

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: 27-May-2025
 07-May-2025 9:27:57 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		04/30/2025	0.00000%	7,001,642,873.67	0.00	48,637,011.71	0.00	6,953,005,861.96	48,637,011.71	0.00
2M-1	30711XGK4	05/23/2025	5.61817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	05/23/2025	8.11817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	05/23/2025	8.11817%	800,205.15	5,774.40	701,324.64	0.00	98,880.51	707,099.04	0.00
2M-BH		04/30/2025	0.00000%	4,381,930.73	0.00	3,840,460.14	0.00	541,470.59	3,840,460.14	0.00
2M-2C	30711XGN8	05/23/2025	8.11817%	40,136,523.85	289,631.22	0.00	0.00	40,136,523.85	289,631.22	0.00
2M-CH		04/30/2025	0.00000%	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	05/23/2025	8.11817%	40,936,729.00	295,405.62	701,324.64	0.00	40,235,404.36	996,730.26	0.00
2M-2H		04/30/2025	0.00000%	224,170,423.74	0.00	3,840,460.14	0.00	220,329,963.61	3,840,460.14	0.00
2B-1	30711XGQ1	05/23/2025	9.96817%	102,914,000.00	911,879.33	0.00	0.00	102,914,000.00	911,879.33	0.00
2B-1H		04/30/2025	0.00000%	97,028,325.00	0.00	0.00	0.00	97,028,325.00	0.00	0.00
2B-2H		04/30/2025	0.00000%	194,817,139.60	0.00	0.00	188,252.42	194,628,887.18	0.00	5,313,437.82
2A-I1	30711XGR9	05/23/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	05/23/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	05/23/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	05/23/2025	2.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	05/23/2025	1.30000%	0.00	924.68	0.00	0.00	0.00	924.68	0.00
2B-I2	30711XHA5	05/23/2025	1.80000%	0.00	1,280.33	0.00	0.00	0.00	1,280.33	0.00
2B-I3	30711XHB3	05/23/2025	2.30000%	0.00	1,635.97	0.00	0.00	0.00	1,635.97	0.00
2B-I4	30711XHC1	05/23/2025	2.80000%	0.00	1,991.62	0.00	0.00	0.00	1,991.62	0.00
2C-I1	30711XHH0	05/23/2025	1.30000%	0.00	46,379.98	0.00	0.00	0.00	46,379.98	0.00
2C-I2	30711XHJ6	05/23/2025	1.80000%	0.00	64,218.44	0.00	0.00	0.00	64,218.44	0.00
2C-I3	30711XHK3	05/23/2025	2.30000%	0.00	82,056.89	0.00	0.00	0.00	82,056.89	0.00
2C-I4	30711XHL1	05/23/2025	2.80000%	0.00	99,895.35	0.00	0.00	0.00	99,895.35	0.00
2E-A1	30711XGV0	05/23/2025	6.81817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	05/23/2025	6.31817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	05/23/2025	5.81817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	05/23/2025	5.31817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	05/23/2025	6.81817%	800,205.15	4,849.72	701,324.64	0.00	98,880.51	706,174.36	0.00
2E-B2	30711XHE7	05/23/2025	6.31817%	800,205.15	4,494.07	701,324.64	0.00	98,880.51	705,818.71	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-May-2025
07-May-2025 9:27:57 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B3	30711XHF4	05/23/2025	5.81817%	800,205.15	4,138.43	701,324.64	0.00	98,880.51	705,463.07	0.00
2E-B4	30711XHG2	05/23/2025	5.31817%	800,205.15	3,782.78	701,324.64	0.00	98,880.51	705,107.42	0.00
2E-C1	30711XHM9	05/23/2025	6.81817%	40,136,523.85	243,251.24	0.00	0.00	40,136,523.85	243,251.24	0.00
2E-C2	30711XHN7	05/23/2025	6.31817%	40,136,523.85	225,412.78	0.00	0.00	40,136,523.85	225,412.78	0.00
2E-C3	30711XHP2	05/23/2025	5.81817%	40,136,523.85	207,574.33	0.00	0.00	40,136,523.85	207,574.33	0.00
2E-C4	30711XHQ0	05/23/2025	5.31817%	40,136,523.85	189,735.87	0.00	0.00	40,136,523.85	189,735.87	0.00
2E-D1	30711XHR8	05/23/2025	6.81817%	800,205.15	4,849.72	701,324.64	0.00	98,880.51	706,174.36	0.00
2E-D2	30711XHS6	05/23/2025	6.31817%	800,205.15	4,494.07	701,324.64	0.00	98,880.51	705,818.71	0.00
2E-D3	30711XHT4	05/23/2025	5.81817%	800,205.15	4,138.43	701,324.64	0.00	98,880.51	705,463.07	0.00
2E-D4	30711XHU1	05/23/2025	5.31817%	800,205.15	3,782.78	701,324.64	0.00	98,880.51	705,107.42	0.00
2E-D5	30711XHV9	05/23/2025	8.11817%	800,205.15	5,774.40	701,324.64	0.00	98,880.51	707,099.04	0.00
2E-F1	30711XHW7	05/23/2025	6.81817%	40,936,729.00	248,100.96	701,324.64	0.00	40,235,404.36	949,425.60	0.00
2E-F2	30711XHX5	05/23/2025	6.31817%	40,936,729.00	229,906.86	701,324.64	0.00	40,235,404.36	931,231.50	0.00
2E-F3	30711XHY3	05/23/2025	5.81817%	40,936,729.00	211,712.75	701,324.64	0.00	40,235,404.36	913,037.39	0.00
2E-F4	30711XHZ0	05/23/2025	5.31817%	40,936,729.00	193,518.65	701,324.64	0.00	40,235,404.36	894,843.29	0.00
2E-F5	30711XJA3	05/23/2025	8.11817%	40,936,729.00	295,405.62	701,324.64	0.00	40,235,404.36	996,730.26	0.00
2X-1	30711XJB1	05/23/2025	1.30000%	0.00	924.68	0.00	0.00	0.00	924.68	0.00
2X-2	30711XJC9	05/23/2025	1.80000%	0.00	1,280.33	0.00	0.00	0.00	1,280.33	0.00
2X-3	30711XJD7	05/23/2025	2.30000%	0.00	1,635.97	0.00	0.00	0.00	1,635.97	0.00
2X-4	30711XJE5	05/23/2025	2.80000%	0.00	1,991.62	0.00	0.00	0.00	1,991.62	0.00
2Y-1	30711XJF2	05/23/2025	1.30000%	0.00	47,304.66	0.00	0.00	0.00	47,304.66	0.00
2Y-2	30711XJG0	05/23/2025	1.80000%	0.00	65,498.77	0.00	0.00	0.00	65,498.77	0.00
2Y-3	30711XJH8	05/23/2025	2.30000%	0.00	83,692.87	0.00	0.00	0.00	83,692.87	0.00
2Y-4	30711XJJ4	05/23/2025	2.80000%	0.00	101,886.97	0.00	0.00	0.00	101,886.97	0.00
Totals				8,299,048,236.64	4,190,213.16	67,539,126.23	188,252.42	8,231,320,858.00	71,729,339.39	5,313,437.82

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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-May-2025
07-May-2025 9:27:57 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	7,001,642,873.67	18,964,167.23	29,672,844.48	0.00	0.00	48,637,011.71	6,953,005,861.96	0.18112009	48,637,011.71
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	219,788,498.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	43,224,036.29	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00228763	701,324.64
2M-BH	236,695,218.71	4,381,930.73	1,511,286.12	2,329,174.01	0.00	0.00	3,840,460.14	541,470.59	0.00228763	3,840,460.14
2M-2C	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2M-CH	219,788,498.15	219,788,499.15	0.00	0.00	0.00	0.00	0.00	219,788,499.15	1.00000000	0.00
2M-2	123,497,084.00	40,936,729.00	275,983.13	425,341.51	0.00	0.00	701,324.64	40,235,404.36	0.32580044	701,324.64
2M-2H	676,272,216.00	224,170,423.74	1,511,286.12	2,329,174.01	0.00	0.00	3,840,460.14	220,329,963.61	0.32580070	3,840,460.14
2B-1	102,914,000.00	102,914,000.00	0.00	0.00	0.00	0.00	0.00	102,914,000.00	1.00000000	0.00
2B-1H	97,028,325.00	97,028,325.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	194,817,139.60	0.00	0.00	0.00	188,252.42	188,252.42	194,628,887.18	0.97342515	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	43,224,036.29	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00228763	701,324.64
2E-B2	43,224,036.29	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00228763	701,324.64
2E-B3	43,224,036.29	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00228763	701,324.64
2E-B4	43,224,036.29	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00228763	701,324.64
2E-C1	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C2	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C3	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C4	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00

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Distribution Date: 27-May-2025
07-May-2025 9:27:58 AM

