

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
 05-Mar-2024 2:54:02 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		02/29/2024	0.00000 %	7,794,928,448.26	0.00	44,868,483.98	0.00	7,750,059,964.28	44,868,483.98	0.00
2M-1	30711XGK4	03/22/2024	6.58613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	03/22/2024	9.08613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	03/22/2024	9.08613 %	12,208,229.09	86,275.43	649,274.98	0.00	11,558,954.12	735,550.41	0.00
2M-BH		02/29/2024	0.00000 %	66,852,374.35	0.00	3,555,435.72	0.00	63,296,938.63	3,555,435.72	0.00
2M-2C	30711XGN8	03/22/2024	9.08613 %	40,136,523.85	283,644.41	0.00	0.00	40,136,523.85	283,644.41	0.00
2M-CH		02/29/2024	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	03/22/2024	9.08613 %	52,344,752.94	369,919.85	649,274.98	0.00	51,695,477.97	1,019,194.83	0.00
2M-2H		02/29/2024	0.00000 %	286,640,867.37	0.00	3,555,435.72	0.00	283,085,431.65	3,555,435.72	0.00
2B-1	30711XGQ1	03/22/2024	10.93613 %	107,914,000.00	917,903.41	0.00	0.00	107,914,000.00	917,903.41	0.00
2B-1H		02/29/2024	0.00000 %	92,028,325.00	0.00	0.00	0.00	92,028,325.00	0.00	0.00
2B-2H		02/29/2024	0.00000 %	197,609,778.29	0.00	0.00	4,459.71	197,605,318.58	0.00	2,337,006.42
2A-I1	30711XGR9	03/22/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	03/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	03/22/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	03/22/2024	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	03/22/2024	1.30000 %	0.00	12,343.88	0.00	0.00	0.00	12,343.88	0.00
2B-I2	30711XHA5	03/22/2024	1.80000 %	0.00	17,091.52	0.00	0.00	0.00	17,091.52	0.00
2B-I3	30711XHB3	03/22/2024	2.30000 %	0.00	21,839.17	0.00	0.00	0.00	21,839.17	0.00
2B-I4	30711XHC1	03/22/2024	2.80000 %	0.00	26,586.81	0.00	0.00	0.00	26,586.81	0.00
2C-I1	30711XHH0	03/22/2024	1.30000 %	0.00	40,582.49	0.00	0.00	0.00	40,582.49	0.00
2C-I2	30711XHJ6	03/22/2024	1.80000 %	0.00	56,191.13	0.00	0.00	0.00	56,191.13	0.00
2C-I3	30711XHK3	03/22/2024	2.30000 %	0.00	71,799.78	0.00	0.00	0.00	71,799.78	0.00
2C-I4	30711XHL1	03/22/2024	2.80000 %	0.00	87,408.43	0.00	0.00	0.00	87,408.43	0.00
2E-A1	30711XGV0	03/22/2024	7.78613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	03/22/2024	7.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	03/22/2024	6.78613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	03/22/2024	6.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	03/22/2024	7.78613 %	12,208,229.09	73,931.56	649,274.98	0.00	11,558,954.12	723,206.54	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
 05-Mar-2024 2:54:02 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	03/22/2024	7.28613 %	12,208,229.09	69,183.91	649,274.98	0.00	11,558,954.12	718,458.89	0.00
2E-B3	30711XHF4	03/22/2024	6.78613 %	12,208,229.09	64,436.27	649,274.98	0.00	11,558,954.12	713,711.25	0.00
2E-B4	30711XHG2	03/22/2024	6.28613 %	12,208,229.09	59,688.62	649,274.98	0.00	11,558,954.12	708,963.60	0.00
2E-C1	30711XHM9	03/22/2024	7.78613 %	40,136,523.85	243,061.93	0.00	0.00	40,136,523.85	243,061.93	0.00
2E-C2	30711XHN7	03/22/2024	7.28613 %	40,136,523.85	227,453.28	0.00	0.00	40,136,523.85	227,453.28	0.00
2E-C3	30711XHP2	03/22/2024	6.78613 %	40,136,523.85	211,844.63	0.00	0.00	40,136,523.85	211,844.63	0.00
2E-C4	30711XHQ0	03/22/2024	6.28613 %	40,136,523.85	196,235.98	0.00	0.00	40,136,523.85	196,235.98	0.00
2E-D1	30711XHR8	03/22/2024	7.78613 %	12,208,229.09	73,931.56	649,274.98	0.00	11,558,954.12	723,206.54	0.00
2E-D2	30711XHS6	03/22/2024	7.28613 %	12,208,229.09	69,183.91	649,274.98	0.00	11,558,954.12	718,458.89	0.00
2E-D3	30711XHT4	03/22/2024	6.78613 %	12,208,229.09	64,436.27	649,274.98	0.00	11,558,954.12	713,711.25	0.00
2E-D4	30711XHU1	03/22/2024	6.28613 %	12,208,229.09	59,688.62	649,274.98	0.00	11,558,954.12	708,963.60	0.00
2E-D5	30711XHV9	03/22/2024	9.08613 %	12,208,229.09	86,275.43	649,274.98	0.00	11,558,954.12	735,550.41	0.00
2E-F1	30711XHW7	03/22/2024	7.78613 %	52,344,752.94	316,993.48	649,274.98	0.00	51,695,477.97	966,268.46	0.00
2E-F2	30711XHX5	03/22/2024	7.28613 %	52,344,752.94	296,637.19	649,274.98	0.00	51,695,477.97	945,912.17	0.00
2E-F3	30711XHY3	03/22/2024	6.78613 %	52,344,752.94	276,280.90	649,274.98	0.00	51,695,477.97	925,555.88	0.00
2E-F4	30711XHZ0	03/22/2024	6.28613 %	52,344,752.94	255,924.61	649,274.98	0.00	51,695,477.97	905,199.59	0.00
2E-F5	30711XJA3	03/22/2024	9.08613 %	52,344,752.94	369,919.85	649,274.98	0.00	51,695,477.97	1,019,194.83	0.00
2X-1	30711XJB1	03/22/2024	1.30000 %	0.00	12,343.88	0.00	0.00	0.00	12,343.88	0.00
2X-2	30711XJC9	03/22/2024	1.80000 %	0.00	17,091.52	0.00	0.00	0.00	17,091.52	0.00
2X-3	30711XJD7	03/22/2024	2.30000 %	0.00	21,839.17	0.00	0.00	0.00	21,839.17	0.00
2X-4	30711XJE5	03/22/2024	2.80000 %	0.00	26,586.81	0.00	0.00	0.00	26,586.81	0.00
2Y-1	30711XJF2	03/22/2024	1.30000 %	0.00	52,926.36	0.00	0.00	0.00	52,926.36	0.00
2Y-2	30711XJG0	03/22/2024	1.80000 %	0.00	73,282.65	0.00	0.00	0.00	73,282.65	0.00
2Y-3	30711XJH8	03/22/2024	2.30000 %	0.00	93,638.95	0.00	0.00	0.00	93,638.95	0.00
2Y-4	30711XJJ4	03/22/2024	2.80000 %	0.00	113,995.24	0.00	0.00	0.00	113,995.24	0.00
Totals				9,402,595,720.21	5,418,398.89	62,367,755.10	4,459.71	9,340,223,505.56	67,786,153.99	2,337,006.42

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: 25-Mar-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	7,794,928,448.26	19,063,958.28	25,804,525.71	0.00	0.00	44,868,483.98	7,750,059,964.28	0.20188270	44,868,483.98
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	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.26741959	649,274.98
2M-BH	236,695,218.71	66,852,374.35	1,523,185.01	2,032,250.71	0.00	0.00	3,555,435.72	63,296,938.63	0.26741959	3,555,435.72
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	52,344,752.94	278,156.04	371,118.94	0.00	0.00	649,274.98	51,695,477.97	0.41859675	649,274.98
2M-2H	676,272,216.00	286,640,867.37	1,523,185.01	2,032,250.71	0.00	0.00	3,555,435.72	283,085,431.65	0.41859687	3,555,435.72
2B-1	107,914,000.00	107,914,000.00	0.00	0.00	0.00	0.00	0.00	107,914,000.00	1.00000000	0.00
2B-1H	92,028,325.00	92,028,325.00	0.00	0.00	0.00	0.00	0.00	92,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	197,609,778.29	0.00	0.00	0.00	4,459.71	4,459.71	197,605,318.58	0.98831160	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	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.26741959	649,274.98
2E-B2	43,224,036.29	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.26741959	649,274.98
2E-B3	43,224,036.29	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.26741959	649,274.98

