

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Feb-2023
 07-Feb-2023 3:11:25 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		01/31/2023	0.00000 %	8,629,366,864.37	0.00	59,012,799.65	0.00	8,570,354,064.73	59,012,799.65	0.00
2M-1	30711XGK4	02/24/2023	5.65586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	02/24/2023	8.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	02/24/2023	8.15586 %	24,204,999.59	180,961.54	854,796.85	0.00	23,350,202.75	1,035,758.39	0.00
2M-BH		01/31/2023	0.00000 %	132,546,799.52	0.00	4,680,875.36	0.00	127,865,924.16	4,680,875.36	0.00
2M-2C	30711XGN8	02/24/2023	8.15586 %	40,136,523.85	300,068.88	0.00	0.00	40,136,523.85	300,068.88	0.00
2M-CH		01/31/2023	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	02/24/2023	8.15586 %	64,341,523.44	481,030.42	854,796.85	0.00	63,486,726.60	1,335,827.27	0.00
2M-2H		01/31/2023	0.00000 %	352,335,292.54	0.00	4,680,875.36	0.00	347,654,417.18	4,680,875.36	0.00
2B-1	30711XGQ1	02/24/2023	10.00586 %	189,945,000.00	1,742,182.82	0.00	0.00	189,945,000.00	1,742,182.82	0.00
2B-1H		01/31/2023	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		01/31/2023	0.00000 %	199,108,572.47	0.00	0.00	757.51	199,107,814.96	0.00	834,510.04
2A-I1	30711XGR9	02/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	02/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	02/24/2023	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	02/24/2023	1.30000 %	0.00	28,844.29	0.00	0.00	0.00	28,844.29	0.00
2B-I2	30711XHA5	02/24/2023	1.80000 %	0.00	39,938.25	0.00	0.00	0.00	39,938.25	0.00
2B-I3	30711XHB3	02/24/2023	2.30000 %	0.00	51,032.21	0.00	0.00	0.00	51,032.21	0.00
2B-I4	30711XHC1	02/24/2023	2.80000 %	0.00	62,126.17	0.00	0.00	0.00	62,126.17	0.00
2C-I1	30711XHH0	02/24/2023	1.30000 %	0.00	47,829.36	0.00	0.00	0.00	47,829.36	0.00
2C-I2	30711XHJ6	02/24/2023	1.80000 %	0.00	66,225.26	0.00	0.00	0.00	66,225.26	0.00
2C-I3	30711XHK3	02/24/2023	2.30000 %	0.00	84,621.17	0.00	0.00	0.00	84,621.17	0.00
2C-I4	30711XHL1	02/24/2023	2.80000 %	0.00	103,017.08	0.00	0.00	0.00	103,017.08	0.00
2E-A1	30711XGV0	02/24/2023	6.85586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	02/24/2023	6.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	02/24/2023	5.85586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	02/24/2023	5.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	02/24/2023	6.85586 %	24,204,999.59	152,117.25	854,796.85	0.00	23,350,202.75	1,006,914.10	0.00

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Series 2017-C02



Distribution Date: 27-Feb-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	02/24/2023	6.35586 %	24,204,999.59	141,023.29	854,796.85	0.00	23,350,202.75	995,820.14	0.00
2E-B3	30711XHF4	02/24/2023	5.85586 %	24,204,999.59	129,929.33	854,796.85	0.00	23,350,202.75	984,726.18	0.00
2E-B4	30711XHG2	02/24/2023	5.35586 %	24,204,999.59	118,835.37	854,796.85	0.00	23,350,202.75	973,632.22	0.00
2E-C1	30711XHM9	02/24/2023	6.85586 %	40,136,523.85	252,239.52	0.00	0.00	40,136,523.85	252,239.52	0.00
2E-C2	30711XHN7	02/24/2023	6.35586 %	40,136,523.85	233,843.62	0.00	0.00	40,136,523.85	233,843.62	0.00
2E-C3	30711XHP2	02/24/2023	5.85586 %	40,136,523.85	215,447.71	0.00	0.00	40,136,523.85	215,447.71	0.00
2E-C4	30711XHQ0	02/24/2023	5.35586 %	40,136,523.85	197,051.80	0.00	0.00	40,136,523.85	197,051.80	0.00
2E-D1	30711XHR8	02/24/2023	6.85586 %	24,204,999.59	152,117.25	854,796.85	0.00	23,350,202.75	1,006,914.10	0.00
2E-D2	30711XHS6	02/24/2023	6.35586 %	24,204,999.59	141,023.29	854,796.85	0.00	23,350,202.75	995,820.14	0.00
2E-D3	30711XHT4	02/24/2023	5.85586 %	24,204,999.59	129,929.33	854,796.85	0.00	23,350,202.75	984,726.18	0.00
2E-D4	30711XHU1	02/24/2023	5.35586 %	24,204,999.59	118,835.37	854,796.85	0.00	23,350,202.75	973,632.22	0.00
2E-D5	30711XHV9	02/24/2023	8.15586 %	24,204,999.59	180,961.54	854,796.85	0.00	23,350,202.75	1,035,758.39	0.00
2E-F1	30711XHW7	02/24/2023	6.85586 %	64,341,523.44	404,356.77	854,796.85	0.00	63,486,726.60	1,259,153.62	0.00
2E-F2	30711XHX5	02/24/2023	6.35586 %	64,341,523.44	374,866.91	854,796.85	0.00	63,486,726.60	1,229,663.76	0.00
2E-F3	30711XHY3	02/24/2023	5.85586 %	64,341,523.44	345,377.04	854,796.85	0.00	63,486,726.60	1,200,173.89	0.00
2E-F4	30711XHZ0	02/24/2023	5.35586 %	64,341,523.44	315,887.18	854,796.85	0.00	63,486,726.60	1,170,684.03	0.00
2E-F5	30711XJA3	02/24/2023	8.15586 %	64,341,523.44	481,030.42	854,796.85	0.00	63,486,726.60	1,335,827.27	0.00
2X-1	30711XJB1	02/24/2023	1.30000 %	0.00	28,844.29	0.00	0.00	0.00	28,844.29	0.00
2X-2	30711XJC9	02/24/2023	1.80000 %	0.00	39,938.25	0.00	0.00	0.00	39,938.25	0.00
2X-3	30711XJD7	02/24/2023	2.30000 %	0.00	51,032.21	0.00	0.00	0.00	51,032.21	0.00
2X-4	30711XJE5	02/24/2023	2.80000 %	0.00	62,126.17	0.00	0.00	0.00	62,126.17	0.00
2Y-1	30711XJF2	02/24/2023	1.30000 %	0.00	76,673.65	0.00	0.00	0.00	76,673.65	0.00
2Y-2	30711XJG0	02/24/2023	1.80000 %	0.00	106,163.51	0.00	0.00	0.00	106,163.51	0.00
2Y-3	30711XJH8	02/24/2023	2.30000 %	0.00	135,653.38	0.00	0.00	0.00	135,653.38	0.00
2Y-4	30711XJJ4	02/24/2023	2.80000 %	0.00	165,143.24	0.00	0.00	0.00	165,143.24	0.00
Totals				10,561,870,108.84	7,938,325.14	82,051,299.97	757.51	10,479,818,051.53	89,989,625.11	834,510.04