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-D1	83,360,560.15	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00118618	701,324.64
2E-D2	83,360,560.15	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00118618	701,324.64
2E-D3	83,360,560.15	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00118618	701,324.64
2E-D4	83,360,560.15	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00118618	701,324.64
2E-D5	83,360,560.15	800,205.15	275,983.13	425,341.51	0.00	0.00	701,324.64	98,880.51	0.00118618	701,324.64
2E-F1	83,360,560.15	40,936,729.00	275,983.13	425,341.51	0.00	0.00	701,324.64	40,235,404.36	0.48266715	701,324.64
2E-F2	83,360,560.15	40,936,729.00	275,983.13	425,341.51	0.00	0.00	701,324.64	40,235,404.36	0.48266715	701,324.64
2E-F3	83,360,560.15	40,936,729.00	275,983.13	425,341.51	0.00	0.00	701,324.64	40,235,404.36	0.48266715	701,324.64
2E-F4	83,360,560.15	40,936,729.00	275,983.13	425,341.51	0.00	0.00	701,324.64	40,235,404.36	0.48266715	701,324.64
2E-F5	83,360,560.15	40,936,729.00	275,983.13	425,341.51	0.00	0.00	701,324.64	40,235,404.36	0.48266715	701,324.64
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,115,828,225.46	8,299,048,236.64	26,402,469.55	41,136,656.66	0.00	188,252.42	67,727,378.65	8,231,320,858.00	0.19544483	67,539,126.23

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$636,281,916 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$82,031,000 and \$5,000,000 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	182.38704575	0.49400098	0.77295323	0.00000000	0.00000000	1.26695420	181.12009154	0.18112009	1.26695420
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	18.51296683	6.38494582	9.84039314	0.00000000	0.00000000	16.22533896	2.28762787	0.00228763	16.22533896
2M-BH	236,695,218.71	18.51296682	6.38494570	9.84039315	0.00000000	0.00000000	16.22533890	2.28762792	0.00228763	16.22533890
2M-2C	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	219,788,498.15	1000.0000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.0000455	1.00000000	0.00000000
2M-2	123,497,084.00	331.47931655	2.23473398	3.44414213	0.00000000	0.00000000	5.67887611	325.80044044	0.32580044	5.67887611
2M-2H	676,272,216.00	331.47957056	2.23473046	3.44413678	0.00000000	0.00000000	5.67886725	325.80070332	0.32580070	5.67886725
2B-1	102,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	97,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	974.36668099	0.00000000	0.00000000	0.00000000	0.94153361	0.94153361	973.42514738	0.97342515	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	18.51296683	6.38494582	9.84039314	0.00000000	0.00000000	16.22533896	2.28762787	0.00228763	16.22533896
2E-B2	43,224,036.29	18.51296683	6.38494582	9.84039314	0.00000000	0.00000000	16.22533896	2.28762787	0.00228763	16.22533896
2E-B3	43,224,036.29	18.51296683	6.38494582	9.84039314	0.00000000	0.00000000	16.22533896	2.28762787	0.00228763	16.22533896

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-May-2025
07-May-2025 9:27:58 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	18.51296683	6.38494582	9.84039314	0.00000000	0.00000000	16.22533896	2.28762787	0.00228763	16.22533896
2E-C1	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	83,360,560.15	9.59932549	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	1.18617857	0.00118618	8.41314692
2E-D2	83,360,560.15	9.59932549	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	1.18617857	0.00118618	8.41314692
2E-D3	83,360,560.15	9.59932549	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	1.18617857	0.00118618	8.41314692
2E-D4	83,360,560.15	9.59932549	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	1.18617857	0.00118618	8.41314692
2E-D5	83,360,560.15	9.59932549	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	1.18617857	0.00118618	8.41314692
2E-F1	83,360,560.15	491.08030136	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	482.66715444	0.48266715	8.41314692
2E-F2	83,360,560.15	491.08030136	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	482.66715444	0.48266715	8.41314692
2E-F3	83,360,560.15	491.08030136	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	482.66715444	0.48266715	8.41314692
2E-F4	83,360,560.15	491.08030136	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	482.66715444	0.48266715	8.41314692
2E-F5	83,360,560.15	491.08030136	3.31071588	5.10243104	0.00000000	0.00000000	8.41314692	482.66715444	0.48266715	8.41314692
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: 27-May-2025
 07-May-2025 9:27:58 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	7,001,642,873.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,953,005,861.96
2M-1	N/A	N/A	5.61817 %	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	8.11817 %	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	04/25/25 - 05/26/25	32	8.11817 %	800,205.15	5,774.40	0.00	0.00	0.00	0.00	5,774.40	0.00	98,880.51
2M-BH	N/A	N/A	0.00000 %	4,381,930.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	541,470.59
2M-2C	04/25/25 - 05/26/25	32	8.11817 %	40,136,523.85	289,631.22	0.00	0.00	0.00	0.00	289,631.22	0.00	40,136,523.85
2M-CH	N/A	N/A	0.00000 %	219,788,499.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,788,499.15
2M-2	04/25/25 - 05/26/25	32	8.11817 %	40,936,729.00	295,405.62	0.00	0.00	0.00	0.00	295,405.62	0.00	40,235,404.36
2M-2H	N/A	N/A	0.00000 %	224,170,423.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	220,329,963.61
2B-1	04/25/25 - 05/26/25	32	9.96817 %	102,914,000.00	911,879.33	0.00	0.00	0.00	0.00	911,879.33	0.00	102,914,000.00
2B-1H	N/A	N/A	0.00000 %	97,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00
2B-2H	N/A	N/A	0.00000 %	194,817,139.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	194,628,887.18
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	04/25/25 - 05/26/25	32	1.30000 %	800,205.15	924.68	0.00	0.00	0.00	0.00	924.68	0.00	98,880.51
2B-I2	04/25/25 - 05/26/25	32	1.80000 %	800,205.15	1,280.33	0.00	0.00	0.00	0.00	1,280.33	0.00	98,880.51
2B-I3	04/25/25 - 05/26/25	32	2.30000 %	800,205.15	1,635.97	0.00	0.00	0.00	0.00	1,635.97	0.00	98,880.51
2B-I4	04/25/25 - 05/26/25	32	2.80000 %	800,205.15	1,991.62	0.00	0.00	0.00	0.00	1,991.62	0.00	98,880.51
2C-I1	04/25/25 - 05/26/25	32	1.30000 %	40,136,523.85	46,379.98	0.00	0.00	0.00	0.00	46,379.98	0.00	40,136,523.85
2C-I2	04/25/25 - 05/26/25	32	1.80000 %	40,136,523.85	64,218.44	0.00	0.00	0.00	0.00	64,218.44	0.00	40,136,523.85
2C-I3	04/25/25 - 05/26/25	32	2.30000 %	40,136,523.85	82,056.89	0.00	0.00	0.00	0.00	82,056.89	0.00	40,136,523.85
2C-I4	04/25/25 - 05/26/25	32	2.80000 %	40,136,523.85	99,895.35	0.00	0.00	0.00	0.00	99,895.35	0.00	40,136,523.85
2E-A1	N/A	N/A	6.81817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.31817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.81817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.31817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/25 - 05/26/25	32	6.81817 %	800,205.15	4,849.72	0.00	0.00	0.00	0.00	4,849.72	0.00	98,880.51
2E-B2	04/25/25 - 05/26/25	32	6.31817 %	800,205.15	4,494.07	0.00	0.00	0.00	0.00	4,494.07	0.00	98,880.51