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Series 2017-C02



Distribution Date: 25-Mar-2024
 05-Mar-2024 2:54:02 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.26741959	649,274.98
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
2E-D1	83,360,560.15	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.13866215	649,274.98
2E-D2	83,360,560.15	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.13866215	649,274.98
2E-D3	83,360,560.15	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.13866215	649,274.98
2E-D4	83,360,560.15	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.13866215	649,274.98
2E-D5	83,360,560.15	12,208,229.09	278,156.04	371,118.94	0.00	0.00	649,274.98	11,558,954.12	0.13866215	649,274.98
2E-F1	83,360,560.15	52,344,752.94	278,156.04	371,118.94	0.00	0.00	649,274.98	51,695,477.97	0.62014312	649,274.98
2E-F2	83,360,560.15	52,344,752.94	278,156.04	371,118.94	0.00	0.00	649,274.98	51,695,477.97	0.62014312	649,274.98
2E-F3	83,360,560.15	52,344,752.94	278,156.04	371,118.94	0.00	0.00	649,274.98	51,695,477.97	0.62014312	649,274.98
2E-F4	83,360,560.15	52,344,752.94	278,156.04	371,118.94	0.00	0.00	649,274.98	51,695,477.97	0.62014312	649,274.98
2E-F5	83,360,560.15	52,344,752.94	278,156.04	371,118.94	0.00	0.00	649,274.98	51,695,477.97	0.62014312	649,274.98
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
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	9,402,595,720.21	26,560,824.94	35,806,930.17	0.00	4,459.71	62,372,214.81	9,340,223,505.56	0.22177466	62,367,755.10

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 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
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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	203.05148336	0.49660045	0.67218670	0.00000000	0.00000000	1.16878715	201.88269621	0.20188270	1.16878715
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	282.44074681	6.43521670	8.58593902	0.00000000	0.00000000	15.02115572	267.41959132	0.26741959	15.02115572
2M-BH	236,695,218.71	282.44074686	6.43521664	8.58593900	0.00000000	0.00000000	15.02115564	267.41959122	0.26741959	15.02115564
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	423.85416112	2.25232881	3.00508261	0.00000000	0.00000000	5.25741142	418.59674978	0.41859675	5.25741142
2M-2H	676,272,216.00	423.85427138	2.25232528	3.00507793	0.00000000	0.00000000	5.25740321	418.59686817	0.41859687	5.25740321
2B-1	107,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	92,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	988.33390224	0.00000000	0.00000000	0.00000000	0.02230498	0.02230498	988.31159726	0.98831160	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	282.44074681	6.43521670	8.58593902	0.00000000	0.00000000	15.02115572	267.41959132	0.26741959	15.02115572
2E-B2	43,224,036.29	282.44074681	6.43521670	8.58593902	0.00000000	0.00000000	15.02115572	267.41959132	0.26741959	15.02115572
2E-B3	43,224,036.29	282.44074681	6.43521670	8.58593902	0.00000000	0.00000000	15.02115572	267.41959132	0.26741959	15.02115572

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
 05-Mar-2024 2:54:02 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	282.44074681	6.43521670	8.58593902	0.00000000	0.00000000	15.02115572	267.41959132	0.26741959	15.02115572
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	146.45090038	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	138.66214549	0.13866215	7.78875500
2E-D2	83,360,560.15	146.45090038	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	138.66214549	0.13866215	7.78875500
2E-D3	83,360,560.15	146.45090038	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	138.66214549	0.13866215	7.78875500
2E-D4	83,360,560.15	146.45090038	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	138.66214549	0.13866215	7.78875500
2E-D5	83,360,560.15	146.45090038	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	138.66214549	0.13866215	7.78875500
2E-F1	83,360,560.15	627.93187625	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	620.14312136	0.62014312	7.78875500
2E-F2	83,360,560.15	627.93187625	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	620.14312136	0.62014312	7.78875500
2E-F3	83,360,560.15	627.93187625	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	620.14312136	0.62014312	7.78875500
2E-F4	83,360,560.15	627.93187625	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	620.14312136	0.62014312	7.78875500
2E-F5	83,360,560.15	627.93187625	3.33678228	4.45197272	0.00000000	0.00000000	7.78875500	620.14312136	0.62014312	7.78875500
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
 05-Mar-2024 2:54:02 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	7,794,928,448.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,750,059,964.28
2M-1	N/A	N/A	6.58613 %	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	9.08613 %	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	02/26/24 - 03/24/24	28	9.08613 %	12,208,229.09	86,275.43	0.00	0.00	0.00	0.00	86,275.43	0.00	11,558,954.12
2M-BH	N/A	N/A	0.00000 %	66,852,374.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,296,938.63
2M-2C	02/26/24 - 03/24/24	28	9.08613 %	40,136,523.85	283,644.41	0.00	0.00	0.00	0.00	283,644.41	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	02/26/24 - 03/24/24	28	9.08613 %	52,344,752.94	369,919.85	0.00	0.00	0.00	0.00	369,919.85	0.00	51,695,477.97
2M-2H	N/A	N/A	0.00000 %	286,640,867.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	283,085,431.65
2B-1	02/26/24 - 03/24/24	28	10.93613 %	107,914,000.00	917,903.41	0.00	0.00	0.00	0.00	917,903.41	0.00	107,914,000.00
2B-1H	N/A	N/A	0.00000 %	92,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,028,325.00
2B-2H	N/A	N/A	0.00000 %	197,609,778.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	197,605,318.58
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	02/26/24 - 03/24/24	28	1.30000 %	12,208,229.09	12,343.88	0.00	0.00	0.00	0.00	12,343.88	0.00	11,558,954.12
2B-I2	02/26/24 - 03/24/24	28	1.80000 %	12,208,229.09	17,091.52	0.00	0.00	0.00	0.00	17,091.52	0.00	11,558,954.12
2B-I3	02/26/24 - 03/24/24	28	2.30000 %	12,208,229.09	21,839.17	0.00	0.00	0.00	0.00	21,839.17	0.00	11,558,954.12
2B-I4	02/26/24 - 03/24/24	28	2.80000 %	12,208,229.09	26,586.81	0.00	0.00	0.00	0.00	26,586.81	0.00	11,558,954.12
2C-I1	02/26/24 - 03/24/24	28	1.30000 %	40,136,523.85	40,582.49	0.00	0.00	0.00	0.00	40,582.49	0.00	40,136,523.85
2C-I2	02/26/24 - 03/24/24	28	1.80000 %	40,136,523.85	56,191.13	0.00	0.00	0.00	0.00	56,191.13	0.00	40,136,523.85
2C-I3	02/26/24 - 03/24/24	28	2.30000 %	40,136,523.85	71,799.78	0.00	0.00	0.00	0.00	71,799.78	0.00	40,136,523.85
2C-I4	02/26/24 - 03/24/24	28	2.80000 %	40,136,523.85	87,408.43	0.00	0.00	0.00	0.00	87,408.43	0.00	40,136,523.85
2E-A1	N/A	N/A	7.78613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	7.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.78613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	02/26/24 - 03/24/24	28	7.78613 %	12,208,229.09	73,931.56	0.00	0.00	0.00	0.00	73,931.56	0.00	11,558,954.12
2E-B2	02/26/24 - 03/24/24	28	7.28613 %	12,208,229.09	69,183.91	0.00	0.00	0.00	0.00	69,183.91	0.00	11,558,954.12

