21.54	0.007941
Summary	0039484882	311,703.35	82.03	0.026317
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	193,234.85	106.46	0.055094
Summary	0039486591	105,486.49	22.31	0.021150
Summary	0039486740	64,972.32	21.49	0.033076
Summary	0039487251	95,847.93	59.98	0.062578
Summary	0039487290	265,496.48	248.90	0.093749
Summary	0039488729	315,136.61	42.28	0.013416
Summary	0039489531	142,902.11	3.69	0.002582
Summary	0039490173	309,540.85	124.88	0.040344
Summary	0039491080	275,413.15	156.68	0.056889
Summary	0039491221	258,159.03	58.69	0.022734
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	335,268.66	77.63	0.023155
Summary	0039492533	186,678.10	5.08	0.002721
Summary	0039492626	172,911.21	45.17	0.026123
Summary	0039493057	228,132.24	102.00	0.044711

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493150	225,310.76	93.88	0.041667
Summary	0039493193	352,575.48	73.45	0.020832
Summary	0039493195	604,810.56	35.67	0.005898
Summary	0039493360	95,735.36	11.08	0.011574
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,405.22	35.88	0.062503
Summary	0039494162	222,623.42	74.98	0.033680
Summary	0039494928	272,852.71	27.09	0.009928
Summary	0039495376	412,926.90	100.87	0.024428
Summary	0039495802	331,971.69	93.65	0.028210
Summary	0039496277	500,928.82	106.05	0.021171
Summary	0039496341	157,551.46	49.23	0.031247
Summary	0039496424	257,147.07	124.48	0.048408
Summary	0039496488	294,563.93	55.25	0.018757
Summary	0039496545	278,561.42	58.54	0.021015
Summary	0039496851	106,272.93	11.67	0.010981
Summary	0039497036	245,076.32	69.79	0.028477
Summary	0039497243	389,328.12	127.57	0.032767
Summary	0039497247	319,406.99	161.51	0.050566
Summary	0039497293	158,013.94	20.07	0.012701
Summary	0039497384	342,585.36	4.86	0.001419
Summary	0039497528	159,205.55	38.49	0.024176
Summary	0039498350	159,421.15	30.26	0.018981
Summary	0039498534	154,368.63	32.16	0.020833
Summary	0039498539	144,900.14	13.09	0.009034
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	304,127.46	41.71	0.013715
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	374,482.71	46.43	0.012398
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	441,693.96	28.59	0.006473
Summary	0039500223	347,517.52	127.07	0.036565
Summary	0039500373	144,652.78	69.82	0.048267
Summary	0039500489	381,346.87	317.79	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500615	272,987.97	63.08	0.023107
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	272,945.74	46.81	0.017150
Summary	0039501465	57,919.25	44.25	0.076399
Summary	0039501764	257,837.55	4.75	0.001842
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	79,424.98	1.24	0.001561
Summary	0039501910	98,040.95	41.89	0.042727
Summary	0039502209	165,408.77	79.15	0.047851
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	281,619.61	39.67	0.014086
Summary	0039503589	319,318.20	81.10	0.025398
Summary	0039503669	292,987.93	6.46	0.002205
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	251,856.07	122.54	0.048655
Summary	0039504429	176,326.98	24.67	0.013991
Summary	0039504514	171,155.38	15.15	0.008852
Summary	0039504896	329,219.93	82.10	0.024938
Summary	0039504900	276,386.63	44.61	0.016140
Summary	0039506011	289,568.70	271.47	0.093750
Summary	0039506739	347,327.98	61.28	0.017643
Summary	0039506874	63,395.30	52.83	0.083334
Summary	0039507186	90,815.05	24.89	0.027407
Summary	0039507253	147,457.92	9.22	0.006253
Summary	0039507551	234,536.82	195.45	0.083334
Summary	0039507733	209,435.14	36.05	0.017213
Summary	0039507735	282,346.22	58.82	0.020833
Summary	0039508264	367,535.47	9.78	0.002661
Summary	0039508339	267,942.97	70.09	0.026159
Summary	0039510362	150,160.32	72.62	0.048362
Summary	0039510619	352,551.58	154.40	0.043795