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-May-2025
07-May-2025 9:27:58 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	04/25/25 - 05/26/25	32	5.81817 %	800,205.15	4,138.43	0.00	0.00	0.00	0.00	4,138.43	0.00	98,880.51
2E-B4	04/25/25 - 05/26/25	32	5.31817 %	800,205.15	3,782.78	0.00	0.00	0.00	0.00	3,782.78	0.00	98,880.51
2E-C1	04/25/25 - 05/26/25	32	6.81817 %	40,136,523.85	243,251.24	0.00	0.00	0.00	0.00	243,251.24	0.00	40,136,523.85
2E-C2	04/25/25 - 05/26/25	32	6.31817 %	40,136,523.85	225,412.78	0.00	0.00	0.00	0.00	225,412.78	0.00	40,136,523.85
2E-C3	04/25/25 - 05/26/25	32	5.81817 %	40,136,523.85	207,574.33	0.00	0.00	0.00	0.00	207,574.33	0.00	40,136,523.85
2E-C4	04/25/25 - 05/26/25	32	5.31817 %	40,136,523.85	189,735.87	0.00	0.00	0.00	0.00	189,735.87	0.00	40,136,523.85
2E-D1	04/25/25 - 05/26/25	32	6.81817 %	800,205.15	4,849.72	0.00	0.00	0.00	0.00	4,849.72	0.00	98,880.51
2E-D2	04/25/25 - 05/26/25	32	6.31817 %	800,205.15	4,494.07	0.00	0.00	0.00	0.00	4,494.07	0.00	98,880.51
2E-D3	04/25/25 - 05/26/25	32	5.81817 %	800,205.15	4,138.43	0.00	0.00	0.00	0.00	4,138.43	0.00	98,880.51
2E-D4	04/25/25 - 05/26/25	32	5.31817 %	800,205.15	3,782.78	0.00	0.00	0.00	0.00	3,782.78	0.00	98,880.51
2E-D5	04/25/25 - 05/26/25	32	8.11817 %	800,205.15	5,774.40	0.00	0.00	0.00	0.00	5,774.40	0.00	98,880.51
2E-F1	04/25/25 - 05/26/25	32	6.81817 %	40,936,729.00	248,100.96	0.00	0.00	0.00	0.00	248,100.96	0.00	40,235,404.36
2E-F2	04/25/25 - 05/26/25	32	6.31817 %	40,936,729.00	229,906.86	0.00	0.00	0.00	0.00	229,906.86	0.00	40,235,404.36
2E-F3	04/25/25 - 05/26/25	32	5.81817 %	40,936,729.00	211,712.75	0.00	0.00	0.00	0.00	211,712.75	0.00	40,235,404.36
2E-F4	04/25/25 - 05/26/25	32	5.31817 %	40,936,729.00	193,518.65	0.00	0.00	0.00	0.00	193,518.65	0.00	40,235,404.36
2E-F5	04/25/25 - 05/26/25	32	8.11817 %	40,936,729.00	295,405.62	0.00	0.00	0.00	0.00	295,405.62	0.00	40,235,404.36
2X-1	04/25/25 - 05/26/25	32	1.30000 %	800,205.15	924.68	0.00	0.00	0.00	0.00	924.68	0.00	98,880.51
2X-2	04/25/25 - 05/26/25	32	1.80000 %	800,205.15	1,280.33	0.00	0.00	0.00	0.00	1,280.33	0.00	98,880.51
2X-3	04/25/25 - 05/26/25	32	2.30000 %	800,205.15	1,635.97	0.00	0.00	0.00	0.00	1,635.97	0.00	98,880.51
2X-4	04/25/25 - 05/26/25	32	2.80000 %	800,205.15	1,991.62	0.00	0.00	0.00	0.00	1,991.62	0.00	98,880.51
2Y-1	04/25/25 - 05/26/25	32	1.30000 %	40,936,729.00	47,304.66	0.00	0.00	0.00	0.00	47,304.66	0.00	40,235,404.37
2Y-2	04/25/25 - 05/26/25	32	1.80000 %	40,936,729.00	65,498.77	0.00	0.00	0.00	0.00	65,498.77	0.00	40,235,404.37
2Y-3	04/25/25 - 05/26/25	32	2.30000 %	40,936,729.00	83,692.87	0.00	0.00	0.00	0.00	83,692.87	0.00	40,235,404.37
2Y-4	04/25/25 - 05/26/25	32	2.80000 %	40,936,729.00	101,886.97	0.00	0.00	0.00	0.00	101,886.97	0.00	40,235,404.37
Totals					4,190,213.16	0.00	0.00	0.00	0.00	4,190,213.16	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: 27-May-2025
 07-May-2025 9:27:58 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	182.38704575	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	181.12009154
2M-1	379,890,000.00	5.61817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	8.11817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	8.11817 %	18.51296683	0.13359234	0.00000000	0.00000000	0.00000000	0.00000000	0.13359234	0.00000000	2.28762787
2M-BH	236,695,218.71	0.00000 %	18.51296682	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	2.28762792
2M-2C	40,136,523.85	8.11817 %	1000.00000000	7.21615108	0.00000000	0.00000000	0.00000000	0.00000000	7.21615108	0.00000000	1000.00000000
2M-CH	219,788,498.15	0.00000 %	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455
2M-2	123,497,084.00	8.11817 %	331.47931655	2.39200482	0.00000000	0.00000000	0.00000000	0.00000000	2.39200482	0.00000000	325.80044044
2M-2H	676,272,216.00	0.00000 %	331.47957056	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	325.80070332
2B-1	102,914,000.00	9.96817 %	1000.00000000	8.86059555	0.00000000	0.00000000	0.00000000	0.00000000	8.86059555	0.00000000	1000.00000000
2B-1H	97,028,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	974.36668099	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	973.42514738
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 %	18.51296683	0.02139273	0.00000000	0.00000000	0.00000000	0.00000000	0.02139273	0.00000000	2.28762787
2B-I2	0.00	1.80000 %	18.51296683	0.02962079	0.00000000	0.00000000	0.00000000	0.00000000	0.02962079	0.00000000	2.28762787
2B-I3	0.00	2.30000 %	18.51296683	0.03784862	0.00000000	0.00000000	0.00000000	0.00000000	0.03784862	0.00000000	2.28762787
2B-I4	0.00	2.80000 %	18.51296683	0.04607668	0.00000000	0.00000000	0.00000000	0.00000000	0.04607668	0.00000000	2.28762787
2C-I1	0.00	1.30000 %	1000.00000000	1.15555548	0.00000000	0.00000000	0.00000000	0.00000000	1.15555548	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444436	0.00000000	0.00000000	0.00000000	0.00000000	2.04444436	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888893	0.00000000	0.00000000	0.00000000	0.00000000	2.48888893	0.00000000	1000.00000000
2E-A1	40,136,523.85	6.81817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	6.31817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	5.81817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	40,136,523.85	5.31817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	6.81817 %	18.51296683	0.11219961	0.00000000	0.00000000	0.00000000	0.00000000	0.11219961	0.00000000	2.28762787
2E-B2	43,224,036.29	6.31817 %	18.51296683	0.10397155	0.00000000	0.00000000	0.00000000	0.00000000	0.10397155	0.00000000	2.28762787
2E-B3	43,224,036.29	5.81817 %	18.51296683	0.09574372	0.00000000	0.00000000	0.00000000	0.00000000	0.09574372	0.00000000	2.28762787
2E-B4	43,224,036.29	5.31817 %	18.51296683	0.08751566	0.00000000	0.00000000	0.00000000	0.00000000	0.08751566	0.00000000	2.28762787
2E-C1	40,136,523.85	6.81817 %	1000.00000000	6.06059560	0.00000000	0.00000000	0.00000000	0.00000000	6.06059560	0.00000000	1000.00000000
2E-C2	40,136,523.85	6.31817 %	1000.00000000	5.61615104	0.00000000	0.00000000	0.00000000	0.00000000	5.61615104	0.00000000	1000.00000000
2E-C3	40,136,523.85	5.81817 %	1000.00000000	5.17170672	0.00000000	0.00000000	0.00000000	0.00000000	5.17170672	0.00000000	1000.00000000
2E-C4	40,136,523.85	5.31817 %	1000.00000000	4.72726215	0.00000000	0.00000000	0.00000000	0.00000000	4.72726215	0.00000000	1000.00000000
2E-D1	83,360,560.15	6.81817 %	9.59932549	0.05817763	0.00000000	0.00000000	0.00000000	0.00000000	0.05817763	0.00000000	1.18617857
2E-D2	83,360,560.15	6.31817 %	9.59932549	0.05391123	0.00000000	0.00000000	0.00000000	0.00000000	0.05391123	0.00000000	1.18617857
2E-D3	83,360,560.15	5.81817 %	9.59932549	0.04964494	0.00000000	0.00000000	0.00000000	0.00000000	0.04964494	0.00000000	1.18617857
2E-D4	83,360,560.15	5.31817 %	9.59932549	0.04537853	0.00000000	0.00000000	0.00000000	0.00000000	0.04537853	0.00000000	1.18617857
2E-D5	83,360,560.15	8.11817 %	9.59932549	0.06927017	0.00000000	0.00000000	0.00000000	0.00000000	0.06927017	0.00000000	1.18617857
2E-F1	83,360,560.15	6.81817 %	491.08030136	2.97623912	0.00000000	0.00000000	0.00000000	0.00000000	2.97623912	0.00000000	482.66715444
2E-F2	83,360,560.15	6.31817 %	491.08030136	2.75798123	0.00000000	0.00000000	0.00000000	0.00000000	2.75798123	0.00000000	482.66715444
2E-F3	83,360,560.15	5.81817 %	491.08030136	2.53972322	0.00000000	0.00000000	0.00000000	0.00000000	2.53972322	0.00000000	482.66715444
2E-F4	83,360,560.15	5.31817 %	491.08030136	2.32146533	0.00000000	0.00000000	0.00000000	0.00000000	2.32146533	0.00000000	482.66715444
2E-F5	83,360,560.15	8.11817 %	491.08030136	3.54370963	0.00000000	0.00000000	0.00000000	0.00000000	3.54370963	0.00000000	482.66715444
2X-1	0.00	1.30000 %	9.59932549	0.01109254	0.00000000	0.00000000	0.00000000	0.00000000	0.01109254	0.00000000	1.18617857
2X-2	0.00	1.80000 %	9.59932549	0.01535894	0.00000000	0.00000000	0.00000000	0.00000000	0.01535894	0.00000000	1.18617857
2X-3	0.00	2.30000 %	9.59932549	0.01962523	0.00000000	0.00000000	0.00000000	0.00000000	0.01962523	0.00000000	1.18617857
2X-4	0.00	2.80000 %	9.59932549	0.02389163	0.00000000	0.00000000	0.00000000	0.00000000	0.02389163	0.00000000	1.18617857
2Y-1	0.00	1.30000 %	491.08030136	0.56747052	0.00000000	0.00000000	0.00000000	0.00000000	0.56747052	0.00000000	482.66715456
2Y-2	0.00	1.80000 %	491.08030136	0.78572853	0.00000000	0.00000000	0.00000000	0.00000000	0.78572853	0.00000000	482.66715456
2Y-3	0.00	2.30000 %	491.08030136	1.00398642	0.00000000	0.00000000	0.00000000	0.00000000	1.00398642	0.00000000	482.66715456
2Y-4	0.00	2.80000 %	491.08030136	1.22224431	0.00000000	0.00000000	0.00000000	0.00000000	1.22224431	0.00000000	482.66715456