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
 05-Mar-2024 2:54:02 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	02/26/24 - 03/24/24	28	6.78613 %	12,208,229.09	64,436.27	0.00	0.00	0.00	0.00	64,436.27	0.00	11,558,954.12
2E-B4	02/26/24 - 03/24/24	28	6.28613 %	12,208,229.09	59,688.62	0.00	0.00	0.00	0.00	59,688.62	0.00	11,558,954.12
2E-C1	02/26/24 - 03/24/24	28	7.78613 %	40,136,523.85	243,061.93	0.00	0.00	0.00	0.00	243,061.93	0.00	40,136,523.85
2E-C2	02/26/24 - 03/24/24	28	7.28613 %	40,136,523.85	227,453.28	0.00	0.00	0.00	0.00	227,453.28	0.00	40,136,523.85
2E-C3	02/26/24 - 03/24/24	28	6.78613 %	40,136,523.85	211,844.63	0.00	0.00	0.00	0.00	211,844.63	0.00	40,136,523.85
2E-C4	02/26/24 - 03/24/24	28	6.28613 %	40,136,523.85	196,235.98	0.00	0.00	0.00	0.00	196,235.98	0.00	40,136,523.85
2E-D1	02/26/24 - 03/24/24	28	7.78613 %	12,208,229.09	73,931.56	0.00	0.00	0.00	0.00	73,931.56	0.00	11,558,954.12
2E-D2	02/26/24 - 03/24/24	28	7.28613 %	12,208,229.09	69,183.91	0.00	0.00	0.00	0.00	69,183.91	0.00	11,558,954.12
2E-D3	02/26/24 - 03/24/24	28	6.78613 %	12,208,229.09	64,436.27	0.00	0.00	0.00	0.00	64,436.27	0.00	11,558,954.12
2E-D4	02/26/24 - 03/24/24	28	6.28613 %	12,208,229.09	59,688.62	0.00	0.00	0.00	0.00	59,688.62	0.00	11,558,954.12
2E-D5	02/26/24 - 03/24/24	28	9.08613 %	12,208,229.09	86,275.43	0.00	0.00	0.00	0.00	86,275.43	0.00	11,558,954.12
2E-F1	02/26/24 - 03/24/24	28	7.78613 %	52,344,752.94	316,993.48	0.00	0.00	0.00	0.00	316,993.48	0.00	51,695,477.97
2E-F2	02/26/24 - 03/24/24	28	7.28613 %	52,344,752.94	296,637.19	0.00	0.00	0.00	0.00	296,637.19	0.00	51,695,477.97
2E-F3	02/26/24 - 03/24/24	28	6.78613 %	52,344,752.94	276,280.90	0.00	0.00	0.00	0.00	276,280.90	0.00	51,695,477.97
2E-F4	02/26/24 - 03/24/24	28	6.28613 %	52,344,752.94	255,924.61	0.00	0.00	0.00	0.00	255,924.61	0.00	51,695,477.97
2E-F5	02/26/24 - 03/24/24	28	9.08613 %	52,344,752.94	369,919.85	0.00	0.00	0.00	0.00	369,919.85	0.00	51,695,477.97
2X-1	02/26/24 - 03/24/24	28	1.30000 %	12,208,229.09	12,343.88	0.00	0.00	0.00	0.00	12,343.88	0.00	11,558,954.12
2X-2	02/26/24 - 03/24/24	28	1.80000 %	12,208,229.09	17,091.52	0.00	0.00	0.00	0.00	17,091.52	0.00	11,558,954.12
2X-3	02/26/24 - 03/24/24	28	2.30000 %	12,208,229.09	21,839.17	0.00	0.00	0.00	0.00	21,839.17	0.00	11,558,954.12
2X-4	02/26/24 - 03/24/24	28	2.80000 %	12,208,229.09	26,586.81	0.00	0.00	0.00	0.00	26,586.81	0.00	11,558,954.12
2Y-1	02/26/24 - 03/24/24	28	1.30000 %	52,344,752.95	52,926.36	0.00	0.00	0.00	0.00	52,926.36	0.00	51,695,477.97
2Y-2	02/26/24 - 03/24/24	28	1.80000 %	52,344,752.95	73,282.65	0.00	0.00	0.00	0.00	73,282.65	0.00	51,695,477.97
2Y-3	02/26/24 - 03/24/24	28	2.30000 %	52,344,752.95	93,638.95	0.00	0.00	0.00	0.00	93,638.95	0.00	51,695,477.97
2Y-4	02/26/24 - 03/24/24	28	2.80000 %	52,344,752.95	113,995.24	0.00	0.00	0.00	0.00	113,995.24	0.00	51,695,477.97
Totals					5,418,398.89	0.00	0.00	0.00	0.00	5,418,398.89	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
05-Mar-2024 2:54:02 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	203.05148336	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	201.88269621
2M-1	379,890,000.00	6.58613 %	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	9.08613 %	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	9.08613 %	282.44074681	1.99600587	0.00000000	0.00000000	0.00000000	0.00000000	1.99600587	0.00000000	267.41959132
2M-BH	236,695,218.71	0.00000 %	282.44074686	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	267.41959122
2M-2C	40,136,523.85	9.08613 %	1000.00000000	7.06698993	0.00000000	0.00000000	0.00000000	0.00000000	7.06698993	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	9.08613 %	423.85416112	2.99537315	0.00000000	0.00000000	0.00000000	0.00000000	2.99537315	0.00000000	418.59674978
2M-2H	676,272,216.00	0.00000 %	423.85427138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	418.59686817
2B-1	107,914,000.00	10.93613 %	1000.00000000	8.50587885	0.00000000	0.00000000	0.00000000	0.00000000	8.50587885	0.00000000	1000.00000000
2B-1H	92,028,325.00	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 %	988.33390224	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.31159726
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 %	282.44074681	0.28557907	0.00000000	0.00000000	0.00000000	0.00000000	0.28557907	0.00000000	267.41959132
2B-I2	0.00	1.80000 %	282.44074681	0.39541703	0.00000000	0.00000000	0.00000000	0.00000000	0.39541703	0.00000000	267.41959132
2B-I3	0.00	2.30000 %	282.44074681	0.50525522	0.00000000	0.00000000	0.00000000	0.00000000	0.50525522	0.00000000	267.41959132
2B-I4	0.00	2.80000 %	282.44074681	0.61509318	0.00000000	0.00000000	0.00000000	0.00000000	0.61509318	0.00000000	267.41959132
2C-I1	0.00	1.30000 %	1000.00000000	1.01111123	0.00000000	0.00000000	0.00000000	0.00000000	1.01111123	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.39999992	0.00000000	0.00000000	0.00000000	0.00000000	1.39999992	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888885	0.00000000	0.00000000	0.00000000	0.00000000	1.78888885	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.78613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	7.28613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.78613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

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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	6.28613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.78613 %	282.44074681	1.71042703	0.00000000	0.00000000	0.00000000	0.00000000	1.71042703	0.00000000	267.41959132
2E-B2	43,224,036.29	7.28613 %	282.44074681	1.60058884	0.00000000	0.00000000	0.00000000	0.00000000	1.60058884	0.00000000	267.41959132
2E-B3	43,224,036.29	6.78613 %	282.44074681	1.49075088	0.00000000	0.00000000	0.00000000	0.00000000	1.49075088	0.00000000	267.41959132
2E-B4	43,224,036.29	6.28613 %	282.44074681	1.38091268	0.00000000	0.00000000	0.00000000	0.00000000	1.38091268	0.00000000	267.41959132
2E-C1	40,136,523.85	7.78613 %	1000.00000000	6.05587895	0.00000000	0.00000000	0.00000000	0.00000000	6.05587895	0.00000000	1000.00000000
2E-C2	40,136,523.85	7.28613 %	1000.00000000	5.66699002	0.00000000	0.00000000	0.00000000	0.00000000	5.66699002	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.78613 %	1000.00000000	5.27810108	0.00000000	0.00000000	0.00000000	0.00000000	5.27810108	0.00000000	1000.00000000
2E-C4	40,136,523.85	6.28613 %	1000.00000000	4.88921215	0.00000000	0.00000000	0.00000000	0.00000000	4.88921215	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.78613 %	146.45090038	0.88688895	0.00000000	0.00000000	0.00000000	0.00000000	0.88688895	0.00000000	138.66214549
2E-D2	83,360,560.15	7.28613 %	146.45090038	0.82993576	0.00000000	0.00000000	0.00000000	0.00000000	0.82993576	0.00000000	138.66214549
2E-D3	83,360,560.15	6.78613 %	146.45090038	0.77298269	0.00000000	0.00000000	0.00000000	0.00000000	0.77298269	0.00000000	138.66214549
2E-D4	83,360,560.15	6.28613 %	146.45090038	0.71602950	0.00000000	0.00000000	0.00000000	0.00000000	0.71602950	0.00000000	138.66214549
2E-D5	83,360,560.15	9.08613 %	146.45090038	1.03496701	0.00000000	0.00000000	0.00000000	0.00000000	1.03496701	0.00000000	138.66214549
2E-F1	83,360,560.15	7.78613 %	627.93187625	3.80267934	0.00000000	0.00000000	0.00000000	0.00000000	3.80267934	0.00000000	620.14312136
2E-F2	83,360,560.15	7.28613 %	627.93187625	3.55848365	0.00000000	0.00000000	0.00000000	0.00000000	3.55848365	0.00000000	620.14312136
2E-F3	83,360,560.15	6.78613 %	627.93187625	3.31428795	0.00000000	0.00000000	0.00000000	0.00000000	3.31428795	0.00000000	620.14312136
2E-F4	83,360,560.15	6.28613 %	627.93187625	3.07009225	0.00000000	0.00000000	0.00000000	0.00000000	3.07009225	0.00000000	620.14312136
2E-F5	83,360,560.15	9.08613 %	627.93187625	4.43758834	0.00000000	0.00000000	0.00000000	0.00000000	4.43758834	0.00000000	620.14312136
2X-1	0.00	1.30000 %	146.45090038	0.14807818	0.00000000	0.00000000	0.00000000	0.00000000	0.14807818	0.00000000	138.66214549
2X-2	0.00	1.80000 %	146.45090038	0.20503125	0.00000000	0.00000000	0.00000000	0.00000000	0.20503125	0.00000000	138.66214549
2X-3	0.00	2.30000 %	146.45090038	0.26198444	0.00000000	0.00000000	0.00000000	0.00000000	0.26198444	0.00000000	138.66214549
2X-4	0.00	2.80000 %	146.45090038	0.31893752	0.00000000	0.00000000	0.00000000	0.00000000	0.31893752	0.00000000	138.66214549
2Y-1	0.00	1.30000 %	627.93187637	0.63490888	0.00000000	0.00000000	0.00000000	0.00000000	0.63490888	0.00000000	620.14312136
2Y-2	0.00	1.80000 %	627.93187637	0.87910458	0.00000000	0.00000000	0.00000000	0.00000000	0.87910458	0.00000000	620.14312136
2Y-3	0.00	2.30000 %	627.93187637	1.12330039	0.00000000	0.00000000	0.00000000	0.00000000	1.12330039	0.00000000	620.14312136
2Y-4	0.00	2.80000 %	627.93187637	1.36749609	0.00000000	0.00000000	0.00000000	0.00000000	1.36749609	0.00000000	620.14312136