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039510732	195,703.56	39.83	0.020352
Summary	0039510767	284,820.53	71.22	0.025005
Summary	0039510796	218,683.24	42.02	0.019215
Summary	0039510825	231,163.68	46.11	0.019947
Summary	0039511188	253,745.80	52.86	0.020832
Summary	0039512200	209,594.14	50.64	0.024161
Summary	0039512837	108,219.18	18.68	0.017261
Summary	0039512951	106,830.01	23.23	0.021745
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513262	208,332.21	9.35	0.004488
Summary	0039514097	272,468.59	152.97	0.056142
Summary	0039514171	317,235.82	383.65	0.120935
Summary	0039514522	212,475.27	38.11	0.017936
Summary	0039514722	168,805.03	17.58	0.010414
Summary	0039514914	303,344.49	52.60	0.017340
Summary	0039515276	216,504.17	56.31	0.026009
Summary	0039515603	184,264.19	134.36	0.072917
Summary	0039515806	135,236.06	36.82	0.027226
Summary	0039515837	178,108.32	57.71	0.032402
Summary	0039516221	148,346.41	24.70	0.016650
Summary	0039516270	361,285.77	103.57	0.028667
Summary	0039517935	329,744.25	65.58	0.019888
Summary	0039518387	568,413.66	120.86	0.021263
Summary	0039518623	237,637.13	34.96	0.014712
Summary	0039519036	200,278.01	146.04	0.072919
Summary	0039519123	260,483.80	50.60	0.019425
Summary	0039519217	97,168.05	28.87	0.029711
Summary	0039519241	157,934.24	23.69	0.015000
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	235,693.84	73.65	0.031248
Summary	0039519403	404,936.05	42.18	0.010416
Summary	0039519404	166,856.99	58.49	0.035054
Summary	0039519632	137,117.80	29.67	0.021638
Summary	0039519948	298,405.12	76.08	0.025496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	175,934.77	34.39	0.019547
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	307,550.66	46.50	0.015119
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	127,953.16	35.00	0.027354
Summary	0039523117	346,615.95	89.80	0.025908
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	239,351.96	62.43	0.026083
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	147,024.44	47.49	0.032301
Summary	0039523890	249,953.38	81.81	0.032730
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	142,535.36	49.25	0.034553
Summary	0039525606	269,959.50	53.81	0.019933
Summary	0039526316	309,951.73	87.76	0.028314
Summary	0039526898	174,858.98	72.86	0.041668
Summary	0039527057	411,008.74	50.73	0.012343
Summary	0039527117	302,977.93	125.67	0.041478
Summary	0039527573	308,311.83	224.81	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	238,761.54	9.72	0.004071
Summary	0039529468	178,625.06	35.72	0.019997
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	111,547.14	69.72	0.062503
Summary	0039531022	150,141.37	48.79	0.032496
Summary	0039532026	355,762.39	61.39	0.017256
Summary	0039532203	291,464.62	7.16	0.002457
Summary	0039532356	302,651.90	63.89	0.021110
Summary	0039533461	211,022.44	54.12	0.025647
Summary	0039534406	184,760.34	82.11	0.044441
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	223,550.70	69.92	0.031277
Summary	0039535750	233,910.80	23.30	0.009961

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039535891	321,100.70	163.68	0.050975
Summary	0039536402	252,356.36	95.90	0.038002
Summary	0039537086	146,072.18	19.38	0.013267
Summary	0039537702	241,366.42	63.51	0.026313
Summary	0039537744	182,011.84	18.96	0.010417
Summary	0039538725	221,821.18	70.91	0.031967
Summary	0039539087	289,792.40	155.96	0.053818
Summary	0039539340	371,242.92	116.01	0.031249
Summary	0039539614	268,437.10	83.89	0.031251
Summary	0039540137	206,705.88	7.55	0.003653
Summary	0039540275	375,109.67	21.28	0.005673
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	191,851.95	79.94	0.041668
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	202,706.73	3.36	0.001658
Summary	0039545696	396,754.76	93.88	0.023662
Summary	0039545753	432,228.85	117.22	0.027120
Summary	0039547287	373,752.73	194.66	0.052083
Summary	0039547391	232,706.49	15.98	0.006867
Summary	0039547406	240,356.93	31.61	0.013151
Summary	0039548365	356,573.25	117.01	0.032815
Summary	0039548525	177,749.71	154.73	0.087049
Summary	0039548818	42,948.83	17.29	0.040257
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	254,245.56	77.64	0.030537
Summary	0039549997	173,681.12	42.50	0.024470
Summary	0039550052	190,908.46	90.75	0.047536
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	250,686.48	126.44	0.050438
Summary	0039551261	161,824.58	3.80	0.002348