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

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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	8,629,366,864.37	19,887,972.05	39,124,827.60	0.00	0.00	59,012,799.65	8,570,354,064.73	0.22325068	59,012,799.65
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	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.54021338	854,796.85
2M-BH	236,695,218.71	132,546,799.52	1,589,693.87	3,091,181.49	0.00	0.00	4,680,875.36	127,865,924.16	0.54021338	4,680,875.36
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	64,341,523.44	290,301.54	564,495.31	0.00	0.00	854,796.85	63,486,726.60	0.51407470	854,796.85
2M-2H	676,272,216.00	352,335,292.54	1,589,693.87	3,091,181.49	0.00	0.00	4,680,875.36	347,654,417.18	0.51407467	4,680,875.36
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,108,572.47	0.00	0.00	0.00	757.51	757.51	199,107,814.96	0.99582625	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	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.54021338	854,796.85
2E-B2	43,224,036.29	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.54021338	854,796.85
2E-B3	43,224,036.29	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.54021338	854,796.85

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.54021338	854,796.85
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	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.28011091	854,796.85
2E-D2	83,360,560.15	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.28011091	854,796.85
2E-D3	83,360,560.15	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.28011091	854,796.85
2E-D4	83,360,560.15	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.28011091	854,796.85
2E-D5	83,360,560.15	24,204,999.59	290,301.54	564,495.31	0.00	0.00	854,796.85	23,350,202.75	0.28011091	854,796.85
2E-F1	83,360,560.15	64,341,523.44	290,301.54	564,495.31	0.00	0.00	854,796.85	63,486,726.60	0.76159189	854,796.85
2E-F2	83,360,560.15	64,341,523.44	290,301.54	564,495.31	0.00	0.00	854,796.85	63,486,726.60	0.76159189	854,796.85
2E-F3	83,360,560.15	64,341,523.44	290,301.54	564,495.31	0.00	0.00	854,796.85	63,486,726.60	0.76159189	854,796.85
2E-F4	83,360,560.15	64,341,523.44	290,301.54	564,495.31	0.00	0.00	854,796.85	63,486,726.60	0.76159189	854,796.85
2E-F5	83,360,560.15	64,341,523.44	290,301.54	564,495.31	0.00	0.00	854,796.85	63,486,726.60	0.76159189	854,796.85
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	10,561,870,108.84	27,712,184.43	54,339,115.54	0.00	757.51	82,052,057.48	10,479,818,051.53	0.24883324	82,051,299.97

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.

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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	224.78791870	0.51806534	1.01916962	0.00000000	0.00000000	1.53723496	223.25068374	0.22325068	1.53723496
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	559.98934083	6.71620619	13.05975467	0.00000000	0.00000000	19.77596086	540.21338020	0.54021338	19.77596086
2M-BH	236,695,218.71	559.98934090	6.71620609	13.05975468	0.00000000	0.00000000	19.77596077	540.21338013	0.54021338	19.77596077
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	520.99629688	2.35067526	4.57092015	0.00000000	0.00000000	6.92159541	514.07470155	0.51407470	6.92159541
2M-2H	676,272,216.00	520.99625595	2.35067157	4.57091304	0.00000000	0.00000000	6.92158461	514.07467135	0.51407467	6.92158461
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	995.83003484	0.00000000	0.00000000	0.00000000	0.00378864	0.00378864	995.82624619	0.99582625	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	559.98934083	6.71620619	13.05975467	0.00000000	0.00000000	19.77596086	540.21338020	0.54021338	19.77596086
2E-B2	43,224,036.29	559.98934083	6.71620619	13.05975467	0.00000000	0.00000000	19.77596086	540.21338020	0.54021338	19.77596086
2E-B3	43,224,036.29	559.98934083	6.71620619	13.05975467	0.00000000	0.00000000	19.77596086	540.21338020	0.54021338	19.77596086