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,569,474.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	391,250.30
Gains & Subsequent Recoveries (Realized Losses)	(4,459.71)
Total Deposits	1,956,264.90
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,937,098.24
Total Withdrawals (Pool Distribution Amount)	1,956,264.90
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	49,077,654.39
Total Principal Reduction Cumulative	31,506,076,466.24
Scheduled Principal Current	20,865,299.32
Scheduled Principal Cumulative	3,478,517,656.88
Unscheduled Principal Current	28,207,895.36
Unscheduled Principal Cumulative	28,025,221,802.14
Senior Reduction Amount	44,868,483.98
Subordinate Reduction Amount	4,204,710.70
Calculated Tranche Write-down Amount	4,459.71
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	105,533.39
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	26,657.51
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	49561
Period Reference Pool Removal Loan Count	169
Period Ending Loan Count	49392
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	8,482,388,523.53
Period PIF Loan Count Current	166
PIF Loan Count Cumulative	120733
Period PIF Loan UPB Current	22,118,405.63
PIF Loan UPB Cumulative	27,247,722,732.82
Period Partial Prepayment Amount	5,416,443.10
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	189
Repurchase Prior Credit Event UPB Curr	391,250.30
Repurchase Prior Credit Event UPB Cum	33,118,283.91
Credit Event Amount Current	373,636.03
Credit Event Amount Cumulative	65,662,338.83
Total Active Modified Loan Count	1242
Total Active Modified Loan UPB	292,246,204.74
Adjusted SOFR	5.436130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.366809%
Subordinate Percentage	8.633191%
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 %	8.630000 %	8.630000 %
2M-1	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-1H	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-2A	0.00	0.00	2.350000 %	8.630000 %	8.630000 %
2M-2B	0.00	0.00	1.650000 %	7.710000 %	7.750000 %
2M-2C	0.00	0.00	1.000000 %	4.660000 %	4.690000 %
2M-2	0.00	0.00	1.000000 %	4.660000 %	4.690000 %
2M-2H	0.00	0.00	1.000000 %	4.660000 %	4.690000 %
2B-1	0.00	0.00	0.500000 %	2.320000 %	2.330000 %
2B-1H	0.00	0.00	0.500000 %	2.320000 %	2.330000 %
2B-2H	4,459.71	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	603	109,500,877.51	1.220845 %	1.290920 %
60 Days	163	31,502,314.66	0.330013 %	0.371385 %
90 Days	92	17,717,352.89	0.186265 %	0.208872 %
120 Days	51	10,121,505.66	0.103256 %	0.119324 %
150 Days	55	10,770,800.63	0.111354 %	0.126978 %
180+ Days	224	50,300,467.09	0.453515 %	0.592999 %
Totals	1188	229,913,318.44	2.405248 %	2.710479 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	575	147,083,961.58	105,533.39	0.071750

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	285,483.82	416.33	0.145833
Summary	0039434459	269,838.44	430.22	0.159436
Summary	0039434607	444,261.07	462.77	0.104166
Summary	0039434774	299,869.54	156.18	0.052083
Summary	0039435537	161,711.82	80.01	0.049477
Summary	0039435747	76,248.76	111.20	0.145838
Summary	0039435787	359,365.09	296.48	0.082501
Summary	0039436085	307,480.88	256.23	0.083332
Summary	0039436178	155,461.89	48.58	0.031249
Summary	0039436230	300,532.49	344.36	0.114583
Summary	0039436332	334,203.14	313.32	0.093751
Summary	0039436726	275,337.30	33.91	0.012316
Summary	0039437058	579,035.05	566.97	0.097916
Summary	0039437085	227,004.99	94.59	0.041669
Summary	0039437472	392,496.22	23.06	0.005875
Summary	0039438105	331,384.15	310.67	0.093749
Summary	0039438108	304,427.76	317.11	0.104166
Summary	0039438352	349,282.60	571.55	0.163635
Summary	0039438507	266,638.55	277.75	0.104167
Summary	0039438666	279,446.62	320.20	0.114584
Summary	0039438883	279,589.67	291.24	0.104167
Summary	0039438931	198,158.98	206.42	0.104169
Summary	0039439393	109,556.19	21.67	0.019780
Summary	0039439686	222,248.92	92.60	0.041665
Summary	0039439714	337,709.04	211.07	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439716	159,557.38	66.48	0.041665
Summary	0039439889	380,492.97	198.17	0.052082
Summary	0039439923	299,539.58	436.83	0.145834
Summary	0039439937	325,845.79	407.31	0.125001
Summary	0039440034	456,879.62	91.74	0.020080
Summary	0039440469	155,282.56	145.58	0.093752
Summary	0039442509	153,911.52	48.10	0.031252
Summary	0039442950	192,784.01	120.49	0.062500
Summary	0039442971	370,568.39	154.40	0.041666
Summary	0039443038	288,503.59	240.42	0.083333
Summary	0039443045	242,891.30	227.71	0.093750
Summary	0039443073	138,676.36	72.23	0.052085
Summary	0039443320	387,271.28	17.49	0.004516
Summary	0039443529	202,745.62	24.95	0.012306
Summary	0039443869	402,785.96	671.31	0.166667
Summary	0039443872	140,808.69	63.92	0.045395
Summary	0039444135	121,529.17	101.27	0.083330
Summary	0039444673	385,640.58	482.05	0.125000
Summary	0039444679	227,486.06	114.83	0.050478
Summary	0039444760	449,095.71	171.88	0.038272
Summary	0039445386	226,478.16	117.33	0.051806
Summary	0039445480	90,819.78	37.84	0.041665
Summary	0039445539	251,885.79	126.26	0.050126
Summary	0039445692	205,792.28	278.68	0.135418
Summary	0039446587	168,145.75	192.67	0.114585
Summary	0039446758	153,563.64	57.21	0.037255
Summary	0039447560	210,333.11	153.37	0.072918
Summary	0039447806	114,689.61	95.57	0.083329
Summary	0039448174	457,394.32	476.45	0.104166
Summary	0039448409	156,748.43	51.88	0.033098
Summary	0039448816	359,702.50	149.88	0.041668
Summary	0039449195	372,941.84	315.17	0.084509
Summary	0039449264	388,283.86	117.26	0.030200
Summary	0039449644	153,484.90	136.05	0.088641

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449680	257,607.02	241.51	0.093751
Summary	0039450238	67,339.19	98.20	0.145829
Summary	0039450504	457,325.31	832.65	0.182070
Summary	0039450518	351,753.79	366.41	0.104167
Summary	0039450531	225,578.85	117.34	0.052017
Summary	0039450645	130,984.15	100.97	0.077086
Summary	0039450838	263,946.54	219.96	0.083335
Summary	0039450977	359,815.01	562.21	0.156250
Summary	0039451467	254,753.74	86.21	0.033841
Summary	0039451508	219,391.97	251.39	0.114585
Summary	0039452485	162,102.17	50.66	0.031252
Summary	0039452575	134,639.03	112.20	0.083334
Summary	0039452930	85,634.70	133.80	0.156245
Summary	0039453039	417,813.11	435.22	0.104166
Summary	0039453085	305,959.34	318.71	0.104167
Summary	0039453307	238,459.93	223.56	0.093752
Summary	0039453736	435,459.92	408.24	0.093749
Summary	0039454071	211,197.31	66.00	0.031250
Summary	0039454201	216,039.99	180.03	0.083332
Summary	0039454204	277,221.97	73.58	0.026542
Summary	0039454370	177,550.07	203.44	0.114582
Summary	0039454940	155,912.84	32.48	0.020832
Summary	0039455066	184,479.25	96.08	0.052082
Summary	0039455481	173,954.28	108.72	0.062499
Summary	0039455809	140,095.54	145.93	0.104165
Summary	0039456995	303,012.52	73.06	0.024111
Summary	0039457780	209,217.16	130.76	0.062500
Summary	0039457825	352,190.12	432.95	0.122931
Summary	0039458024	183,276.66	133.64	0.072917
Summary	0039458344	210,904.94	153.78	0.072914
Summary	0039459032	272,055.66	113.36	0.041668
Summary	0039459399	114,369.84	47.65	0.041663
Summary	0039459991	476,252.41	418.71	0.087918
Summary	0039460027	125,765.07	117.90	0.093746

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Distribution Date: 25-Mar-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039460091	128,289.01	48.95	0.038156
Summary	0039460094	120,347.97	130.88	0.108751
Summary	0039460702	196,675.46	168.06	0.085450
Summary	0039460722	356,608.41	331.35	0.092917
Summary	0039460755	348,347.16	399.15	0.114584
Summary	0039460795	254,901.63	238.97	0.093750
Summary	0039460898	84,948.29	106.19	0.125005
Summary	0039461238	104,260.52	90.60	0.086898
Summary	0039461514	317,478.02	231.49	0.072915
Summary	0039461954	173,772.19	198.16	0.114034
Summary	0039462078	309,858.70	322.77	0.104167
Summary	0039462130	282,371.30	176.48	0.062499
Summary	0039462567	430,748.13	364.47	0.084613
Summary	0039462775	598,777.53	873.22	0.145834
Summary	0039462997	303,958.27	221.64	0.072918
Summary	0039463250	285,479.74	76.58	0.026825
Summary	0039463441	483,535.84	348.55	0.072084
Summary	0039463465	75,363.49	70.65	0.093746
Summary	0039463507	346,502.93	180.47	0.052083
Summary	0039463980	313,737.16	359.49	0.114583
Summary	0039464076	247,876.25	320.44	0.129274
Summary	0039464144	511,088.81	449.33	0.087916
Summary	0039464189	302,692.69	58.45	0.019310
Summary	0039464408	173,433.77	2.60	0.001499
Summary	0039464466	329,831.32	377.93	0.114583
Summary	0039465118	534,723.98	612.70	0.114582
Summary	0039465259	37,092.86	11.41	0.030761
Summary	0039466169	400,255.69	43.46	0.010858
Summary	0039466229	252,099.36	218.21	0.086557
Summary	0039466352	228,616.63	309.59	0.135419
Summary	0039466433	81,474.59	23.85	0.029273
Summary	0039466796	264,160.60	4.84	0.001832
Summary	0039466895	199,837.62	145.71	0.072914
Summary	0039467000	68,798.01	86.00	0.125004