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039551621	223,267.51	73.40	0.032875
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	391,931.16	119.71	0.030544
Summary	0039553472	345,688.47	55.45	0.016040
Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	347,785.59	9.73	0.002798
Summary	0039553939	159,485.98	119.19	0.074734
Summary	0039555148	380,258.35	137.46	0.036149
Summary	0039555682	241,602.97	46.31	0.019168
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	367,514.63	75.44	0.020527
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	419,170.27	397.52	0.094835
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	270,146.71	58.87	0.021792
Summary	0039559035	89,066.52	14.71	0.016516
Summary	0039559196	228,010.80	39.58	0.017359
Summary	0039559473	258,274.37	23.42	0.009068
Summary	0039560098	346,430.11	70.23	0.020272
Summary	0039560335	105,276.50	18.25	0.017335
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,813.48	90.99	0.031724
Summary	0039560986	81,537.52	4.35	0.005335
Summary	0039561329	131,641.26	41.18	0.031282
Summary	0039561960	122,901.24	38.41	0.031253
Summary	0039562190	224,399.71	2.24	0.000998
Summary	0039562838	240,886.84	58.53	0.024298
Summary	0039562917	264,788.11	8.45	0.003191
Summary	0039563096	315,291.98	96.40	0.030575
Summary	0039563120	78,589.30	8.19	0.010421
Summary	0039564683	123,186.15	24.26	0.019694
Summary	0039564762	386,960.80	85.43	0.022077
Summary	0039565463	298,889.27	68.07	0.022774

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Summary	0039565501	244,444.86	66.05	0.027020
Summary	0039565670	291,225.44	183.74	0.063092
Summary	0039566280	299,988.57	68.98	0.022994
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	278,672.28	92.42	0.033164
Summary	0039568470	72,800.65	3.76	0.005165
Summary	0039569273	330,906.98	60.50	0.018283
Summary	0039569366	337,556.63	140.65	0.041667
Summary	0039569436	160,789.23	73.38	0.045637
Summary	0039569532	402,046.70	209.40	0.052084
Summary	0039570718	139,390.38	43.37	0.031114
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	409,720.46	90.39	0.022061
Summary	0039571622	361,786.74	126.67	0.035012
Summary	0039572130	182,442.38	9.46	0.005185
Summary	0039572279	325,955.34	203.72	0.062499
Summary	0039572397	358,122.88	115.58	0.032274
Summary	0039572777	211,191.03	52.43	0.024826
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,950.03	21.42	0.020606
Summary	0039573971	69,162.73	6.24	0.009022
Summary	0039574034	227,275.16	96.87	0.042622
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	269,347.27	168.34	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	205,438.64	125.50	0.061089
Summary	0039575950	512,017.01	320.01	0.062500
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	303,618.92	63.25	0.020832
Summary	0039577920	170,068.82	35.43	0.020833
Summary	0039578057	193,968.45	43.46	0.022406
Summary	0039578889	353,990.61	7.21	0.002037
Summary	0039579043	127,405.09	137.78	0.108143
Summary	0039579415	391,641.07	74.42	0.019002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579419	279,837.28	185.43	0.066264
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	263,341.04	15.21	0.005776
Summary	0039580132	328,139.22	23.89	0.007280
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	220,640.94	104.33	0.047285
Summary	0039581811	357,472.43	77.89	0.021789
Summary	0039582358	130,984.52	21.78	0.016628
Summary	0039582509	409,896.45	87.38	0.021318
Summary	0039583702	569,545.47	238.58	0.041890
Summary	0039583938	394,046.91	306.58	0.077803
Summary	0039583999	197,025.51	290.45	0.147417
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,753.47	26.22	0.010415
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	100,152.08	1.56	0.001558
Summary	0039588470	380,996.74	64.58	0.016950
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	117,561.39	36.91	0.031396
Summary	0039590293	418,049.24	545.48	0.130482
Summary	0039591406	189,471.21	39.74	0.020974
Summary	0039591824	184,417.47	74.23	0.040251
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	150,213.76	79.72	0.053071
Summary	0039592995	220,453.98	91.86	0.041669
Summary	0039593020	178,821.78	21.05	0.011771
Summary	0039593146	169,500.07	123.59	0.072914
Summary	0039593231	171,907.53	109.15	0.063493
Summary	0039593247	76,323.46	19.54	0.025602
Summary	0039595333	215,561.82	145.51	0.067503
Summary	0039595354	182,405.77	0.32	0.000175