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,116,028.67
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(188,252.42)
Total Deposits	1,927,776.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,908,609.59
Total Withdrawals (Pool Distribution Amount)	1,927,776.25
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	53,367,048.90
Total Principal Reduction Cumulative	32,380,322,541.60
Scheduled Principal Current	20,751,436.48
Scheduled Principal Cumulative	3,768,694,156.08
Unscheduled Principal Current	32,427,360.00
Unscheduled Principal Cumulative	28,606,314,946.90
Senior Reduction Amount	48,637,011.71
Subordinate Reduction Amount	4,541,784.77
Calculated Tranche Write-down Amount	188,252.42
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	98,137.17
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	288,643.15
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	46218
Period Reference Pool Removal Loan Count	193
Period Ending Loan Count	46025
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	7,608,142,448.17
Period PIF Loan Count Current	190
PIF Loan Count Cumulative	124031
Period PIF Loan UPB Current	26,978,271.75
PIF Loan UPB Cumulative	27,752,431,249.97
Period Partial Prepayment Amount	5,127,398.08
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	633,775.33
Credit Event Amount Cumulative	79,239,601.35
Total Active Modified Loan Count	1216
Total Active Modified Loan UPB	275,446,070.02
Adjusted SOFR	4.468170%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.387250%
Subordinate Percentage	8.612750%
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 %	8.610000 %	8.610000 %
2M-1	0.00	0.00	3.000000 %	8.610000 %	8.610000 %
2M-1H	0.00	0.00	3.000000 %	8.610000 %	8.610000 %
2M-2A	0.00	0.00	2.350000 %	8.610000 %	8.610000 %
2M-2B	0.00	0.00	1.650000 %	8.550000 %	8.600000 %
2M-2C	0.00	0.00	1.000000 %	5.150000 %	5.190000 %
2M-2	0.00	0.00	1.000000 %	5.150000 %	5.190000 %
2M-2H	0.00	0.00	1.000000 %	5.150000 %	5.190000 %
2B-1	0.00	0.00	0.500000 %	2.540000 %	2.560000 %
2B-1H	0.00	0.00	0.500000 %	2.540000 %	2.560000 %
2B-2H	188,252.42	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	553	98,008,942.68	1.201521 %	1.288211 %
60 Days	166	31,177,091.41	0.360674 %	0.409786 %
90 Days	78	13,705,100.93	0.169473 %	0.180137 %
120 Days	30	5,998,704.70	0.065182 %	0.078846 %
150 Days	43	9,308,165.36	0.093427 %	0.122345 %
180+ Days	204	43,849,416.26	0.443237 %	0.576349 %
Totals	1074	202,047,421.34	2.333514 %	2.655673 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	507	126,379,195.28	98,137.17	0.077653

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	280,566.24	409.16	0.145834
Summary	0039434459	282,025.90	486.63	0.172548
Summary	0039434607	436,608.44	454.80	0.104167
Summary	0039434774	294,999.22	153.65	0.052085
Summary	0039435431	149,507.74	137.43	0.091922
Summary	0039435537	159,261.10	79.24	0.049755
Summary	0039435747	75,004.87	109.38	0.145831
Summary	0039435787	353,060.18	291.27	0.082499
Summary	0039436085	310,481.57	258.73	0.083332
Summary	0039436178	149,794.96	46.81	0.031249
Summary	0039436230	295,644.90	338.76	0.114583
Summary	0039436332	328,277.12	307.76	0.093750
Summary	0039436644	278,365.39	291.30	0.104647
Summary	0039436726	270,521.83	33.91	0.012535
Summary	0039437058	569,060.93	557.21	0.097917
Summary	0039437085	223,511.46	93.13	0.041667
Summary	0039438105	325,716.74	305.36	0.093750
Summary	0039438108	299,088.50	311.55	0.104166
Summary	0039439393	107,481.61	21.67	0.020162
Summary	0039439686	218,615.05	91.09	0.041667
Summary	0039439716	153,748.25	64.06	0.041666
Summary	0039442971	366,721.89	152.80	0.041666
Summary	0039443320	384,068.18	17.49	0.004554
Summary	0039443360	53,367.40	53.69	0.100604
Summary	0039443529	199,609.48	24.62	0.012334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443869	398,617.59	664.36	0.166666
Summary	0039443872	138,938.37	63.53	0.045725
Summary	0039444135	119,490.71	99.58	0.083337
Summary	0039444673	379,646.47	474.56	0.125001
Summary	0039444679	224,805.42	114.55	0.050955
Summary	0039445386	222,780.24	115.43	0.051813
Summary	0039445480	89,598.91	37.33	0.041663
Summary	0039445539	247,837.44	124.57	0.050263
Summary	0039445692	203,527.09	275.61	0.135417
Summary	0039446587	165,438.11	189.56	0.114581
Summary	0039446758	150,252.02	56.86	0.037843
Summary	0039447560	205,636.69	149.94	0.072915
Summary	0039447806	112,735.31	93.95	0.083337
Summary	0039448174	449,166.45	467.88	0.104166
Summary	0039448409	58,888.22	51.88	0.088099
Summary	0039448816	353,374.71	147.24	0.041667
Summary	0039449195	366,793.47	311.33	0.084879
Summary	0039449264	383,094.54	117.26	0.030609
Summary	0039449644	148,672.51	136.05	0.091510
Summary	0039449680	253,161.57	237.34	0.093750
Summary	0039449896	72,017.42	78.91	0.109571
Summary	0039450238	66,174.22	96.50	0.145827
Summary	0039450504	451,994.21	825.44	0.182622
Summary	0039450518	346,081.31	360.50	0.104166
Summary	0039450531	220,167.03	115.64	0.052524
Summary	0039450645	128,887.60	99.35	0.077083
Summary	0039452485	157,704.13	49.28	0.031248
Summary	0039452930	84,137.69	131.47	0.156256
Summary	0039453085	300,593.18	313.12	0.104167
Summary	0039454201	229,706.95	351.40	0.152978
Summary	0039454204	274,457.30	73.58	0.026809
Summary	0039454370	174,513.65	199.96	0.114581
Summary	0039454940	153,673.08	32.02	0.020836
Summary	0039455066	184,424.34	96.05	0.052081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455481	172,282.23	108.72	0.063106
Summary	0039456995	298,955.89	73.06	0.024438
Summary	0039459399	112,700.00	46.96	0.041668
Summary	0039459991	468,629.18	412.00	0.087916
Summary	0039460027	123,638.42	115.91	0.093749
Summary	0039460091	126,610.24	48.78	0.038528
Summary	0039460094	118,124.12	128.46	0.108750
Summary	0039460702	213,961.20	271.18	0.126743
Summary	0039460722	355,752.71	330.55	0.092916
Summary	0039460755	339,672.23	389.21	0.114584
Summary	0039460795	253,935.45	238.06	0.093748
Summary	0039460898	82,989.52	103.74	0.125004
Summary	0039461238	110,306.17	90.60	0.082135
Summary	0039461514	312,009.30	227.51	0.072918
Summary	0039461954	172,607.33	196.95	0.114103
Summary	0039462078	304,521.18	317.21	0.104167
Summary	0039462130	274,945.46	171.84	0.062500
Summary	0039462567	426,569.34	364.47	0.085442
Summary	0039462775	605,415.59	882.90	0.145834
Summary	0039462997	298,741.24	217.83	0.072916
Summary	0039463250	281,017.68	76.58	0.027251
Summary	0039463441	475,530.96	342.78	0.072084
Summary	0039463465	73,293.46	68.71	0.093746
Summary	0039463507	341,801.97	178.02	0.052083
Summary	0039463980	307,940.86	352.85	0.114584
Summary	0039464076	244,099.95	316.93	0.129836
Summary	0039464144	502,846.87	442.09	0.087917
Summary	0039464189	299,416.73	58.45	0.019521
Summary	0039464466	324,149.80	371.42	0.114583
Summary	0039465118	525,479.90	602.11	0.114583
Summary	0039465259	36,504.89	11.41	0.031256
Summary	0039466169	419,445.19	441.75	0.105318
Summary	0039466229	249,735.28	218.21	0.087377
Summary	0039466352	224,896.31	304.55	0.135418