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Feb-2023
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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
2E-B4	43,224,036.29	559.98934083	6.71620619	13.05975467	0.00000000	0.00000000	19.77596086	540.21338020	0.54021338	19.77596086
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	290.36512646	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	280.11091466	0.28011091	10.25421193
2E-D2	83,360,560.15	290.36512646	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	280.11091466	0.28011091	10.25421193
2E-D3	83,360,560.15	290.36512646	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	280.11091466	0.28011091	10.25421193
2E-D4	83,360,560.15	290.36512646	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	280.11091466	0.28011091	10.25421193
2E-D5	83,360,560.15	290.36512646	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	280.11091466	0.28011091	10.25421193
2E-F1	83,360,560.15	771.84610233	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	761.59189053	0.76159189	10.25421193
2E-F2	83,360,560.15	771.84610233	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	761.59189053	0.76159189	10.25421193
2E-F3	83,360,560.15	771.84610233	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	761.59189053	0.76159189	10.25421193
2E-F4	83,360,560.15	771.84610233	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	761.59189053	0.76159189	10.25421193
2E-F5	83,360,560.15	771.84610233	3.48248068	6.77173125	0.00000000	0.00000000	10.25421193	761.59189053	0.76159189	10.25421193
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Feb-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	8,629,366,864.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,570,354,064.73
2M-1	N/A	N/A	5.65586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	8.15586 %	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	01/25/23 - 02/26/23	33	8.15586 %	24,204,999.59	180,961.54	0.00	0.00	0.00	0.00	180,961.54	0.00	23,350,202.75
2M-BH	N/A	N/A	0.00000 %	132,546,799.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,865,924.16
2M-2C	01/25/23 - 02/26/23	33	8.15586 %	40,136,523.85	300,068.88	0.00	0.00	0.00	0.00	300,068.88	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	01/25/23 - 02/26/23	33	8.15586 %	64,341,523.44	481,030.42	0.00	0.00	0.00	0.00	481,030.42	0.00	63,486,726.60
2M-2H	N/A	N/A	0.00000 %	352,335,292.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	347,654,417.18
2B-1	01/25/23 - 02/26/23	33	10.00586 %	189,945,000.00	1,742,182.82	0.00	0.00	0.00	0.00	1,742,182.82	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,108,572.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,107,814.96
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	01/25/23 - 02/26/23	33	1.30000 %	24,204,999.59	28,844.29	0.00	0.00	0.00	0.00	28,844.29	0.00	23,350,202.75
2B-I2	01/25/23 - 02/26/23	33	1.80000 %	24,204,999.59	39,938.25	0.00	0.00	0.00	0.00	39,938.25	0.00	23,350,202.75
2B-I3	01/25/23 - 02/26/23	33	2.30000 %	24,204,999.59	51,032.21	0.00	0.00	0.00	0.00	51,032.21	0.00	23,350,202.75
2B-I4	01/25/23 - 02/26/23	33	2.80000 %	24,204,999.59	62,126.17	0.00	0.00	0.00	0.00	62,126.17	0.00	23,350,202.75
2C-I1	01/25/23 - 02/26/23	33	1.30000 %	40,136,523.85	47,829.36	0.00	0.00	0.00	0.00	47,829.36	0.00	40,136,523.85
2C-I2	01/25/23 - 02/26/23	33	1.80000 %	40,136,523.85	66,225.26	0.00	0.00	0.00	0.00	66,225.26	0.00	40,136,523.85
2C-I3	01/25/23 - 02/26/23	33	2.30000 %	40,136,523.85	84,621.17	0.00	0.00	0.00	0.00	84,621.17	0.00	40,136,523.85
2C-I4	01/25/23 - 02/26/23	33	2.80000 %	40,136,523.85	103,017.08	0.00	0.00	0.00	0.00	103,017.08	0.00	40,136,523.85
2E-A1	N/A	N/A	6.85586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.85586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.35586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/23 - 02/26/23	33	6.85586 %	24,204,999.59	152,117.25	0.00	0.00	0.00	0.00	152,117.25	0.00	23,350,202.75
2E-B2	01/25/23 - 02/26/23	33	6.35586 %	24,204,999.59	141,023.29	0.00	0.00	0.00	0.00	141,023.29	0.00	23,350,202.75