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039595562	174,984.84	72.91	0.041666
Summary	0039596795	405,313.34	64.90	0.016012
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	196,213.88	107.81	0.054945
Summary	0039597816	94,129.64	21.85	0.023213
Summary	0039598778	80,578.95	41.30	0.051254
Summary	0039598920	319,476.52	47.21	0.014777
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	376,848.97	95.54	0.025352
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	136,034.46	47.42	0.034859
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	369,837.62	12.04	0.003255
Summary	0039602696	345,192.70	167.56	0.048541
Summary	0039602875	330,453.09	18.60	0.005629
Summary	0039602910	126,820.12	20.08	0.015833
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603669	335,487.96	97.88	0.029175
Summary	0039603722	379,918.24	142.79	0.037584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,198,204.16	1,189.05	0.099

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039470912	285,791.74	(4,612.67)	(1.614)
0039478740	166,575.95	(1,858.33)	(1.116)
0039523809	240,167.48	28,782.14	11.984
0039558145	214,955.91	(755.82)	(0.352)
0039572367	97,267.45	(4,484.18)	(4.610)
0039598070	148,331.32	(26,124.41)	(17.612)
0039603157	45,114.31	10,242.32	22.703

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
10	2,012,277.76	15,989.34	13,024.81	0.647

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039473067	108,622.20	300.00	9,459.67	8.709
0039481744	212,572.05	26.00	8,533.63	4.014
0039503465	258,303.54	2,330.65	1,778.10	0.688
0039503534	395,375.74	7,306.40	2,763.66	0.699
0039527230	68,182.25	9.00	14,894.40	21.845
0039530233	147,436.06	(3,267.64)	(17,113.13)	(11.607)
0039539466	262,860.96	1,812.66	4,114.05	1.565
0039564922	130,453.93	170.64	(15,287.49)	(11.719)
0039571227	135,372.80	2,346.91	1,726.71	1.276
0039586956	293,098.23	4,954.72	2,155.21	0.735

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
181	32,279,751.29	634,404.52	1.965

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	(4,612.67)	(1.614)
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039473067	108,622.20	9,459.67	8.709
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(40,014.59)	(9.838)
0039477807	263,463.24	(4,837.02)	(1.836)
0039478740	166,575.95	(1,858.33)	(1.116)
0039479443	78,248.63	15,780.81	20.168
0039479834	59,539.61	12,926.41	21.711
0039481744	212,572.05	8,533.63	4.014
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484670	255,700.19	1,253.06	0.490
0039486210	89,126.49	8,009.75	8.987
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039495871	204,631.45	445.07	0.217
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,763.66	0.699
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,120.20	51.939
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,489.60	8.866
0039523809	240,167.48	28,782.14	11.984

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,894.40	21.845
0039527795	209,953.09	(28,523.02)	(13.585)
0039527958	260,295.24	4,858.61	1.867
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,371.85)	(31.118)
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	4,446.97	2.668
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,454.47)	(0.575)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	36,260.83	26.475
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	1,096.24	17.336
0039556787	285,766.28	3,506.43	1.227
0039558145	214,955.91	(755.82)	(0.352)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	18,240.35	5.651
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039566473	66,149.40	12,273.29	18.554

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	278.39	0.197
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	462.03	0.306
0039572367	97,267.45	(4,484.18)	(4.610)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039574520	133,859.36	41,917.12	31.314
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	17,100.51	8.207