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Series 2017-C02



Distribution Date: 27-May-2025
 07-May-2025 9:27:58 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466433	80,120.85	23.76	0.029655
Summary	0039466796	256,251.63	4.84	0.001889
Summary	0039466895	198,872.83	145.01	0.072916
Summary	0039467000	67,513.22	84.39	0.124998
Summary	0039467496	83,028.62	103.79	0.125005
Summary	0039468562	323,392.27	370.55	0.114582
Summary	0039468684	180,050.26	37.51	0.020833
Summary	0039468895	449,559.80	561.95	0.125000
Summary	0039469171	281,211.53	38.04	0.013527
Summary	0039469284	162,862.75	132.44	0.081320
Summary	0039469394	196,663.75	327.77	0.166665
Summary	0039470160	230,001.68	119.79	0.052082
Summary	0039470322	365,803.77	457.25	0.124999
Summary	0039470607	335,190.89	104.75	0.031251
Summary	0039471363	67,674.72	84.59	0.124995
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	107,964.75	2.54	0.002353
Summary	0039472036	177,859.05	11.93	0.006708
Summary	0039472237	129,296.15	134.68	0.104164
Summary	0039472338	171,532.61	35.74	0.020836
Summary	0039472775	115,985.28	111.87	0.096452
Summary	0039472886	276,954.26	73.04	0.026373
Summary	0039473654	210,625.58	394.92	0.187499
Summary	0039474304	196,779.29	199.51	0.101388
Summary	0039474488	401,731.18	418.47	0.104167
Summary	0039474664	315,401.92	361.40	0.114584
Summary	0039475157	297,300.15	30.97	0.010417
Summary	0039475552	212,130.13	197.10	0.092915
Summary	0039476236	243,064.16	227.87	0.093749
Summary	0039477120	222,101.90	185.08	0.083331
Summary	0039478499	360,876.35	39.66	0.010990
Summary	0039478643	384,286.76	106.14	0.027620
Summary	0039479461	286,382.89	77.48	0.027055
Summary	0039479526	85,834.71	12.75	0.014854

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039479770	273,030.91	56.88	0.020833
Summary	0039479790	435,413.45	505.15	0.116016
Summary	0039480159	247,782.80	206.49	0.083335
Summary	0039480392	43,573.57	33.54	0.076973
Summary	0039480397	296,075.28	176.17	0.059502
Summary	0039480479	123,298.90	244.03	0.197917
Summary	0039480766	250,736.31	291.56	0.116282
Summary	0039480859	277,196.79	271.42	0.097916
Summary	0039481069	213,012.08	197.92	0.092915
Summary	0039481932	114,607.59	59.69	0.052082
Summary	0039481979	114,880.51	89.47	0.077881
Summary	0039482253	113,974.98	4.91	0.004308
Summary	0039482606	151,025.57	128.31	0.084959
Summary	0039482714	145,855.36	243.09	0.166665
Summary	0039482734	87,238.23	136.31	0.156250
Summary	0039483118	229,530.35	241.72	0.105311
Summary	0039483311	138,387.98	66.42	0.047995
Summary	0039483738	195,893.46	296.20	0.151205
Summary	0039484057	237,461.30	110.78	0.046652
Summary	0039484871	208,454.74	195.43	0.093752
Summary	0039486505	258,593.24	215.49	0.083332
Summary	0039486591	100,166.03	22.31	0.022273
Summary	0039486597	265,327.55	165.83	0.062500
Summary	0039486640	171,227.28	267.54	0.156248
Summary	0039487146	297,765.46	155.09	0.052085
Summary	0039487291	313,074.34	489.18	0.156250
Summary	0039487319	236,670.59	225.30	0.095196
Summary	0039488169	195,766.68	4.55	0.002324
Summary	0039488528	254,709.90	318.39	0.125001
Summary	0039488666	213,954.91	89.15	0.041668
Summary	0039488892	202,611.41	189.95	0.093751
Summary	0039490080	393,626.12	461.08	0.117137
Summary	0039490173	296,667.71	123.54	0.041643
Summary	0039490289	134,682.04	196.41	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039491164	187,329.77	136.59	0.072914
Summary	0039491166	86,871.55	63.34	0.072912
Summary	0039491221	252,838.57	52.67	0.020831
Summary	0039492626	163,362.35	45.17	0.027650
Summary	0039493088	441,727.58	742.27	0.168038
Summary	0039493119	469,635.73	466.81	0.099398
Summary	0039493303	183,347.25	177.52	0.096822
Summary	0039493360	111,815.93	103.60	0.092652
Summary	0039493511	110,242.69	114.84	0.104170
Summary	0039493566	66,591.14	41.62	0.062501
Summary	0039493567	156,379.43	293.21	0.187499
Summary	0039495376	390,022.68	100.87	0.025863
Summary	0039495793	79,203.33	75.49	0.095312
Summary	0039495802	308,198.66	88.70	0.028780
Summary	0039496277	474,643.48	106.05	0.022343
Summary	0039496344	330,296.48	584.86	0.177071
Summary	0039496347	303,823.74	306.19	0.100779
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	314,434.53	246.69	0.078455
Summary	0039496915	223,455.45	162.94	0.072918
Summary	0039497243	400,640.23	490.47	0.122422
Summary	0039497293	150,094.17	20.07	0.013372
Summary	0039498394	179,562.23	205.75	0.114584
Summary	0039498494	137,556.50	214.93	0.156249
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	221,642.77	232.05	0.104695
Summary	0039498893	316,109.81	41.71	0.013195
Summary	0039498922	295,769.84	307.76	0.104054
Summary	0039499151	280,009.44	390.66	0.139517
Summary	0039499316	423,507.62	380.26	0.089788
Summary	0039500223	331,343.55	127.07	0.038350
Summary	0039500373	133,620.09	69.82	0.052253
Summary	0039500489	386,253.34	321.88	0.083334
Summary	0039500615	258,367.09	62.47	0.024179