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Feb-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	01/25/23 - 02/26/23	33	5.85586 %	24,204,999.59	129,929.33	0.00	0.00	0.00	0.00	129,929.33	0.00	23,350,202.75
2E-B4	01/25/23 - 02/26/23	33	5.35586 %	24,204,999.59	118,835.37	0.00	0.00	0.00	0.00	118,835.37	0.00	23,350,202.75
2E-C1	01/25/23 - 02/26/23	33	6.85586 %	40,136,523.85	252,239.52	0.00	0.00	0.00	0.00	252,239.52	0.00	40,136,523.85
2E-C2	01/25/23 - 02/26/23	33	6.35586 %	40,136,523.85	233,843.62	0.00	0.00	0.00	0.00	233,843.62	0.00	40,136,523.85
2E-C3	01/25/23 - 02/26/23	33	5.85586 %	40,136,523.85	215,447.71	0.00	0.00	0.00	0.00	215,447.71	0.00	40,136,523.85
2E-C4	01/25/23 - 02/26/23	33	5.35586 %	40,136,523.85	197,051.80	0.00	0.00	0.00	0.00	197,051.80	0.00	40,136,523.85
2E-D1	01/25/23 - 02/26/23	33	6.85586 %	24,204,999.59	152,117.25	0.00	0.00	0.00	0.00	152,117.25	0.00	23,350,202.75
2E-D2	01/25/23 - 02/26/23	33	6.35586 %	24,204,999.59	141,023.29	0.00	0.00	0.00	0.00	141,023.29	0.00	23,350,202.75
2E-D3	01/25/23 - 02/26/23	33	5.85586 %	24,204,999.59	129,929.33	0.00	0.00	0.00	0.00	129,929.33	0.00	23,350,202.75
2E-D4	01/25/23 - 02/26/23	33	5.35586 %	24,204,999.59	118,835.37	0.00	0.00	0.00	0.00	118,835.37	0.00	23,350,202.75
2E-D5	01/25/23 - 02/26/23	33	8.15586 %	24,204,999.59	180,961.54	0.00	0.00	0.00	0.00	180,961.54	0.00	23,350,202.75
2E-F1	01/25/23 - 02/26/23	33	6.85586 %	64,341,523.44	404,356.77	0.00	0.00	0.00	0.00	404,356.77	0.00	63,486,726.60
2E-F2	01/25/23 - 02/26/23	33	6.35586 %	64,341,523.44	374,866.91	0.00	0.00	0.00	0.00	374,866.91	0.00	63,486,726.60
2E-F3	01/25/23 - 02/26/23	33	5.85586 %	64,341,523.44	345,377.04	0.00	0.00	0.00	0.00	345,377.04	0.00	63,486,726.60
2E-F4	01/25/23 - 02/26/23	33	5.35586 %	64,341,523.44	315,887.18	0.00	0.00	0.00	0.00	315,887.18	0.00	63,486,726.60
2E-F5	01/25/23 - 02/26/23	33	8.15586 %	64,341,523.44	481,030.42	0.00	0.00	0.00	0.00	481,030.42	0.00	63,486,726.60
2X-1	01/25/23 - 02/26/23	33	1.30000 %	24,204,999.60	28,844.29	0.00	0.00	0.00	0.00	28,844.29	0.00	23,350,202.75
2X-2	01/25/23 - 02/26/23	33	1.80000 %	24,204,999.60	39,938.25	0.00	0.00	0.00	0.00	39,938.25	0.00	23,350,202.75
2X-3	01/25/23 - 02/26/23	33	2.30000 %	24,204,999.60	51,032.21	0.00	0.00	0.00	0.00	51,032.21	0.00	23,350,202.75
2X-4	01/25/23 - 02/26/23	33	2.80000 %	24,204,999.60	62,126.17	0.00	0.00	0.00	0.00	62,126.17	0.00	23,350,202.75
2Y-1	01/25/23 - 02/26/23	33	1.30000 %	64,341,523.45	76,673.65	0.00	0.00	0.00	0.00	76,673.65	0.00	63,486,726.60
2Y-2	01/25/23 - 02/26/23	33	1.80000 %	64,341,523.45	106,163.51	0.00	0.00	0.00	0.00	106,163.51	0.00	63,486,726.60
2Y-3	01/25/23 - 02/26/23	33	2.30000 %	64,341,523.45	135,653.38	0.00	0.00	0.00	0.00	135,653.38	0.00	63,486,726.60
2Y-4	01/25/23 - 02/26/23	33	2.80000 %	64,341,523.45	165,143.24	0.00	0.00	0.00	0.00	165,143.24	0.00	63,486,726.60
Totals					7,938,325.14	0.00	0.00	0.00	0.00	7,938,325.14	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Feb-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	224.78791870	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.25068374
2M-1	379,890,000.00	5.65586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	8.15586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	8.15586 %	559.98934083	4.18659513	0.00000000	0.00000000	0.00000000	0.00000000	4.18659513	0.00000000	540.21338020
2M-BH	236,695,218.71	0.00000 %	559.98934090	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	540.21338013
2M-2C	40,136,523.85	8.15586 %	1000.00000000	7.47620499	0.00000000	0.00000000	0.00000000	0.00000000	7.47620499	0.00000000	1000.00000000
2M-CH	219,788,498.15	0.00000 %	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455
2M-2	123,497,084.00	8.15586 %	520.99629688	3.89507513	0.00000000	0.00000000	0.00000000	0.00000000	3.89507513	0.00000000	514.07470155
2M-2H	676,272,216.00	0.00000 %	520.99625595	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	514.07467135
2B-1	189,945,000.00	10.00586 %	1000.00000000	9.17203833	0.00000000	0.00000000	0.00000000	0.00000000	9.17203833	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	995.83003484	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.82624619
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 %	559.98934083	0.66732060	0.00000000	0.00000000	0.00000000	0.00000000	0.66732060	0.00000000	540.21338020
2B-I2	0.00	1.80000 %	559.98934083	0.92398243	0.00000000	0.00000000	0.00000000	0.00000000	0.92398243	0.00000000	540.21338020
2B-I3	0.00	2.30000 %	559.98934083	1.18064425	0.00000000	0.00000000	0.00000000	0.00000000	1.18064425	0.00000000	540.21338020
2B-I4	0.00	2.80000 %	559.98934083	1.43730608	0.00000000	0.00000000	0.00000000	0.00000000	1.43730608	0.00000000	540.21338020
2C-I1	0.00	1.30000 %	1000.00000000	1.19166673	0.00000000	0.00000000	0.00000000	0.00000000	1.19166673	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.64999989	0.00000000	0.00000000	0.00000000	0.00000000	1.64999989	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.10833331	0.00000000	0.00000000	0.00000000	0.00000000	2.10833331	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.56666672	0.00000000	0.00000000	0.00000000	0.00000000	2.56666672	0.00000000	1000.00000000
2E-A1	40,136,523.85	6.85586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	6.35586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	5.85586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	40,136,523.85	5.35586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	6.85586 %	559.98934083	3.51927453	0.00000000	0.00000000	0.00000000	0.00000000	3.51927453	0.00000000	540.21338020
2E-B2	43,224,036.29	6.35586 %	559.98934083	3.26261271	0.00000000	0.00000000	0.00000000	0.00000000	3.26261271	0.00000000	540.21338020
2E-B3	43,224,036.29	5.85586 %	559.98934083	3.00595088	0.00000000	0.00000000	0.00000000	0.00000000	3.00595088	0.00000000	540.21338020
2E-B4	43,224,036.29	5.35586 %	559.98934083	2.74928906	0.00000000	0.00000000	0.00000000	0.00000000	2.74928906	0.00000000	540.21338020
2E-C1	40,136,523.85	6.85586 %	1000.00000000	6.28453827	0.00000000	0.00000000	0.00000000	0.00000000	6.28453827	0.00000000	1000.00000000
2E-C2	40,136,523.85	6.35586 %	1000.00000000	5.82620510	0.00000000	0.00000000	0.00000000	0.00000000	5.82620510	0.00000000	1000.00000000
2E-C3	40,136,523.85	5.85586 %	1000.00000000	5.36787169	0.00000000	0.00000000	0.00000000	0.00000000	5.36787169	0.00000000	1000.00000000
2E-C4	40,136,523.85	5.35586 %	1000.00000000	4.90953827	0.00000000	0.00000000	0.00000000	0.00000000	4.90953827	0.00000000	1000.00000000
2E-D1	83,360,560.15	6.85586 %	290.36512646	1.82481079	0.00000000	0.00000000	0.00000000	0.00000000	1.82481079	0.00000000	280.11091466
2E-D2	83,360,560.15	6.35586 %	290.36512646	1.69172676	0.00000000	0.00000000	0.00000000	0.00000000	1.69172676	0.00000000	280.11091466
2E-D3	83,360,560.15	5.85586 %	290.36512646	1.55864272	0.00000000	0.00000000	0.00000000	0.00000000	1.55864272	0.00000000	280.11091466
2E-D4	83,360,560.15	5.35586 %	290.36512646	1.42555868	0.00000000	0.00000000	0.00000000	0.00000000	1.42555868	0.00000000	280.11091466
2E-D5	83,360,560.15	8.15586 %	290.36512646	2.17082922	0.00000000	0.00000000	0.00000000	0.00000000	2.17082922	0.00000000	280.11091466
2E-F1	83,360,560.15	6.85586 %	771.84610233	4.85069641	0.00000000	0.00000000	0.00000000	0.00000000	4.85069641	0.00000000	761.59189053
2E-F2	83,360,560.15	6.35586 %	771.84610233	4.49693367	0.00000000	0.00000000	0.00000000	0.00000000	4.49693367	0.00000000	761.59189053
2E-F3	83,360,560.15	5.85586 %	771.84610233	4.14317082	0.00000000	0.00000000	0.00000000	0.00000000	4.14317082	0.00000000	761.59189053
2E-F4	83,360,560.15	5.35586 %	771.84610233	3.78940808	0.00000000	0.00000000	0.00000000	0.00000000	3.78940808	0.00000000	761.59189053
2E-F5	83,360,560.15	8.15586 %	771.84610233	5.77047970	0.00000000	0.00000000	0.00000000	0.00000000	5.77047970	0.00000000	761.59189053
2X-1	0.00	1.30000 %	290.36512658	0.34601843	0.00000000	0.00000000	0.00000000	0.00000000	0.34601843	0.00000000	280.11091466
2X-2	0.00	1.80000 %	290.36512658	0.47910247	0.00000000	0.00000000	0.00000000	0.00000000	0.47910247	0.00000000	280.11091466
2X-3	0.00	2.30000 %	290.36512658	0.61218651	0.00000000	0.00000000	0.00000000	0.00000000	0.61218651	0.00000000	280.11091466
2X-4	0.00	2.80000 %	290.36512658	0.74527054	0.00000000	0.00000000	0.00000000	0.00000000	0.74527054	0.00000000	280.11091466
2Y-1	0.00	1.30000 %	771.84610245	0.91978329	0.00000000	0.00000000	0.00000000	0.00000000	0.91978329	0.00000000	761.59189053
2Y-2	0.00	1.80000 %	771.84610245	1.27354602	0.00000000	0.00000000	0.00000000	0.00000000	1.27354602	0.00000000	761.59189053
2Y-3	0.00	2.30000 %	771.84610245	1.62730888	0.00000000	0.00000000	0.00000000	0.00000000	1.62730888	0.00000000	761.59189053
2Y-4	0.00	2.80000 %	771.84610245	1.98107162	0.00000000	0.00000000	0.00000000	0.00000000	1.98107162	0.00000000	761.59189053