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039467496	84,473.87	105.59	0.124997
Summary	0039468562	332,306.13	380.77	0.114584
Summary	0039468684	173,194.57	36.08	0.020832
Summary	0039468895	457,209.26	571.51	0.125000
Summary	0039469171	286,408.03	38.04	0.013282
Summary	0039469284	164,918.69	132.86	0.080561
Summary	0039469394	200,041.58	333.40	0.166665
Summary	0039470160	233,884.72	121.81	0.052081
Summary	0039470274	430,021.55	243.23	0.056562
Summary	0039470322	372,168.65	465.21	0.125000
Summary	0039470572	156,929.99	81.73	0.052081
Summary	0039470607	337,760.16	105.55	0.031250
Summary	0039471363	68,850.79	86.06	0.124995
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	109,503.05	2.54	0.002320
Summary	0039472036	181,709.64	11.93	0.006565
Summary	0039472237	133,640.16	139.21	0.104168
Summary	0039472338	174,140.31	36.28	0.020834
Summary	0039472513	179,613.49	37.42	0.020834
Summary	0039472886	280,606.49	73.04	0.026029
Summary	0039473433	112,227.90	46.76	0.041665
Summary	0039473654	214,561.85	402.30	0.187498
Summary	0039473924	135,234.45	32.75	0.024217
Summary	0039474304	198,418.03	199.51	0.100550
Summary	0039474488	396,515.11	413.04	0.104168
Summary	0039474664	320,901.04	367.70	0.114584
Summary	0039474760	284,570.61	67.66	0.023776
Summary	0039475157	302,229.30	31.48	0.010416
Summary	0039475372	177,638.24	30.75	0.017310
Summary	0039475552	215,834.57	200.55	0.092918
Summary	0039476236	247,293.32	231.84	0.093751
Summary	0039477120	225,957.17	188.30	0.083334
Summary	0039477289	207,140.16	194.19	0.093748
Summary	0039478499	365,835.66	39.66	0.010841

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039478643	390,253.64	106.14	0.027198
Summary	0039479461	289,586.72	77.48	0.026755
Summary	0039479526	87,361.33	12.75	0.014595
Summary	0039479770	273,776.34	57.04	0.020835
Summary	0039479790	441,733.27	510.36	0.115536
Summary	0039480159	252,109.95	210.09	0.083333
Summary	0039480392	44,255.79	33.83	0.076442
Summary	0039480397	298,849.39	176.17	0.058949
Summary	0039480479	128,250.85	253.83	0.197917
Summary	0039480749	276,668.49	74.23	0.026830
Summary	0039480766	254,375.18	294.76	0.115876
Summary	0039480859	282,657.15	276.77	0.097917
Summary	0039481069	216,457.76	201.13	0.092919
Summary	0039481932	116,435.60	60.64	0.052080
Summary	0039481979	115,939.92	89.58	0.077264
Summary	0039482253	117,898.12	4.91	0.004165
Summary	0039482714	148,246.07	247.08	0.166669
Summary	0039482734	88,880.48	138.88	0.156255
Summary	0039483118	232,176.55	243.38	0.104825
Summary	0039483311	140,523.67	67.23	0.047842
Summary	0039483738	174,712.20	109.20	0.062503
Summary	0039484057	240,474.56	111.41	0.046329
Summary	0039484871	211,871.38	198.63	0.093750
Summary	0039486505	263,034.82	219.20	0.083335
Summary	0039486591	101,638.48	22.31	0.021950
Summary	0039486597	269,993.11	168.75	0.062502
Summary	0039486640	174,220.84	272.22	0.156250
Summary	0039487146	302,679.93	157.65	0.052085
Summary	0039487291	315,628.79	493.17	0.156250
Summary	0039488169	198,448.38	4.55	0.002293
Summary	0039488528	259,141.74	323.93	0.125001
Summary	0039488666	206,831.14	86.18	0.041667
Summary	0039488892	203,077.66	190.39	0.093752
Summary	0039488984	267,672.28	19.99	0.007468

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039490080	400,671.73	469.15	0.117091
Summary	0039490173	300,635.63	123.95	0.041229
Summary	0039490289	137,042.70	199.85	0.145830
Summary	0039490983	173,404.78	180.63	0.104167
Summary	0039491164	190,334.52	138.79	0.072919
Summary	0039491166	88,543.42	64.56	0.072913
Summary	0039491221	248,387.34	56.66	0.022811
Summary	0039491457	252,920.02	158.08	0.062502
Summary	0039492009	329,880.16	274.90	0.083333
Summary	0039492202	201,058.02	167.55	0.083334
Summary	0039492626	165,967.15	45.17	0.027216
Summary	0039492868	373,790.84	428.30	0.114583
Summary	0039493088	411,243.88	428.38	0.104167
Summary	0039493210	307,816.21	352.71	0.114585
Summary	0039493360	102,016.94	11.08	0.010861
Summary	0039493420	323,723.89	202.33	0.062501
Summary	0039493511	112,036.01	116.70	0.104163
Summary	0039493566	64,692.28	40.43	0.062496
Summary	0039493567	159,301.57	298.69	0.187500
Summary	0039494227	260,279.92	244.01	0.093749
Summary	0039495376	396,310.91	100.87	0.025452
Summary	0039495802	315,362.76	90.19	0.028599
Summary	0039496277	481,779.41	106.05	0.022012
Summary	0039496344	297,314.33	340.67	0.114582
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	314,647.40	246.69	0.078402
Summary	0039496915	227,008.66	165.53	0.072918
Summary	0039497243	399,929.70	489.80	0.122472
Summary	0039497293	152,290.39	20.07	0.013179
Summary	0039497384	314,928.69	4.86	0.001543
Summary	0039498394	182,776.92	209.43	0.114582
Summary	0039498494	139,308.16	217.67	0.156251
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	224,927.19	234.45	0.104234

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039498893	320,674.86	41.71	0.013007
Summary	0039498922	299,912.35	310.78	0.103624
Summary	0039499151	258,943.32	200.36	0.077376
Summary	0039499316	427,095.63	380.26	0.089034
Summary	0039499375	356,839.67	46.43	0.013011
Summary	0039500223	335,837.65	127.07	0.037837
Summary	0039500373	135,762.30	69.82	0.051428
Summary	0039500489	392,405.30	327.00	0.083332
Summary	0039500615	262,499.33	62.65	0.023867
Summary	0039500882	384,955.71	240.60	0.062501
Summary	0039501031	280,050.69	350.06	0.124999
Summary	0039501050	407,515.25	421.86	0.103520
Summary	0039501235	377,477.38	117.96	0.031250
Summary	0039501465	59,347.57	44.99	0.075808
Summary	0039501770	331,765.31	360.79	0.108749
Summary	0039501779	306,244.81	59.89	0.019556
Summary	0039501910	107,472.53	41.89	0.038977
Summary	0039502066	145,245.03	166.43	0.114586
Summary	0039502643	292,646.56	61.77	0.021107
Summary	0039503134	191,302.39	18.59	0.009718
Summary	0039503330	228,395.69	333.08	0.145835
Summary	0039503440	225,825.37	141.14	0.062500
Summary	0039503657	263,927.85	164.95	0.062498
Summary	0039504058	456,255.14	427.74	0.093750
Summary	0039504654	136,184.65	56.74	0.041664
Summary	0039504900	264,387.57	43.36	0.016400
Summary	0039505016	182,478.20	397.55	0.217862
Summary	0039505048	165,354.25	137.80	0.083336
Summary	0039505353	317,262.81	231.34	0.072917
Summary	0039505470	310,501.02	64.69	0.020834
Summary	0039505585	373,977.46	311.65	0.083334
Summary	0039505680	284,759.73	266.96	0.093749
Summary	0039506152	175,182.09	127.74	0.072918
Summary	0039506417	252,612.99	157.88	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039506483	397,324.63	82.78	0.020834
Summary	0039506739	340,233.20	61.28	0.018011
Summary	0039506746	242,489.71	255.65	0.105427
Summary	0039506874	60,927.33	50.77	0.083329
Summary	0039507186	87,089.31	24.11	0.027684
Summary	0039507262	134,893.71	126.46	0.093748
Summary	0039507275	375,517.31	348.92	0.092917
Summary	0039507512	296,366.07	524.81	0.177082
Summary	0039507735	271,606.83	56.58	0.020832
Summary	0039507818	229,176.03	95.49	0.041667
Summary	0039508166	263,027.28	32.74	0.012447
Summary	0039508339	256,787.28	70.09	0.027295
Summary	0039508926	233,374.24	196.02	0.083994
Summary	0039508983	380,093.87	356.34	0.093751
Summary	0039509195	356,468.27	46.39	0.013014
Summary	0039509514	401,324.43	209.02	0.052083
Summary	0039509881	157,486.36	98.43	0.062501
Summary	0039510884	308,844.56	160.86	0.052084
Summary	0039511188	270,427.17	56.34	0.020834
Summary	0039511281	170,098.29	106.31	0.062499
Summary	0039511524	219,563.22	137.23	0.062501
Summary	0039511803	363,258.97	151.36	0.041667
Summary	0039511824	309,177.32	167.93	0.054315
Summary	0039513262	236,371.53	146.25	0.061873
Summary	0039513277	375,092.74	195.36	0.052083
Summary	0039513475	363,839.89	227.40	0.062500
Summary	0039514171	304,398.12	368.94	0.121203
Summary	0039514223	342,924.47	142.89	0.041668
Summary	0039514522	202,850.99	38.11	0.018787
Summary	0039514784	121,154.11	88.34	0.072915
Summary	0039514914	292,181.63	52.60	0.018003
Summary	0039514957	59,054.72	18.45	0.031242
Summary	0039515636	151,269.25	114.70	0.075825
Summary	0039515806	136,421.79	133.94	0.098181