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500882	378,324.73	236.45	0.062499
Summary	0039501031	275,239.65	344.05	0.125000
Summary	0039501235	368,888.86	115.28	0.031251
Summary	0039501465	58,417.41	44.51	0.076193
Summary	0039501770	326,146.72	354.68	0.108749
Summary	0039501779	305,982.69	59.89	0.019573
Summary	0039502066	142,742.60	163.56	0.114584
Summary	0039502643	288,474.58	61.77	0.021413
Summary	0039503330	224,475.62	327.36	0.145833
Summary	0039504058	448,059.82	420.06	0.093751
Summary	0039505016	180,441.45	394.37	0.218558
Summary	0039505048	162,660.82	135.55	0.083333
Summary	0039505353	311,024.08	226.79	0.072917
Summary	0039505470	306,341.11	63.82	0.020833
Summary	0039505585	367,946.63	306.62	0.083333
Summary	0039505680	280,754.34	263.21	0.093751
Summary	0039506152	183,058.25	251.00	0.137115
Summary	0039506417	248,561.81	155.35	0.062500
Summary	0039506483	390,917.28	81.44	0.020833
Summary	0039506739	334,979.10	61.28	0.018294
Summary	0039506746	243,346.73	300.81	0.123614
Summary	0039506874	59,988.16	49.99	0.083333
Summary	0039507186	85,667.67	23.81	0.027793
Summary	0039507262	130,748.44	122.58	0.093753
Summary	0039507275	368,179.31	342.10	0.092917
Summary	0039507512	290,983.29	515.28	0.177082
Summary	0039507735	267,115.64	55.65	0.020834
Summary	0039508166	259,987.85	32.74	0.012593
Summary	0039508339	252,743.44	70.09	0.027732
Summary	0039509514	394,457.06	205.45	0.052084
Summary	0039510208	160,895.43	133.46	0.082948
Summary	0039511188	266,602.09	55.54	0.020833
Summary	0039511281	167,168.19	104.48	0.062500
Summary	0039511524	215,808.20	134.88	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039511803	356,603.74	148.58	0.041665
Summary	0039513262	234,784.65	146.25	0.062291
Summary	0039513277	366,443.69	190.86	0.052084
Summary	0039513475	357,131.61	223.21	0.062501
Summary	0039514171	299,576.53	363.42	0.121311
Summary	0039514223	337,040.89	140.43	0.041666
Summary	0039514522	198,415.94	38.11	0.019207
Summary	0039514784	117,888.68	85.96	0.072916
Summary	0039514914	287,837.62	52.60	0.018274
Summary	0039514957	58,138.44	18.17	0.031253
Summary	0039515550	307,596.65	251.78	0.081854
Summary	0039515636	149,752.49	114.70	0.076593
Summary	0039515806	139,473.59	133.94	0.096033
Summary	0039515945	304,686.15	371.86	0.122047
Summary	0039516526	137,107.18	70.27	0.051252
Summary	0039516542	222,601.25	44.19	0.019852
Summary	0039517245	358,212.31	223.88	0.062499
Summary	0039517322	431,585.36	234.12	0.054247
Summary	0039517929	172,845.62	140.46	0.081263
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	114,496.13	119.27	0.104169
Summary	0039518490	163,378.17	51.06	0.031253
Summary	0039518891	400,243.33	291.84	0.072916
Summary	0039519082	265,162.50	268.11	0.101112
Summary	0039519217	91,397.56	28.01	0.030646
Summary	0039519404	158,048.35	57.57	0.036426
Summary	0039519632	129,723.02	29.67	0.022872
Summary	0039519955	352,596.49	257.10	0.072916
Summary	0039520477	249,139.18	389.28	0.156250
Summary	0039520958	256,410.35	278.46	0.108599
Summary	0039521212	360,513.16	525.75	0.145834
Summary	0039521507	153,006.66	16.08	0.010509
Summary	0039521588	141,204.28	102.96	0.072916
Summary	0039522374	99,504.99	103.65	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039522716	444,271.73	413.67	0.093112
Summary	0039523117	328,365.23	87.90	0.026769
Summary	0039523404	111,075.80	106.22	0.095628
Summary	0039523587	137,853.88	44.63	0.032375
Summary	0039524475	190,757.19	139.09	0.072915
Summary	0039524616	405,760.37	380.40	0.093750
Summary	0039524701	264,411.17	192.80	0.072917
Summary	0039524715	326,125.38	600.18	0.184034
Summary	0039525295	135,698.07	49.25	0.036294
Summary	0039525537	220,230.38	205.87	0.093479
Summary	0039525606	255,355.57	53.81	0.021073
Summary	0039525833	181,934.34	189.51	0.104164
Summary	0039526316	301,455.42	203.22	0.067413
Summary	0039526676	172,890.03	36.02	0.020834
Summary	0039526818	113,860.25	83.02	0.072914
Summary	0039527057	390,838.29	50.73	0.012980
Summary	0039527241	176,840.44	110.53	0.062503
Summary	0039527340	277,225.25	259.90	0.093750
Summary	0039527573	288,394.60	210.29	0.072917
Summary	0039528032	163,185.00	135.99	0.083335
Summary	0039528355	196,320.39	55.80	0.028423
Summary	0039528735	151,525.62	47.35	0.031249
Summary	0039529204	307,663.51	219.00	0.071182
Summary	0039529409	165,982.71	105.85	0.063772
Summary	0039529468	169,585.11	35.72	0.021063
Summary	0039529551	165,253.27	181.64	0.109916
Summary	0039529814	104,752.84	65.47	0.062499
Summary	0039530013	130,527.08	176.76	0.135420
Summary	0039530271	211,027.12	241.80	0.114582
Summary	0039530565	350,850.87	366.53	0.104469
Summary	0039530727	229,688.09	239.26	0.104167
Summary	0039530980	139,683.90	82.42	0.059005
Summary	0039531022	142,225.14	47.97	0.033728
Summary	0039532356	316,733.02	448.99	0.141757

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039533003	402,229.50	532.82	0.132467
Summary	0039534136	100,004.51	9.67	0.009670
Summary	0039534406	187,551.85	246.00	0.131164
Summary	0039534500	353,066.91	185.54	0.052551
Summary	0039534603	200,234.46	177.41	0.088601
Summary	0039535614	439,800.25	585.92	0.133224
Summary	0039535644	197,924.80	123.70	0.062498
Summary	0039535891	307,455.65	163.68	0.053237
Summary	0039536402	243,336.03	94.96	0.039024
Summary	0039536405	318,132.03	198.83	0.062499
Summary	0039536952	437,893.34	501.75	0.114583
Summary	0039537086	137,724.27	19.38	0.014072
Summary	0039537326	430,206.73	288.36	0.067028
Summary	0039537702	229,277.88	63.51	0.027700
Summary	0039537744	168,033.73	17.50	0.010415
Summary	0039538720	205,257.36	213.81	0.104167
Summary	0039539340	372,443.55	310.37	0.083333
Summary	0039539614	288,468.74	329.77	0.114317
Summary	0039539672	76,062.52	110.92	0.145827
Summary	0039540109	336,040.22	274.83	0.081785
Summary	0039540314	81,524.15	33.29	0.040835
Summary	0039541257	267,137.25	122.05	0.045688
Summary	0039541621	185,167.63	231.46	0.125000
Summary	0039541861	329,769.50	385.75	0.116976
Summary	0039541896	152,194.46	15.85	0.010414
Summary	0039541951	246,172.14	243.60	0.098955
Summary	0039542798	248,173.20	361.92	0.145834
Summary	0039544486	254,409.52	344.51	0.135416
Summary	0039544688	502,579.15	842.45	0.167625
Summary	0039544711	407,314.90	127.29	0.031251
Summary	0039545344	201,188.35	3.36	0.001670
Summary	0039545541	295,520.23	277.05	0.093750
Summary	0039546060	263,447.81	213.20	0.080927
Summary	0039546133	363,891.86	318.99	0.087661

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Summary	0039546147	348,217.08	290.18	0.083333
Summary	0039546628	111,541.90	225.60	0.202256
Summary	0039547289	388,794.17	243.00	0.062501
Summary	0039547406	224,253.47	31.61	0.014096
Summary	0039547496	359,333.30	561.46	0.156250
Summary	0039548288	571,336.23	535.63	0.093750
Summary	0039548525	190,230.53	161.23	0.084755
Summary	0039548818	39,754.22	17.29	0.043492
Summary	0039549019	480,196.66	701.30	0.146044
Summary	0039549186	271,871.65	79.48	0.029234
Summary	0039549385	258,799.65	161.75	0.062500
Summary	0039549997	164,911.61	42.50	0.025771
Summary	0039550275	242,856.82	252.98	0.104168
Summary	0039550842	259,283.64	128.23	0.049455
Summary	0039551104	370,970.71	237.83	0.064110
Summary	0039551181	250,150.77	281.12	0.112380
Summary	0039551325	186,329.71	97.05	0.052085
Summary	0039551517	272,689.31	85.22	0.031252
Summary	0039551621	213,990.77	73.40	0.034301
Summary	0039551839	246,655.71	179.85	0.072915
Summary	0039551990	287,776.87	149.88	0.052082
Summary	0039552084	301,322.36	280.93	0.093232
Summary	0039552305	373,327.34	119.71	0.032066
Summary	0039552677	159,869.95	99.92	0.062501
Summary	0039553472	350,579.74	55.45	0.015817
Summary	0039553630	208,866.82	183.36	0.087788
Summary	0039553903	216,116.53	204.32	0.094542
Summary	0039554562	86,543.84	80.41	0.092912
Summary	0039554930	422,714.41	572.43	0.135418
Summary	0039555148	361,759.73	137.46	0.037998
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	320,053.16	69.52	0.021721
Summary	0039556922	344,887.30	323.33	0.093749
Summary	0039557103	333,674.57	242.33	0.072625

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Summary	0039557424	382,225.82	398.15	0.104166
Summary	0039558278	288,641.72	210.47	0.072917
Summary	0039558664	83,384.06	75.42	0.090449
Summary	0039559008	294,178.75	153.30	0.052111
Summary	0039559035	83,915.43	14.71	0.017530
Summary	0039559236	107,860.43	78.65	0.072918
Summary	0039559473	245,699.00	23.42	0.009532
Summary	0039560335	98,060.76	18.25	0.018611
Summary	0039560546	225,473.50	164.41	0.072918
Summary	0039560746	195,434.50	34.85	0.017832
Summary	0039560910	106,057.88	110.48	0.104170
Summary	0039560986	77,172.07	4.35	0.005637
Summary	0039561230	306,311.96	253.77	0.082847
Summary	0039561329	124,749.21	41.18	0.033010
Summary	0039562279	327,069.77	259.13	0.079228
Summary	0039562407	360,350.82	262.76	0.072918
Summary	0039562838	236,008.58	58.53	0.024800
Summary	0039563096	288,599.53	96.40	0.033403
Summary	0039563100	260,964.99	271.84	0.104167
Summary	0039563120	69,856.11	7.28	0.010421
Summary	0039563363	137,937.55	29.64	0.021488
Summary	0039563406	243,622.57	177.64	0.072916
Summary	0039563782	434,080.02	361.73	0.083333
Summary	0039564061	262,650.89	284.12	0.108174
Summary	0039564378	404,758.28	463.79	0.114584
Summary	0039565294	274,465.18	257.31	0.093750
Summary	0039565463	285,115.35	68.07	0.023875
Summary	0039565501	233,448.10	66.05	0.028293
Summary	0039565670	302,633.32	425.07	0.140457
Summary	0039566027	173,868.29	163.00	0.093749
Summary	0039566280	291,574.37	68.98	0.023658
Summary	0039566445	101,765.30	74.20	0.072913
Summary	0039566510	131,375.27	82.11	0.062500
Summary	0039566840	177,232.68	41.71	0.023534