(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	3,097,934.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(757.51)
Total Deposits	3,097,176.75
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,078,010.09
Total Withdrawals (Pool Distribution Amount)	3,097,176.75
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	64,549,229.37
Total Principal Reduction Cumulative	30,607,919,635.22
Scheduled Principal Current	21,767,967.46
Scheduled Principal Cumulative	3,204,568,307.06
Unscheduled Principal Current	42,780,504.40
Unscheduled Principal Cumulative	27,402,516,817.32
Senior Reduction Amount	59,012,799.65
Subordinate Reduction Amount	5,535,672.21
Calculated Tranche Write-down Amount	757.51
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	111,961.44
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	20,569.89
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	53204
Period Reference Pool Removal Loan Count	232
Period Ending Loan Count	52972
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,380,545,354.55
Period PIF Loan Count Current	230
PIF Loan Count Cumulative	117222
Period PIF Loan UPB Current	37,493,942.39
PIF Loan UPB Cumulative	26,702,540,552.23
Period Partial Prepayment Amount	4,972,792.51
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	187
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,727,033.61
Credit Event Amount Current	453,151.30
Credit Event Amount Cumulative	52,137,013.31
Total Active Modified Loan Count	1205
Total Active Modified Loan UPB	289,170,610.82
Libor Rate	4.505860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.363477%
Subordinate Percentage	8.636523%
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 %	8.640000 %	8.640000 %
2M-1	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-1H	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-2A	0.00	0.00	2.350000 %	8.640000 %	8.640000 %
2M-2B	0.00	0.00	1.650000 %	6.980000 %	7.020000 %
2M-2C	0.00	0.00	1.000000 %	4.220000 %	4.250000 %
2M-2	0.00	0.00	1.000000 %	4.220000 %	4.250000 %
2M-2H	0.00	0.00	1.000000 %	4.220000 %	4.250000 %
2B-1	0.00	0.00	0.500000 %	2.110000 %	2.120000 %
2B-1H	0.00	0.00	0.500000 %	2.110000 %	2.120000 %
2B-2H	757.51	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	732	134,551,599.60	1.381862 %	1.434369 %
60 Days	213	40,343,760.04	0.402099 %	0.430079 %
90 Days	104	20,260,717.53	0.196330 %	0.215987 %
120 Days	70	13,606,317.01	0.132145 %	0.145048 %
150 Days	39	7,927,947.26	0.073624 %	0.084515 %
180+ Days	334	71,432,953.12	0.630522 %	0.761501 %
Totals	1492	288,123,294.56	2.816582 %	3.071498 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	615	157,813,705.68	111,961.44	0.070945