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039515945	292,046.29	264.03	0.090407
Summary	0039516221	143,000.10	24.70	0.017273
Summary	0039516526	138,957.78	71.22	0.051253
Summary	0039516542	222,601.25	44.19	0.019852
Summary	0039517245	364,709.57	227.94	0.062499
Summary	0039517322	432,723.93	234.12	0.054104
Summary	0039517929	174,692.01	140.46	0.080404
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	116,607.40	121.47	0.104170
Summary	0039518490	165,604.28	51.75	0.031249
Summary	0039518891	407,530.85	297.16	0.072917
Summary	0039519036	191,484.33	139.62	0.072915
Summary	0039519217	92,827.33	28.22	0.030401
Summary	0039519404	160,450.22	57.82	0.036036
Summary	0039519632	131,765.47	29.67	0.022517
Summary	0039519955	358,375.72	261.32	0.072918
Summary	0039520477	253,489.95	396.08	0.156251
Summary	0039520958	256,410.35	278.46	0.108599
Summary	0039521058	400,278.41	166.78	0.041666
Summary	0039521212	363,367.77	529.91	0.145833
Summary	0039521507	153,006.66	16.08	0.010509
Summary	0039521588	143,527.61	104.66	0.072920
Summary	0039522374	100,974.38	105.18	0.104165
Summary	0039522716	448,219.79	413.67	0.092292
Summary	0039523117	333,569.60	88.44	0.026513
Summary	0039523242	232,616.58	62.43	0.026838
Summary	0039523404	110,962.08	9.99	0.009003
Summary	0039523587	140,618.96	45.49	0.032350
Summary	0039523874	306,135.54	127.56	0.041668
Summary	0039524475	193,932.69	141.41	0.072917
Summary	0039524616	406,250.71	380.86	0.093750
Summary	0039524701	269,178.33	196.28	0.072918
Summary	0039524715	325,642.35	440.97	0.135415
Summary	0039525295	137,484.80	49.25	0.035822

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039525606	259,370.44	53.81	0.020746
Summary	0039525833	184,941.34	192.65	0.104168
Summary	0039526316	306,199.51	205.69	0.067175
Summary	0039526676	175,235.77	36.51	0.020835
Summary	0039526818	116,763.25	85.14	0.072917
Summary	0039527057	396,409.39	50.73	0.012797
Summary	0039527241	180,416.12	112.76	0.062500
Summary	0039527340	281,751.99	264.14	0.093749
Summary	0039527573	292,999.80	213.65	0.072918
Summary	0039528032	166,129.89	138.44	0.083332
Summary	0039528735	155,290.74	48.53	0.031251
Summary	0039529204	305,641.40	217.74	0.071240
Summary	0039529409	167,731.46	105.85	0.063107
Summary	0039529468	171,952.16	35.72	0.020773
Summary	0039529551	167,016.87	182.56	0.109306
Summary	0039529814	106,598.73	66.62	0.062496
Summary	0039530013	133,110.30	180.25	0.135414
Summary	0039530271	214,714.39	246.03	0.114585
Summary	0039530565	355,294.86	369.77	0.104074
Summary	0039530727	233,703.90	243.44	0.104166
Summary	0039530980	135,713.45	82.42	0.060731
Summary	0039531022	144,416.01	48.20	0.033376
Summary	0039532356	322,236.90	456.45	0.141650
Summary	0039533003	386,255.55	241.41	0.062500
Summary	0039534136	101,317.17	9.67	0.009544
Summary	0039534406	189,998.59	247.02	0.130011
Summary	0039534500	358,525.70	187.82	0.052387
Summary	0039535614	418,775.26	427.69	0.102129
Summary	0039535644	200,663.84	125.41	0.062498
Summary	0039535891	311,254.63	163.68	0.052587
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	323,466.82	202.17	0.062501
Summary	0039536952	446,201.77	511.27	0.114583
Summary	0039537086	140,020.75	19.38	0.013841

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039537326	434,541.54	288.36	0.066360
Summary	0039537702	232,658.76	63.51	0.027297
Summary	0039537744	173,682.05	18.09	0.010416
Summary	0039538720	208,614.29	217.31	0.104168
Summary	0039539340	378,665.36	315.55	0.083332
Summary	0039539614	274,438.51	85.76	0.031249
Summary	0039539672	77,487.07	113.00	0.145831
Summary	0039540137	211,697.51	7.55	0.003566
Summary	0039540267	389,304.51	364.97	0.093749
Summary	0039540314	82,736.48	33.78	0.040828
Summary	0039541257	265,870.07	122.05	0.045906
Summary	0039541621	186,868.37	233.59	0.125002
Summary	0039541861	334,577.83	389.26	0.116344
Summary	0039541896	153,616.63	16.00	0.010416
Summary	0039541951	251,296.01	248.41	0.098852
Summary	0039542798	252,350.84	368.01	0.145833
Summary	0039544440	216,019.34	330.34	0.152921
Summary	0039544486	258,971.31	350.69	0.135417
Summary	0039544688	491,659.84	598.24	0.121678
Summary	0039544711	414,703.40	129.59	0.031249
Summary	0039545344	203,659.97	3.36	0.001650
Summary	0039545541	300,401.96	281.63	0.093751
Summary	0039546060	266,006.50	213.20	0.080148
Summary	0039546147	354,298.18	295.25	0.083334
Summary	0039547289	395,559.07	247.22	0.062499
Summary	0039547406	229,080.36	31.61	0.013799
Summary	0039547496	365,654.61	571.34	0.156251
Summary	0039548288	581,163.90	544.84	0.093750
Summary	0039548525	191,399.85	161.83	0.084551
Summary	0039548818	41,578.68	17.29	0.041584
Summary	0039549019	445,118.17	235.80	0.052975
Summary	0039549186	272,762.59	79.57	0.029172
Summary	0039549385	263,192.74	164.50	0.062502
Summary	0039549997	167,405.59	42.50	0.025387

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039550275	247,204.72	257.50	0.104165
Summary	0039550842	262,990.43	129.00	0.049051
Summary	0039551104	376,359.39	239.51	0.063639
Summary	0039551181	252,871.44	282.25	0.111618
Summary	0039551325	189,372.30	98.63	0.052083
Summary	0039551517	276,477.24	86.40	0.031250
Summary	0039551621	217,108.73	73.40	0.033808
Summary	0039551839	250,978.99	183.01	0.072918
Summary	0039551990	293,168.87	152.69	0.052083
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	163,294.44	102.06	0.062501
Summary	0039553090	284,473.76	11.71	0.004116
Summary	0039553472	355,884.10	55.45	0.015581
Summary	0039553903	203,396.11	63.56	0.031249
Summary	0039554373	162,862.33	118.75	0.072914
Summary	0039554562	88,265.84	82.01	0.092913
Summary	0039554930	429,960.71	582.24	0.135417
Summary	0039555148	366,893.29	137.46	0.037466
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	324,283.36	69.52	0.021438
Summary	0039556922	350,557.59	328.65	0.093751
Summary	0039557424	391,779.82	408.10	0.104166
Summary	0039558233	334,584.11	497.62	0.148728
Summary	0039558278	294,329.95	214.62	0.072918
Summary	0039558417	86,273.80	80.88	0.093748
Summary	0039558664	84,196.88	75.42	0.089576
Summary	0039559008	297,544.43	154.00	0.051757
Summary	0039559035	85,333.24	14.71	0.017238
Summary	0039559236	109,622.10	79.93	0.072914
Summary	0039559473	249,090.58	23.42	0.009402
Summary	0039560335	100,078.41	18.25	0.018236
Summary	0039560546	229,171.73	167.10	0.072915
Summary	0039560746	190,398.66	34.85	0.018304
Summary	0039560761	315,915.41	329.92	0.104433