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039567002	99,523.82	93.30	0.093746
Summary	0039568123	138,081.50	115.23	0.083451
Summary	0039568874	437,200.11	167.79	0.038378
Summary	0039569322	275,932.30	201.20	0.072916
Summary	0039569398	162,819.82	135.68	0.083331
Summary	0039569532	379,487.02	197.65	0.052083
Summary	0039569938	339,397.72	0.16	0.000047
Summary	0039570569	139,110.88	116.39	0.083667
Summary	0039570718	131,763.19	43.37	0.032915
Summary	0039570735	144,375.09	75.20	0.052087
Summary	0039570786	134,782.73	126.36	0.093751
Summary	0039570878	376,561.06	392.25	0.104166
Summary	0039570933	278,923.39	319.60	0.114583
Summary	0039571024	437,368.52	52.86	0.012086
Summary	0039571451	405,030.29	349.63	0.086322
Summary	0039571453	326,074.60	235.05	0.072085
Summary	0039571540	209,328.30	152.64	0.072919
Summary	0039572130	172,164.94	9.46	0.005495
Summary	0039572182	270,133.32	168.83	0.062499
Summary	0039572279	309,268.60	193.29	0.062499
Summary	0039572702	227,066.37	141.92	0.062502
Summary	0039573971	65,370.98	6.24	0.009546
Summary	0039574034	249,563.95	266.34	0.106722
Summary	0039574215	212,339.76	88.47	0.041664
Summary	0039574916	121,234.55	88.40	0.072917
Summary	0039575698	199,126.03	125.50	0.063025
Summary	0039576553	297,845.17	246.72	0.082835
Summary	0039576554	24,695.88	5.14	0.020813
Summary	0039577125	221,153.96	46.07	0.020832
Summary	0039577246	375,595.98	273.87	0.072916
Summary	0039577920	160,778.27	33.50	0.020836
Summary	0039578057	193,785.37	226.32	0.116789
Summary	0039578989	103,954.24	115.50	0.111107
Summary	0039579043	121,863.25	137.78	0.113061

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579419	265,497.45	177.97	0.067033
Summary	0039579442	209,394.25	65.44	0.031252
Summary	0039579661	218,203.21	90.92	0.041668
Summary	0039579691	416,104.40	81.68	0.019630
Summary	0039579708	239,469.36	15.21	0.006352
Summary	0039580050	313,193.22	163.12	0.052083
Summary	0039580068	355,101.07	447.17	0.125928
Summary	0039580387	155,987.46	113.74	0.072916
Summary	0039580744	413,309.79	107.22	0.025942
Summary	0039580970	323,815.72	236.12	0.072918
Summary	0039581730	294,209.01	153.23	0.052082
Summary	0039581875	387,038.95	362.85	0.093750
Summary	0039582358	123,933.41	21.78	0.017574
Summary	0039583048	57,832.41	48.19	0.083327
Summary	0039583702	569,099.71	597.55	0.104999
Summary	0039583845	400,171.87	414.73	0.103638
Summary	0039585044	277,475.96	549.17	0.197916
Summary	0039586912	424,555.61	486.47	0.114583
Summary	0039587250	135,977.63	42.49	0.031248
Summary	0039587378	248,375.26	55.84	0.022482
Summary	0039588653	157,242.03	49.14	0.031251
Summary	0039589021	264,979.26	220.82	0.083335
Summary	0039589041	297,729.54	155.07	0.052084
Summary	0039589137	239,471.35	175.64	0.073345
Summary	0039589287	623,024.09	584.09	0.093751
Summary	0039589333	505,451.10	428.25	0.084726
Summary	0039589367	183,421.19	201.91	0.110080
Summary	0039589777	115,485.01	36.91	0.031961
Summary	0039590258	320,591.22	367.34	0.114582
Summary	0039590654	296,454.61	308.81	0.104168
Summary	0039591467	251,636.23	104.85	0.041667
Summary	0039591824	174,044.07	74.23	0.042650
Summary	0039592152	206,915.13	161.78	0.078187
Summary	0039592291	176,581.43	83.81	0.047463

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039592313	204,344.81	212.86	0.104167
Summary	0039592995	207,925.95	86.64	0.041669
Summary	0039593032	239,119.36	149.45	0.062500
Summary	0039593576	170,448.83	124.29	0.072919
Summary	0039594081	238,268.86	131.43	0.055160
Summary	0039595210	125,144.10	120.12	0.095985
Summary	0039595333	204,165.94	138.39	0.067783
Summary	0039596293	302,459.40	441.09	0.145834
Summary	0039596795	386,616.93	64.90	0.016787
Summary	0039596842	198,397.01	82.67	0.041669
Summary	0039597352	413,108.72	493.34	0.119421
Summary	0039597426	212,529.09	199.25	0.093752
Summary	0039597500	74,252.58	73.88	0.099498
Summary	0039597814	210,582.81	316.93	0.150501
Summary	0039597848	446,016.39	514.15	0.115276
Summary	0039598033	165,270.94	86.08	0.052084
Summary	0039598778	96,753.86	134.69	0.139209
Summary	0039599146	471,005.80	490.63	0.104166
Summary	0039599333	316,210.35	615.23	0.194564
Summary	0039599401	330,572.05	53.93	0.016314
Summary	0039599455	410,902.10	299.62	0.072918
Summary	0039599727	132,608.68	124.32	0.093750
Summary	0039599781	380,093.38	195.66	0.051477
Summary	0039599825	61,954.90	24.19	0.039045
Summary	0039600257	232,544.62	145.34	0.062500
Summary	0039600325	430,174.64	533.56	0.124033
Summary	0039600345	126,172.47	47.42	0.037583
Summary	0039600486	206,754.94	323.05	0.156248
Summary	0039601039	343,471.45	35.78	0.010417
Summary	0039601812	110,392.27	2.43	0.002201
Summary	0039602414	645,406.19	602.57	0.093363
Summary	0039602483	529,644.27	889.08	0.167864
Summary	0039602516	332,444.10	12.04	0.003622
Summary	0039602696	329,364.74	167.56	0.050874

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602826	127,567.43	119.59	0.093746
Summary	0039602910	120,615.12	20.08	0.016648
Summary	0039603096	354,735.60	36.95	0.010416
Summary	0039603662	335,429.97	314.47	0.093751
Summary	0039603722	358,927.20	142.79	0.039782
Summary	0039604172	244,205.93	152.63	0.062501

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	633,775.33	199,521.39	31.481

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039476093	177,519.42	(76,024.89)	(42.826)
0039517208	380,577.04	107,986.68	28.374
0039594347	75,678.87	167,559.60	221.409

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,420,980.82	(11,268.97)	380,286.17	26.762

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039442904	273,382.86	(1,610.20)	22,405.61	8.196
0039471849	404,686.07	(4,247.58)	74,402.30	18.385
0039490941	186,447.01	(150.00)	137,147.49	73.558
0039506581	274,711.39	(2,836.19)	72,262.38	26.305
0039510699	281,753.49	(2,425.00)	74,068.39	26.288

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
425	79,239,601.35	5,313,438.61	6.706

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	23,794.53	8.511
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	25,985.37	11.586
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
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	56,359.48	20.498
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
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
0039460195	63,981.28	121,585.88	190.034
0039460292	64,112.60	30,726.53	47.926

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462436	364,961.60	80,942.28	22.178
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039463818	355,015.16	133,289.19	37.545
0039464006	233,196.18	(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	15,896.38	12.918
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	14,061.65	5.348
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	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
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	18,010.99	9.194
0039476093	177,519.42	(76,024.89)	(42.826)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	43,930.93	20.054
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	34,558.65	19.633
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,763.80	14.729
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	(12,428.65)	(2.988)
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(1,512.41)	(0.452)
0039495024	327,853.42	91,153.43	27.803
0039495483	145,685.69	11,133.76	7.642
0039495486	116,589.80	(1,530.82)	(1.313)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	4,390.34	1.457
0039497048	282,250.24	(36,399.16)	(12.896)
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
0039499089	186,928.09	(154.05)	(0.082)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-May-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5,141.00	3.190
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
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(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)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	26,916.88	13.300
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
0039512356	307,517.27	(8,944.80)	(2.909)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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	70,509.29	45.614
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527736	82,989.68	4,922.95	5.932
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039532839	72,636.45	(5,550.68)	(7.642)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,886.62	25.696
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
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	5,998.98	3.041
0039538327	166,678.97	4,526.97	2.716
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)
0039541949	194,615.68	18,191.84	9.348
0039542551	111,833.42	31,184.22	27.885
0039543137	77,044.97	8,217.55	10.666