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	289,904.95	422.78	0.145834
Summary	0039434459	271,990.41	432.56	0.159035
Summary	0039434607	451,141.15	469.94	0.104167
Summary	0039434774	304,332.59	158.51	0.052084
Summary	0039435537	163,887.47	80.69	0.049235
Summary	0039435747	77,363.94	112.82	0.145830
Summary	0039435787	365,165.32	301.26	0.082500
Summary	0039435811	369,475.99	131.96	0.035715
Summary	0039436085	311,669.52	259.72	0.083332
Summary	0039436178	160,576.45	50.18	0.031250
Summary	0039436230	305,359.70	349.89	0.114583
Summary	0039436332	339,530.92	318.31	0.093750
Summary	0039436726	279,556.62	33.91	0.012130
Summary	0039437058	588,002.25	575.75	0.097916
Summary	0039437085	230,110.79	95.88	0.041667
Summary	0039437405	356,215.38	333.95	0.093749
Summary	0039437411	316,738.43	362.93	0.114584
Summary	0039437472	397,411.34	23.06	0.005803
Summary	0039438105	336,479.43	315.45	0.093750
Summary	0039438108	309,228.00	322.11	0.104166
Summary	0039438352	352,629.86	574.34	0.162873
Summary	0039438507	270,723.56	282.00	0.104165
Summary	0039438666	283,758.76	325.14	0.114583
Summary	0039438883	281,734.85	293.47	0.104165
Summary	0039438931	201,238.84	209.62	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439393	111,895.49	21.67	0.019366
Summary	0039439686	225,686.74	94.04	0.041668
Summary	0039439714	342,882.89	214.30	0.062499
Summary	0039439716	164,736.35	68.64	0.041667
Summary	0039439889	387,254.02	201.69	0.052082
Summary	0039439923	304,216.13	443.65	0.145834
Summary	0039439937	330,800.89	413.50	0.125000
Summary	0039440034	458,442.34	91.74	0.020011
Summary	0039440469	157,511.22	147.67	0.093752
Summary	0039442509	155,991.72	48.75	0.031252
Summary	0039442950	195,571.21	122.23	0.062499
Summary	0039442971	374,280.86	155.95	0.041667
Summary	0039443038	292,668.75	243.89	0.083333
Summary	0039443045	246,625.83	231.21	0.093749
Summary	0039443073	140,326.61	73.09	0.052086
Summary	0039443320	390,005.73	17.49	0.004485
Summary	0039443529	205,115.39	25.20	0.012286
Summary	0039443869	408,637.26	681.06	0.166666
Summary	0039443872	142,459.81	64.26	0.045107
Summary	0039444135	123,354.16	102.80	0.083337
Summary	0039444673	391,659.63	489.57	0.124999
Summary	0039444679	229,767.47	115.06	0.050077
Summary	0039444760	455,664.51	173.88	0.038160
Summary	0039445386	229,784.17	119.02	0.051796
Summary	0039445480	91,823.24	38.26	0.041667
Summary	0039445539	255,432.37	127.73	0.050005
Summary	0039445692	208,737.64	282.67	0.135419
Summary	0039446587	170,686.55	195.58	0.114584
Summary	0039446758	155,669.14	57.43	0.036892
Summary	0039447560	213,568.71	155.73	0.072918
Summary	0039447806	116,313.39	96.93	0.083335
Summary	0039448174	464,925.96	484.30	0.104167
Summary	0039448409	158,703.93	51.88	0.032690
Summary	0039448816	364,616.24	151.92	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449195	378,094.82	318.39	0.084209
Summary	0039449264	393,858.98	117.26	0.029772
Summary	0039449680	261,603.68	245.25	0.093749
Summary	0039450238	68,312.69	99.62	0.145829
Summary	0039450504	440,405.07	596.38	0.135416
Summary	0039450518	356,839.35	371.71	0.104167
Summary	0039450531	230,383.30	118.84	0.051584
Summary	0039450645	132,863.76	102.42	0.077086
Summary	0039450838	268,004.84	223.34	0.083334
Summary	0039450957	264,161.94	434.73	0.164570
Summary	0039450977	364,906.10	570.17	0.156251
Summary	0039451066	180,177.24	206.45	0.114582
Summary	0039451257	287,459.31	239.55	0.083334
Summary	0039451467	255,594.02	86.39	0.033800
Summary	0039451508	222,772.11	255.26	0.114583
Summary	0039452485	166,308.32	51.97	0.031249
Summary	0039452496	167,847.22	362.89	0.216203
Summary	0039452575	136,716.61	113.93	0.083333
Summary	0039452930	86,980.56	135.91	0.156253
Summary	0039453039	425,070.66	442.78	0.104166
Summary	0039453085	311,011.49	323.97	0.104167
Summary	0039453307	242,157.75	227.02	0.093749
Summary	0039453736	441,708.91	414.10	0.093750
Summary	0039454071	213,904.79	66.85	0.031252
Summary	0039454201	216,976.90	180.81	0.083331
Summary	0039454204	281,029.06	73.58	0.026182
Summary	0039454370	180,279.96	206.57	0.114583
Summary	0039454940	157,628.27	32.84	0.020834
Summary	0039455066	187,012.86	97.40	0.052082
Summary	0039455481	175,475.54	108.72	0.061957
Summary	0039455809	142,257.34	148.18	0.104163
Summary	0039456995	308,343.83	73.06	0.023694
Summary	0039457780	212,749.32	132.97	0.062501
Summary	0039457825	355,721.96	434.79	0.122227