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039590034	57,413.12	11,922.25	20.766
0039591586	142,861.63	21,775.82	15.243
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	4,248.87	3.509
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598238	374,284.32	(378.39)	(0.101)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,242.32	22.703
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	17	3,210,481.92	17,178.39	0.000 %	0	0.00	0.00	0.000 %	17	3,210,481.92	17,178.39	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039470912	300,000.00	4.375 %	TX	95.00	360	285,791.74	10/31/2020	(4,612.67)	(4,612.67)
Summary	0039473067	112,000.00	3.875 %	OH	95.00	360	108,622.20	06/30/2020	300.00	9,459.67
Summary	0039478740	175,000.00	4.250 %	DE	86.00	360	166,575.95	10/31/2020	(1,858.33)	(1,858.33)
Summary	0039481744	218,000.00	4.000 %	SC	95.00	360	212,572.05	03/31/2020	26.00	8,533.63
Summary	0039503465	262,000.00	3.750 %	NJ	97.00	360	258,303.54	04/30/2019	2,330.65	1,778.10
Summary	0039503534	413,000.00	3.875 %	NJ	95.00	360	395,375.74	07/31/2020	7,306.40	2,763.66
Summary	0039523809	252,000.00	3.750 %	MS	95.00	360	240,167.48	10/31/2020	28,782.14	28,782.14
Summary	0039527230	71,000.00	4.125 %	OH	95.00	360	68,182.25	09/30/2020	9.00	14,894.40
Summary	0039530233	154,000.00	4.250 %	NJ	95.00	360	147,436.06	07/31/2020	(3,267.64)	(17,113.13)
Summary	0039539466	272,000.00	3.990 %	NM	90.00	360	262,860.96	06/30/2020	1,812.66	4,114.05
Summary	0039558145	218,000.00	4.750 %	OH	95.00	300	214,955.91	10/31/2020	(755.82)	(755.82)
Summary	0039564922	133,000.00	3.990 %	OR	95.00	360	130,453.93	12/31/2019	170.64	(15,287.49)
Summary	0039571227	140,000.00	4.125 %	NC	95.00	360	135,372.80	10/31/2019	2,346.91	1,726.71
Summary	0039572367	104,000.00	3.750 %	AR	95.00	360	97,267.45	10/31/2020	(4,484.18)	(4,484.18)
Summary	0039586956	299,000.00	4.125 %	OH	95.00	360	293,098.23	07/31/2019	4,954.72	2,155.21
Summary	0039598070	154,000.00	4.250 %	TX	95.00	360	148,331.32	10/31/2020	(26,124.41)	(26,124.41)
Summary	0039603157	47,000.00	4.000 %	MO	95.00	360	45,114.31	10/31/2020	10,242.32	10,242.32

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

* This data is currently not provided for reporting.

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

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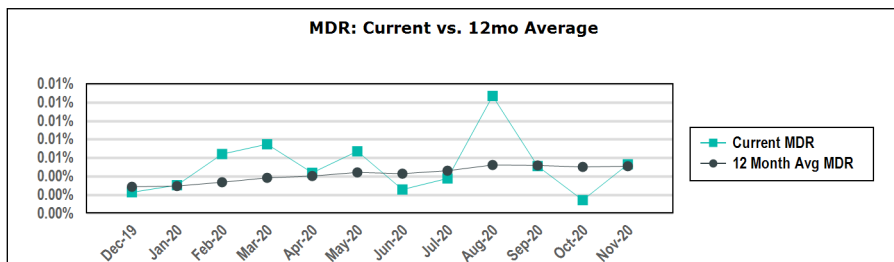
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Realized Loss Report - Collateral