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	60,808.05	11.828
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
0039549265	111,077.40	(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)
0039554102	190,883.11	10,103.04	5.293
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	34,661.95	9.815
0039556787	285,766.28	3,517.43	1.231
0039557102	119,582.96	6,034.86	5.047
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	14,037.43	4.593
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554

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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)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,924.03	5.469
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	(63,906.39)	(30.359)
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
0039569685	372,982.80	49,432.72	13.253
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
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,015.80	4.001
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582601	96,986.93	12,749.71	13.146
0039582711	289,431.19	8,328.61	2.878
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
0039590530	233,668.21	7,983.56	3.417
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039592417	163,316.51	(3,140.79)	(1.923)
0039593937	76,781.06	7,967.48	10.377
0039593979	304,378.47	(47,097.79)	(15.473)
0039594240	273,810.85	25,593.59	9.347
0039594347	75,678.87	167,559.60	221.409
0039596146	401,018.48	(132,252.37)	(32.979)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0039597439	105,503.35	793.42	0.752
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)
0039598703	555,289.73	100,491.90	18.097
0039599776	228,048.73	(18,104.26)	(7.939)
0039600016	212,298.02	467.98	0.220
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	8	2,054,756.15	188,252.42	0.002 %	0	0.00	0.00	0.000 %	8	2,054,756.15	188,252.42	0.002 %

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	0039442904	294,000.00	3.875 %	TX	95.00	360	273,382.86	03/31/2023	(1,610.20)	22,405.61
Summary	0039471849	399,000.00	3.125 %	WA	84.00	360	404,686.07	11/30/2022	(4,247.58)	74,402.30
Summary	0039476093	189,000.00	3.625 %	MN	90.00	360	177,519.42	04/30/2025	(76,024.89)	(76,024.89)
Summary	0039490941	190,000.00	4.125 %	PA	95.00	360	186,447.01	01/31/2025	(150.00)	137,147.49
Summary	0039506581	267,000.00	4.250 %	TN	90.00	360	274,711.39	04/30/2024	(2,836.19)	72,262.38
Summary	0039510699	304,000.00	4.000 %	PA	95.00	360	281,753.49	03/31/2023	(2,425.00)	74,068.39
Summary	0039517208	394,000.00	4.250 %	MD	95.00	360	380,577.04	04/30/2025	107,986.68	107,986.68
Summary	0039594347	85,000.00	3.875 %	NC	95.00	360	75,678.87	04/30/2025	167,559.60	167,559.60

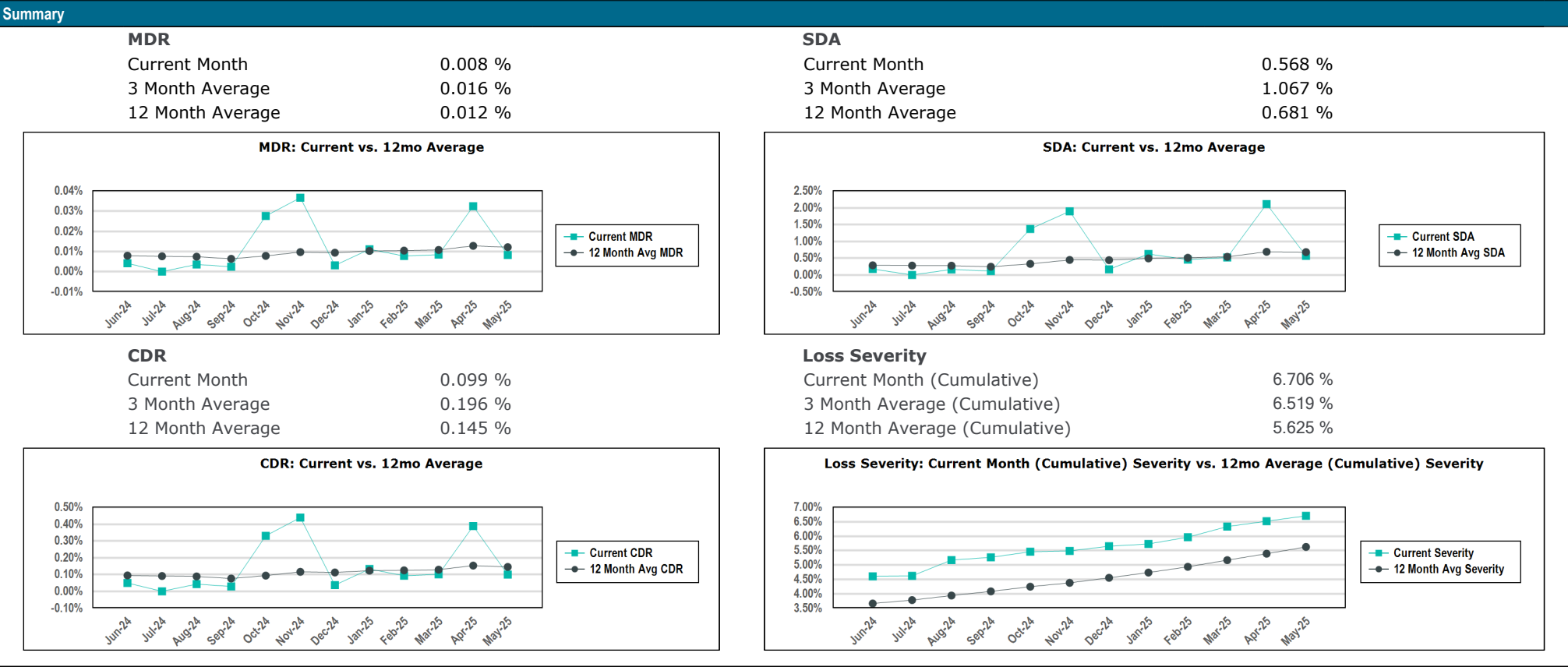
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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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Realized Loss Report - Collateral

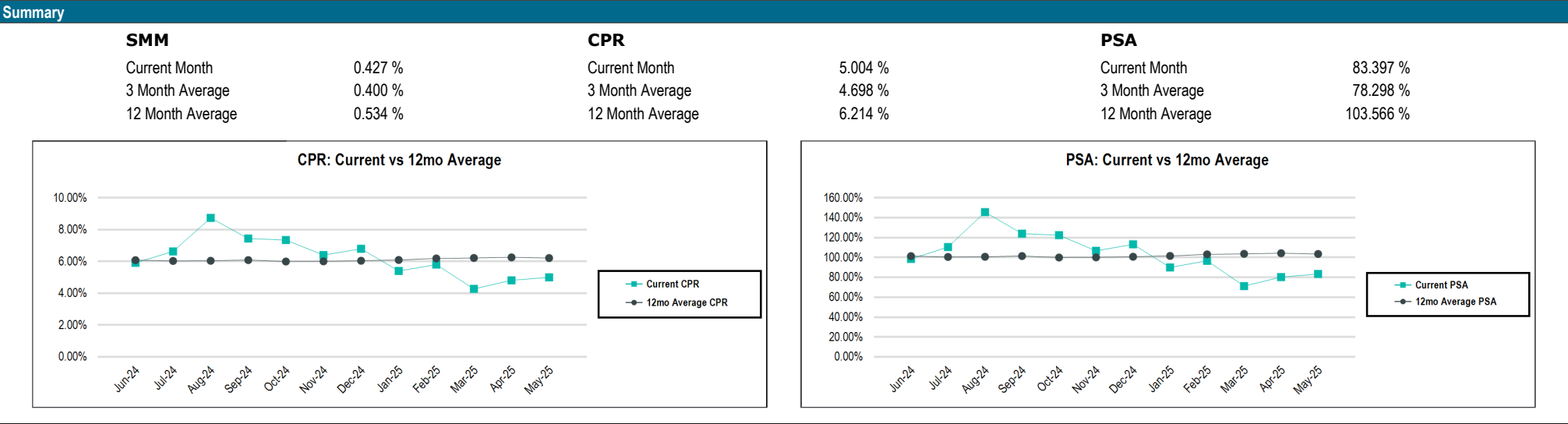


Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ 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.

Connecticut Avenue Securities
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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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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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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Connecticut Avenue Securities
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Series 2017-C02



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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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02



Supplemental Reporting

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XGQ1	189,945,000	82,031,000	107,914,000
2B-1H	N/A	9,997,325	(82,031,000)	92,028,325
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				

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.				