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039560910	131,262.60	136.73	0.104165
Summary	0039560986	78,411.73	4.35	0.005548
Summary	0039561329	126,685.29	41.18	0.032506
Summary	0039562259	253,762.17	231.74	0.091322
Summary	0039562407	366,260.72	267.07	0.072918
Summary	0039562633	511,860.76	319.60	0.062439
Summary	0039562838	239,681.51	58.53	0.024420
Summary	0039563096	298,437.88	96.40	0.032302
Summary	0039563100	265,342.47	276.40	0.104167
Summary	0039563120	70,703.88	7.36	0.010410
Summary	0039563406	247,892.59	180.76	0.072919
Summary	0039563782	444,178.28	370.15	0.083334
Summary	0039564061	274,494.35	291.52	0.106203
Summary	0039564378	411,861.90	471.93	0.114585
Summary	0039565294	278,946.87	261.51	0.093749
Summary	0039565463	288,950.21	68.07	0.023558
Summary	0039565501	236,584.54	66.05	0.027918
Summary	0039565670	289,419.42	188.74	0.065213
Summary	0039565700	125,620.05	39.26	0.031253
Summary	0039566027	174,462.57	163.56	0.093751
Summary	0039566280	288,709.20	68.98	0.023893
Summary	0039566445	103,539.77	75.50	0.072919
Summary	0039566510	133,586.77	83.49	0.062499
Summary	0039566840	172,380.89	41.71	0.024196
Summary	0039567002	101,148.86	94.83	0.093753
Summary	0039568470	69,576.49	3.76	0.005404
Summary	0039568874	440,106.22	167.79	0.038125
Summary	0039569322	280,733.44	204.70	0.072916
Summary	0039569398	168,880.91	140.73	0.083331
Summary	0039569532	385,680.69	200.88	0.052085
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570569	140,229.49	116.39	0.083000
Summary	0039570718	133,880.44	43.37	0.032395
Summary	0039570735	146,723.71	76.42	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039570786	139,452.63	130.74	0.093752
Summary	0039570878	383,387.41	399.36	0.104166
Summary	0039570933	283,778.05	325.16	0.114583
Summary	0039571024	443,908.23	52.86	0.011908
Summary	0039571451	411,734.14	354.52	0.086104
Summary	0039571453	331,440.11	238.91	0.072082
Summary	0039571540	213,010.77	155.32	0.072917
Summary	0039572130	175,014.81	9.46	0.005405
Summary	0039572182	275,524.08	172.20	0.062499
Summary	0039572279	314,039.79	196.27	0.062498
Summary	0039572702	231,845.04	144.90	0.062499
Summary	0039572777	203,861.44	52.43	0.025718
Summary	0039573971	66,592.17	6.24	0.009370
Summary	0039574034	250,776.79	267.35	0.106609
Summary	0039574215	215,638.42	89.85	0.041667
Summary	0039574916	123,202.88	89.84	0.072920
Summary	0039575698	200,182.94	125.50	0.062693
Summary	0039576553	286,974.13	14.36	0.005004
Summary	0039576554	217,006.57	45.21	0.020833
Summary	0039577125	224,455.81	46.76	0.020833
Summary	0039577246	364,778.90	265.98	0.072915
Summary	0039577920	163,045.83	33.97	0.020835
Summary	0039578057	196,325.22	227.91	0.116088
Summary	0039579043	123,170.66	137.78	0.111861
Summary	0039579419	269,450.20	180.02	0.066810
Summary	0039579442	212,534.45	66.42	0.031251
Summary	0039579573	287,064.69	269.12	0.093749
Summary	0039579661	222,966.99	92.90	0.041665
Summary	0039579691	422,320.32	81.68	0.019341
Summary	0039579708	247,473.42	15.21	0.006146
Summary	0039580050	318,869.93	166.08	0.052084
Summary	0039580068	361,058.07	454.00	0.125742
Summary	0039580387	158,691.71	115.71	0.072915
Summary	0039580689	450,690.00	710.89	0.157734

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039580744	418,293.55	107.22	0.025633
Summary	0039580970	329,470.68	240.24	0.072917
Summary	0039581730	301,673.43	157.12	0.052083
Summary	0039581811	374,897.62	77.89	0.020776
Summary	0039581875	393,382.73	368.80	0.093751
Summary	0039581910	221,449.02	184.54	0.083333
Summary	0039582358	125,841.44	21.78	0.017307
Summary	0039582440	103,284.69	86.07	0.083333
Summary	0039583048	58,789.61	48.99	0.083331
Summary	0039583702	553,746.81	356.27	0.064338
Summary	0039583845	406,856.15	421.00	0.103476
Summary	0039585044	282,352.90	558.82	0.197915
Summary	0039586912	431,969.73	494.97	0.114584
Summary	0039587250	138,733.61	43.35	0.031247
Summary	0039587378	250,657.94	55.84	0.022277
Summary	0039588470	405,224.30	64.58	0.015937
Summary	0039588653	159,580.33	49.87	0.031251
Summary	0039589021	269,229.21	224.36	0.083334
Summary	0039589041	283,233.28	147.52	0.052084
Summary	0039589137	249,427.99	182.90	0.073328
Summary	0039589287	626,832.66	587.66	0.093751
Summary	0039589333	493,945.80	427.06	0.086459
Summary	0039589367	184,247.16	201.91	0.109586
Summary	0039589777	117,151.52	36.91	0.031506
Summary	0039590258	326,350.20	373.94	0.114582
Summary	0039590654	300,886.41	313.42	0.104166
Summary	0039590888	208,702.60	152.18	0.072917
Summary	0039591467	255,890.82	106.62	0.041666
Summary	0039591824	176,673.75	74.23	0.042015
Summary	0039592152	210,529.98	164.41	0.078093
Summary	0039592291	179,041.87	84.33	0.047101
Summary	0039592313	207,757.64	216.41	0.104165
Summary	0039592995	211,372.67	88.07	0.041666
Summary	0039593032	243,929.87	152.46	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039593231	164,539.82	106.84	0.064933
Summary	0039593576	173,440.27	126.47	0.072918
Summary	0039594081	241,189.62	131.43	0.054492
Summary	0039594280	337,863.33	281.55	0.083333
Summary	0039595333	207,093.36	140.22	0.067709
Summary	0039595354	192,096.71	0.32	0.000167
Summary	0039596293	307,784.15	448.85	0.145833
Summary	0039596601	291,545.83	60.74	0.020834
Summary	0039596795	391,710.07	64.90	0.016568
Summary	0039596842	202,363.40	84.32	0.041668
Summary	0039597352	418,373.94	497.18	0.118836
Summary	0039597426	211,097.73	197.90	0.093748
Summary	0039597814	199,812.51	146.49	0.073314
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	167,889.69	87.44	0.052082
Summary	0039598778	79,234.22	40.61	0.051253
Summary	0039599146	478,711.55	498.66	0.104167
Summary	0039599333	302,063.69	377.58	0.125000
Summary	0039599401	338,498.00	53.93	0.015932
Summary	0039599455	417,549.26	304.46	0.072916
Summary	0039599727	134,915.93	126.48	0.093747
Summary	0039599781	362,133.57	95.54	0.026383
Summary	0039599825	63,268.05	24.46	0.038661
Summary	0039600257	236,659.13	147.91	0.062499
Summary	0039600325	415,856.30	518.64	0.124716
Summary	0039600345	129,545.26	47.42	0.036605
Summary	0039600486	210,468.47	328.86	0.156251
Summary	0039601039	348,578.88	36.31	0.010417
Summary	0039601812	111,398.76	2.43	0.002181
Summary	0039602414	654,784.55	607.46	0.092773
Summary	0039602483	535,931.18	895.63	0.167117
Summary	0039602516	341,654.08	12.04	0.003524
Summary	0039602696	333,501.15	167.56	0.050243
Summary	0039602826	130,220.00	122.08	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602910	122,342.69	20.08	0.016413
Summary	0039603096	360,031.77	37.50	0.010416
Summary	0039603487	201,383.56	63.49	0.031527
Summary	0039603662	344,059.28	322.56	0.093751
Summary	0039603722	363,798.79	142.79	0.039250
Summary	0039604172	248,223.80	155.14	0.062500

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	373,636.03	(48,186.65)	(12.897)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039497636	373,636.03	(48,186.65)	(12.897)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	643,855.63	52,646.36	149,043.32	23.149

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039439969	42,249.22	3,907.14	16,266.51	38.501
0039440163	273,752.99	9,775.75	41,933.38	15.318
0039495024	327,853.42	38,963.47	90,843.43	27.709

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
358	65,662,338.83	2,337,007.21	3.559

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)
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	61,278.06	31.793
0039438547	200,893.08	123,415.39	61.433
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	(6,431.42)	(6.584)
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,691.14	6.152
0039439969	42,249.22	16,266.51	38.501
0039440059	78,767.52	4,383.70	5.565
0039440163	273,752.99	41,933.38	15.318
0039441588	272,866.38	(35,163.01)	(12.887)
0039442904	273,382.86	(10,325.28)	(3.777)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039444594	68,444.98	1,187.43	1.735
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039457604	193,145.19	2,633.87	1.364
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
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	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	15,846.38	12.877
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
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)
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	19,239.60	13.353
0039471849	404,686.07	78,649.88	19.435
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Mar-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	32,057.58	14.634
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)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	72,712.94	31.028
0039478571	66,330.01	50,457.45	76.070
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	14,713.80	14.679
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
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)
0039487284	196,650.68	16,134.58	8.205