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039458024	186,104.36	135.70	0.072916
Summary	0039458344	214,405.51	156.34	0.072918
Summary	0039459032	276,149.24	115.06	0.041666
Summary	0039459399	115,856.44	48.27	0.041664
Summary	0039459748	302,543.18	378.18	0.125000
Summary	0039459941	517,672.65	323.55	0.062501
Summary	0039459991	483,086.85	424.71	0.087916
Summary	0039460027	127,584.08	119.61	0.093750
Summary	0039460091	129,779.37	49.11	0.037841
Summary	0039460094	122,211.78	132.91	0.108754
Summary	0039460702	197,593.08	168.44	0.085246
Summary	0039460722	362,071.70	336.42	0.092915
Summary	0039460755	354,616.19	406.33	0.114583
Summary	0039460795	258,752.29	242.58	0.093750
Summary	0039460898	86,503.00	108.13	0.125001
Summary	0039461345	302,524.01	19.42	0.006419
Summary	0039461514	322,394.64	235.08	0.072917
Summary	0039461954	178,124.59	202.70	0.113797
Summary	0039462078	314,657.39	327.77	0.104167
Summary	0039462130	289,047.46	180.65	0.062498
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	607,255.50	885.58	0.145833
Summary	0039462997	308,648.63	225.06	0.072918
Summary	0039463115	224,734.50	208.82	0.092919
Summary	0039463250	289,388.12	76.58	0.026463
Summary	0039463441	490,712.45	353.72	0.072083
Summary	0039463465	76,575.50	71.79	0.093751
Summary	0039463507	351,140.78	182.89	0.052085
Summary	0039463797	299,384.92	45.13	0.015074
Summary	0039463980	318,867.27	365.37	0.114584
Summary	0039464076	251,041.18	323.38	0.128816
Summary	0039464144	519,592.72	456.81	0.087917
Summary	0039464408	178,206.77	2.60	0.001459
Summary	0039464466	334,939.24	383.78	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039465118	543,034.85	622.23	0.114584
Summary	0039465259	37,609.03	11.41	0.030338
Summary	0039466169	403,357.20	43.46	0.010775
Summary	0039466229	243,754.97	36.22	0.014859
Summary	0039466352	232,523.66	314.88	0.135418
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	82,554.18	23.92	0.028975
Summary	0039466796	270,664.88	4.84	0.001788
Summary	0039466895	203,142.57	148.12	0.072914
Summary	0039467000	67,736.73	84.67	0.124999
Summary	0039467496	85,590.17	106.99	0.125003
Summary	0039468562	338,385.15	387.73	0.114582
Summary	0039468579	279,787.89	174.83	0.062487
Summary	0039468684	168,528.03	35.11	0.020833
Summary	0039468895	454,111.01	567.64	0.125000
Summary	0039469171	290,987.63	38.04	0.013073
Summary	0039469284	166,751.61	133.25	0.079909
Summary	0039469394	203,074.12	338.46	0.166668
Summary	0039470160	237,406.64	123.65	0.052084
Summary	0039470224	40,239.88	58.68	0.145825
Summary	0039470269	237,513.80	321.63	0.135415
Summary	0039470322	377,890.98	472.36	0.124999
Summary	0039470572	159,446.62	83.05	0.052086
Summary	0039470607	341,491.92	106.72	0.031251
Summary	0039471363	69,908.14	87.39	0.125007
Summary	0039471507	145,069.57	136.88	0.094355
Summary	0039471913	110,768.12	2.54	0.002293
Summary	0039472036	211,287.60	11.93	0.005646
Summary	0039472237	138,568.13	144.34	0.104165
Summary	0039472338	176,468.37	36.76	0.020831
Summary	0039472513	181,750.94	37.86	0.020831
Summary	0039472886	283,835.21	73.04	0.025733
Summary	0039473264	321,983.96	461.93	0.143464
Summary	0039473433	113,833.99	47.43	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039473654	217,610.71	408.02	0.187500
Summary	0039473924	136,624.11	32.75	0.023971
Summary	0039474060	388,268.19	283.01	0.072890
Summary	0039474488	402,823.49	419.61	0.104167
Summary	0039474664	325,845.03	373.36	0.114582
Summary	0039474760	288,224.28	67.66	0.023475
Summary	0039475157	306,574.69	31.93	0.010415
Summary	0039475372	179,846.23	30.98	0.017226
Summary	0039475552	219,165.03	203.64	0.092916
Summary	0039476236	251,095.55	235.40	0.093749
Summary	0039477120	229,423.25	191.19	0.083335
Summary	0039477289	210,328.12	197.18	0.093749
Summary	0039478499	370,250.72	39.66	0.010712
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	395,461.61	106.14	0.026840
Summary	0039479461	293,399.67	77.48	0.026408
Summary	0039479526	88,532.23	12.75	0.014402
Summary	0039479770	266,211.98	55.46	0.020833
Summary	0039479790	446,977.17	514.69	0.115149
Summary	0039480159	256,000.25	213.33	0.083332
Summary	0039480389	102,043.39	106.30	0.104171
Summary	0039480392	44,861.47	34.08	0.075967
Summary	0039480479	130,338.44	257.96	0.197916
Summary	0039480749	280,530.23	74.23	0.026461
Summary	0039480766	257,599.92	297.59	0.115524
Summary	0039480859	287,018.86	281.04	0.097917
Summary	0039481069	220,050.57	204.46	0.092915
Summary	0039481405	403,959.92	589.11	0.145834
Summary	0039481932	117,942.18	61.43	0.052085
Summary	0039481979	117,029.18	89.69	0.076639
Summary	0039482253	121,361.51	4.91	0.004046
Summary	0039482714	150,389.39	250.65	0.166667
Summary	0039482734	90,257.73	141.03	0.156253
Summary	0039483118	227,758.42	142.35	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039483311	142,271.64	67.90	0.047726
Summary	0039483449	222,672.95	46.39	0.020833
Summary	0039484057	243,348.58	112.01	0.046029
Summary	0039484871	214,934.49	201.50	0.093749
Summary	0039486505	267,022.41	222.52	0.083334
Summary	0039486591	102,945.68	22.31	0.021672
Summary	0039486597	274,220.59	171.39	0.062501
Summary	0039486640	176,912.20	276.43	0.156253
Summary	0039487146	307,085.90	159.94	0.052083
Summary	0039487291	320,251.11	500.39	0.156249
Summary	0039487313	168,646.77	87.84	0.052085
Summary	0039488528	262,824.05	328.53	0.125000
Summary	0039488666	209,810.33	87.42	0.041666
Summary	0039488892	204,690.56	191.90	0.093751
Summary	0039490080	407,006.07	476.41	0.117052
Summary	0039490173	303,527.12	124.25	0.040935
Summary	0039490289	139,165.04	202.95	0.145834
Summary	0039490983	176,131.06	183.47	0.104167
Summary	0039491164	192,834.54	140.61	0.072917
Summary	0039491166	89,739.40	65.43	0.072911
Summary	0039491221	251,264.87	57.26	0.022789
Summary	0039491349	211,149.56	17.55	0.008312
Summary	0039491457	257,834.84	161.15	0.062501
Summary	0039492009	334,961.16	279.13	0.083332
Summary	0039492202	204,149.43	170.12	0.083331
Summary	0039492626	168,286.12	45.17	0.026841
Summary	0039492868	379,278.49	434.59	0.114583
Summary	0039493088	413,629.89	430.86	0.104166
Summary	0039493210	312,600.50	358.19	0.114584
Summary	0039493360	103,437.10	11.08	0.010712
Summary	0039493420	328,755.41	205.47	0.062499
Summary	0039493511	113,643.78	118.38	0.104168
Summary	0039493566	65,373.27	40.86	0.062503
Summary	0039493567	161,903.75	303.57	0.187500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039494222	205,357.53	149.74	0.072917
Summary	0039494227	264,296.22	247.78	0.093751
Summary	0039495304	497,318.37	414.43	0.083333
Summary	0039495376	401,924.82	100.87	0.025097
Summary	0039495802	322,569.81	91.69	0.028425
Summary	0039496277	488,150.09	106.05	0.021725
Summary	0039496344	297,652.48	341.06	0.114583
Summary	0039496357	411,831.73	317.45	0.077082
Summary	0039496424	272,671.19	130.95	0.048025
Summary	0039496847	113,133.07	47.14	0.041668
Summary	0039496915	212,672.90	155.07	0.072915
Summary	0039497036	239,336.65	69.79	0.029160
Summary	0039497179	99,554.77	114.07	0.114580
Summary	0039497243	405,164.38	494.71	0.122101
Summary	0039497293	154,529.29	20.07	0.012988
Summary	0039497384	325,003.49	4.86	0.001495
Summary	0039498394	185,623.10	212.69	0.114582
Summary	0039498494	141,314.70	220.80	0.156247
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	227,875.89	236.60	0.103828
Summary	0039498893	297,437.82	41.71	0.014023
Summary	0039498922	303,927.97	313.71	0.103219
Summary	0039499151	259,804.97	200.80	0.077289
Summary	0039499375	362,161.65	46.43	0.012820
Summary	0039499554	412,436.84	607.93	0.147400
Summary	0039500223	339,816.21	127.07	0.037394
Summary	0039500373	138,338.53	69.82	0.050470
Summary	0039500489	397,874.46	331.56	0.083333
Summary	0039500615	266,112.69	62.80	0.023599
Summary	0039500882	390,917.28	244.32	0.062499
Summary	0039501031	284,405.52	355.51	0.125001
Summary	0039501050	407,970.95	422.33	0.103520
Summary	0039501235	381,970.97	119.37	0.031251
Summary	0039501465	60,101.09	45.39	0.075523