Summary

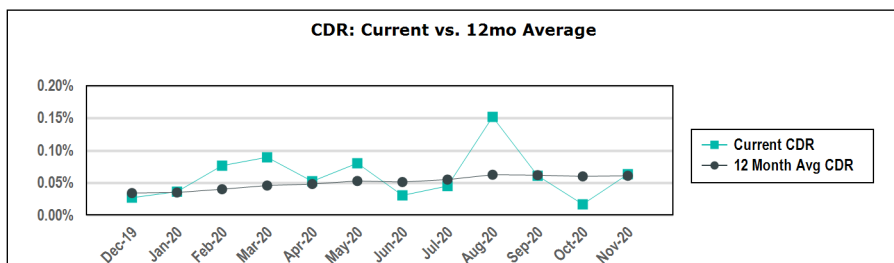
MDR

Current Month 0.005 %
3 Month Average 0.004 %
12 Month Average 0.005 %



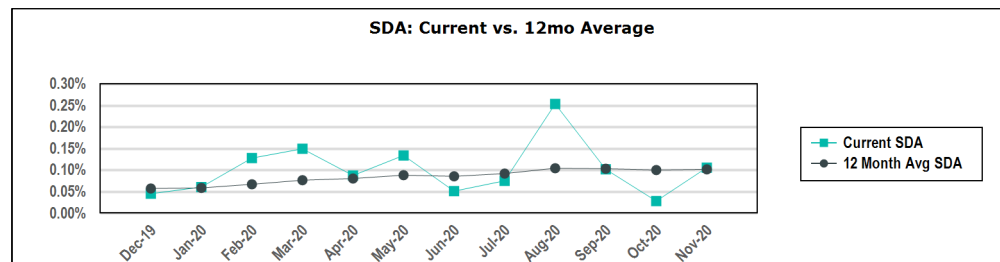
CDR

Current Month 0.064 %
3 Month Average 0.047 %
12 Month Average 0.061 %



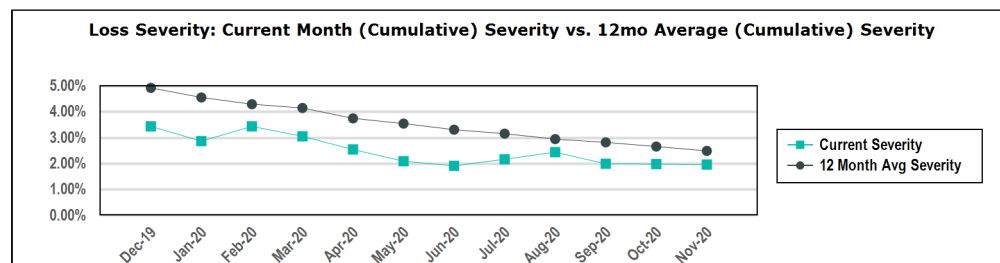
SDA

Current Month 0.106 %
3 Month Average 0.079 %
12 Month Average 0.102 %



Loss Severity

Current Month (Cumulative) 1.965 %
3 Month Average (Cumulative) 1.982 %
12 Month Average (Cumulative) 2.496 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

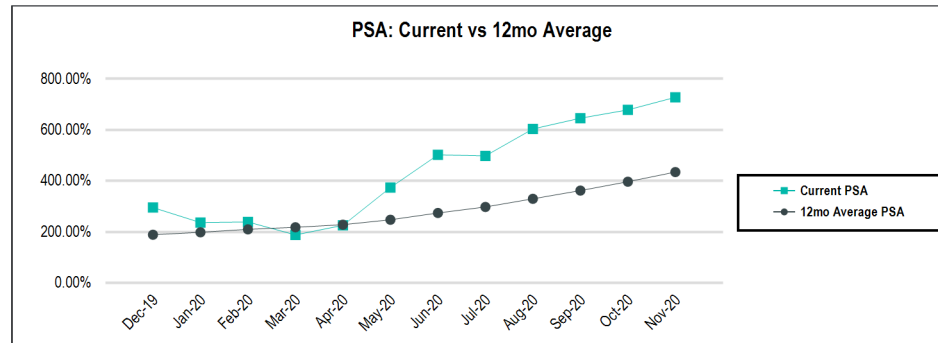
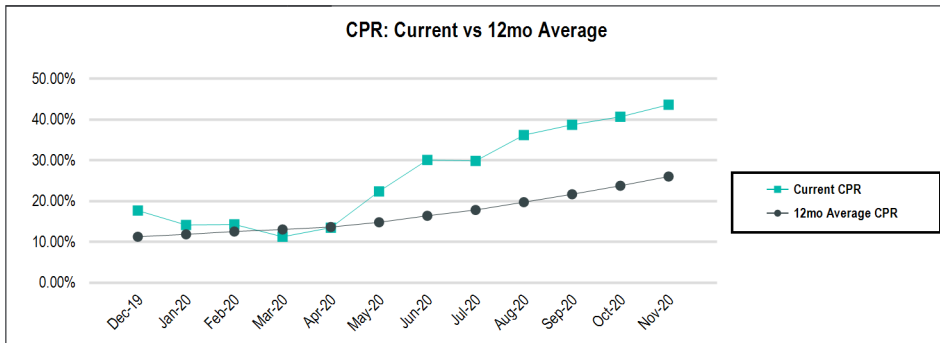
Current Month	4.669 %
3 Month Average	4.311 %
12 Month Average	2.576 %

CPR

Current Month	43.660 %
3 Month Average	41.037 %
12 Month Average	26.066 %

PSA

Current Month	727.668 %
3 Month Average	683.946 %
12 Month Average	434.440 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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