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039489839	333,292.77	192,804.66	57.848
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039490347	108,215.85	26,895.49	24.854
0039490795	136,088.23	3,331.64	2.448
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	51,052.49	29.033
0039492189	261,521.32	32,800.81	12.542
0039492619	176,984.76	61,771.73	34.902
0039492698	162,631.38	6,073.00	3.734
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039495024	327,853.42	90,843.43	27.709
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	(48,186.65)	(12.897)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039499199	51,595.14	1,765.06	3.421
0039499340	161,158.42	5,091.00	3.159
0039499703	394,496.55	(180,438.98)	(45.739)
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	(8,625.74)	(5.216)
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)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	3,107.32	1.336
0039508758	348,190.20	66,575.72	19.121
0039509666	210,329.41	(34,413.26)	(16.362)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	47,120.58	16.724
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	(8,994.80)	(2.925)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
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
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
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
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,582.91	11.173
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)

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Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039525919	238,441.00	(1,513.90)	(0.635)
0039525928	34,601.45	(565.05)	(1.633)
0039525944	65,875.33	502.96	0.764
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)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,887.62	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
0039537816	79,815.13	1,104.85	1.384

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039537893	272,589.37	(3,686.58)	(1.352)
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
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,141.84	9.322
0039542551	111,833.42	21,183.54	18.942
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
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	(8,605.23)	(7.747)
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,733.10	28.002

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	10,053.04	5.267
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
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
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
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
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)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446
0039571094	157,536.45	18,155.05	11.524
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
0039579230	197,467.18	(48,421.58)	(24.521)

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Cumulative Realized Loss Detail

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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	14,414.71	14.863
0039582711	289,431.19	(3,425.98)	(1.184)
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
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	12,121.48	15.787
0039593979	304,378.47	(47,097.79)	(15.473)
0039596146	401,018.48	(125,582.14)	(31.316)
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
0039596765	373,600.00	(10,578.39)	(2.831)

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Cumulative Realized Loss Detail

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0039596770	377,526.92	(5,116.77)	(1.355)
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	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(33,819.46)	(14.830)
0039600016	212,298.02	(3,801.61)	(1.791)
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
0039604356	69,635.71	4,717.92	6.775

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2024
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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	4	1,017,491.66	4,459.71	0.000 %	0	0.00	0.00	0.000 %	4	1,017,491.66	4,459.71	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039439969	48,000.00	5.000 %	SD	97.00	360	42,249.22	03/31/2023	3,907.14	16,266.51
Summary	0039440163	313,000.00	3.750 %	WV	95.00	360	273,752.99	01/31/2024	9,775.75	41,933.38
Summary	0039495024	347,000.00	3.875 %	CT	95.00	360	327,853.42	03/31/2023	38,963.47	90,843.43
Summary	0039497636	390,000.00	3.750 %	CT	95.00	360	373,636.03	02/29/2024	(48,186.65)	(48,186.65)

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

* This data is currently not provided for reporting.

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

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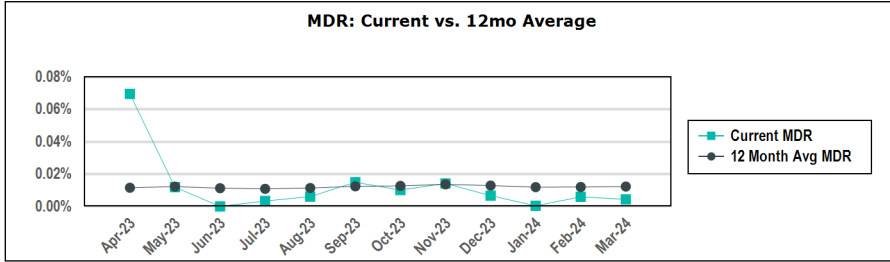
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Realized Loss Report - Collateral

Summary

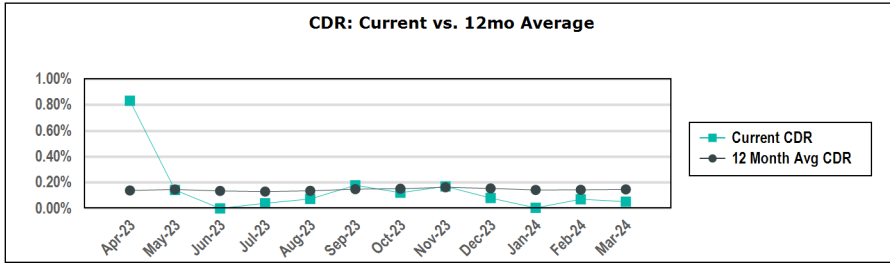
MDR

Current Month 0.004 %
 3 Month Average 0.004 %
 12 Month Average 0.012 %



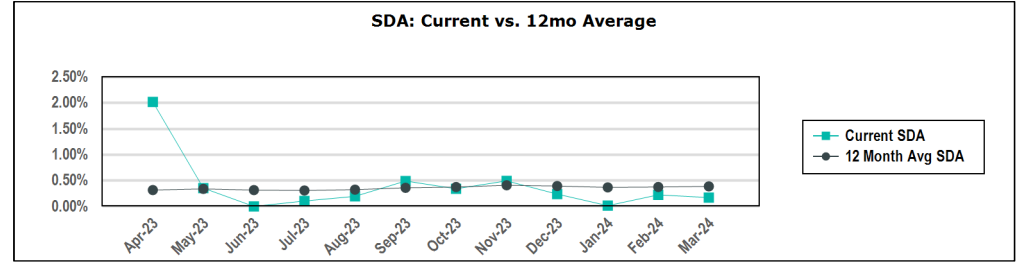
CDR

Current Month 0.053 %
 3 Month Average 0.043 %
 12 Month Average 0.147 %



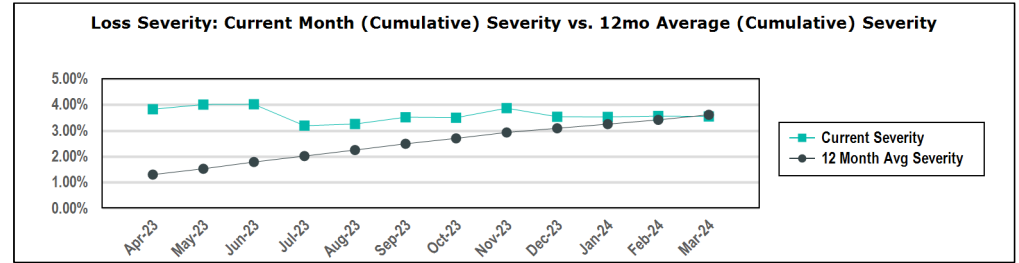
SDA

Current Month 0.171 %
 3 Month Average 0.136 %
 12 Month Average 0.387 %



Loss Severity

Current Month (Cumulative) 3.559 %
 3 Month Average (Cumulative) 3.557 %
 12 Month Average (Cumulative) 3.623 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.331 %
3 Month Average	0.379 %
12 Month Average	0.547 %

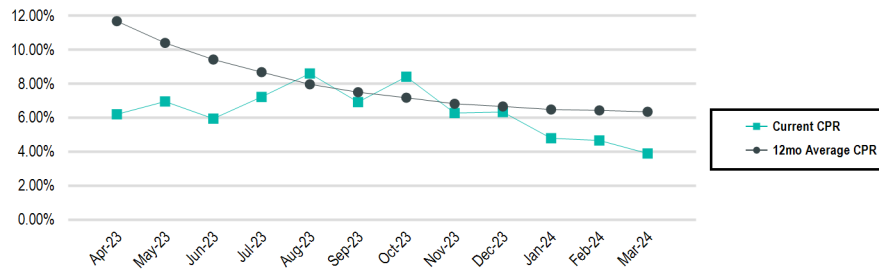
CPR

Current Month	3.906 %
3 Month Average	4.459 %
12 Month Average	6.359 %

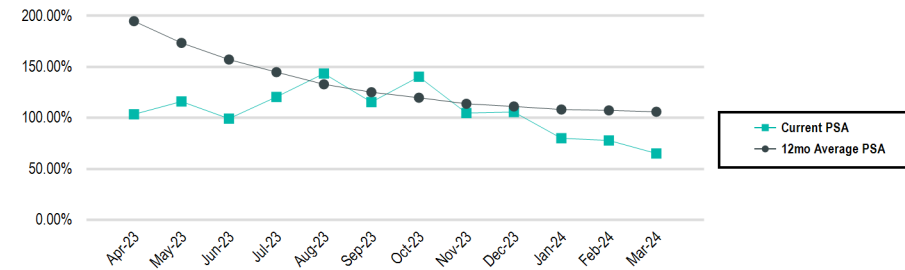
PSA

Current Month	65.104 %
3 Month Average	74.313 %
12 Month Average	105.986 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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:
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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
0039526694	69,503.44	0.00	0.000 %	69,503.44
0039571019	321,746.86	0.00	0.000 %	321,746.86
Total	391,250.30	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
189	33,118,283.91

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective December 2022

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

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

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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				