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501770	336,816.68	366.29	0.108751
Summary	0039501779	308,816.49	59.89	0.019393
Summary	0039501910	108,469.58	41.89	0.038619
Summary	0039502066	147,494.84	169.00	0.114580
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	296,360.70	61.77	0.020843
Summary	0039503134	189,719.97	18.59	0.009799
Summary	0039503330	231,920.03	338.22	0.145835
Summary	0039503440	229,335.24	143.33	0.062498
Summary	0039503657	267,985.84	167.49	0.062500
Summary	0039504058	464,623.77	435.58	0.093749
Summary	0039504135	274,414.53	314.43	0.114582
Summary	0039504654	138,205.32	57.59	0.041670
Summary	0039504900	268,441.60	43.78	0.016309
Summary	0039505016	184,296.53	400.39	0.217253
Summary	0039505048	167,746.10	139.79	0.083334
Summary	0039505353	322,158.80	234.91	0.072917
Summary	0039505470	314,199.24	65.46	0.020834
Summary	0039505585	379,384.29	316.15	0.083332
Summary	0039505680	288,324.79	270.30	0.093748
Summary	0039506011	269,851.16	252.99	0.093752
Summary	0039506152	177,722.82	129.59	0.072917
Summary	0039506417	256,244.99	160.15	0.062499
Summary	0039506483	403,068.97	83.97	0.020833
Summary	0039506739	344,910.72	61.28	0.017767
Summary	0039506746	245,652.32	257.63	0.104876
Summary	0039506874	61,763.43	51.47	0.083334
Summary	0039507186	88,353.18	24.37	0.027582
Summary	0039507262	137,753.77	129.14	0.093747
Summary	0039507275	381,320.00	354.31	0.092917
Summary	0039507512	301,212.22	533.40	0.177084
Summary	0039507735	275,332.78	57.36	0.020833
Summary	0039507818	232,637.51	96.93	0.041666
Summary	0039508339	260,392.41	70.09	0.026917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039508926	236,599.84	198.03	0.083698
Summary	0039508983	386,390.14	362.24	0.093750
Summary	0039509195	360,882.72	46.39	0.012855
Summary	0039509514	407,498.52	212.24	0.052084
Summary	0039509881	159,883.25	99.93	0.062502
Summary	0039510738	293,266.00	244.39	0.083334
Summary	0039510884	313,233.09	163.14	0.052083
Summary	0039511188	273,837.24	57.05	0.020834
Summary	0039511281	172,732.59	107.96	0.062501
Summary	0039511524	222,939.16	139.34	0.062501
Summary	0039511803	369,859.33	154.11	0.041667
Summary	0039511824	314,358.25	170.63	0.054279
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	383,105.27	199.53	0.052082
Summary	0039513475	369,101.66	230.69	0.062500
Summary	0039514171	308,641.41	373.81	0.121115
Summary	0039514223	348,214.08	145.09	0.041667
Summary	0039514522	206,778.88	38.11	0.018430
Summary	0039514749	309,687.49	96.78	0.031251
Summary	0039514784	123,535.13	90.08	0.072919
Summary	0039514914	295,438.50	52.60	0.017804
Summary	0039514957	60,261.02	18.83	0.031247
Summary	0039515806	130,887.76	36.82	0.028131
Summary	0039516221	144,857.39	24.70	0.017051
Summary	0039516526	140,935.41	72.23	0.051250
Summary	0039517121	364,277.00	417.40	0.114583
Summary	0039517245	370,550.91	231.59	0.062499
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	118,240.03	123.17	0.104169
Summary	0039518490	167,583.31	52.37	0.031250
Summary	0039518623	231,476.24	34.96	0.015103
Summary	0039518891	414,197.47	302.02	0.072917
Summary	0039519036	193,984.93	141.45	0.072918
Summary	0039519217	94,096.63	28.41	0.030192

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519404	162,578.08	58.05	0.035706
Summary	0039519632	133,581.23	29.67	0.022211
Summary	0039519948	308,297.98	76.08	0.024677
Summary	0039519949	186,887.15	83.30	0.044572
Summary	0039519955	363,556.97	265.09	0.072916
Summary	0039520477	257,401.53	402.19	0.156250
Summary	0039521058	406,065.50	169.19	0.041666
Summary	0039521212	356,830.66	520.38	0.145834
Summary	0039521507	153,853.96	16.08	0.010451
Summary	0039521588	145,610.53	106.17	0.072914
Summary	0039521591	127,628.75	119.65	0.093748
Summary	0039522742	192,263.64	160.22	0.083333
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	338,045.10	88.91	0.026301
Summary	0039523242	233,910.97	62.43	0.026690
Summary	0039523404	114,271.09	9.99	0.008742
Summary	0039523587	142,668.51	46.13	0.032334
Summary	0039523874	310,561.55	129.40	0.041666
Summary	0039524475	196,780.89	143.49	0.072919
Summary	0039524616	412,044.18	386.29	0.093750
Summary	0039524701	273,035.78	199.09	0.072917
Summary	0039524715	329,348.61	445.99	0.135416
Summary	0039525295	139,198.19	49.25	0.035381
Summary	0039525606	262,949.74	53.81	0.020464
Summary	0039525672	249,838.98	156.15	0.062500
Summary	0039525833	187,856.24	195.68	0.104165
Summary	0039526316	310,434.84	207.90	0.066971
Summary	0039526676	177,321.17	36.94	0.020832
Summary	0039526818	118,916.24	86.71	0.072917
Summary	0039526821	78,109.81	122.05	0.156254
Summary	0039527057	401,734.64	50.73	0.012628
Summary	0039527241	183,023.31	114.39	0.062500
Summary	0039527340	285,810.33	267.95	0.093751
Summary	0039527573	297,918.17	217.23	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039528032	168,684.24	140.57	0.083333
Summary	0039528735	156,215.17	48.82	0.031252
Summary	0039529204	309,896.07	220.40	0.071121
Summary	0039529468	174,219.00	35.72	0.020503
Summary	0039529551	134,264.41	69.93	0.052084
Summary	0039529814	108,603.73	67.88	0.062502
Summary	0039530013	134,983.83	182.79	0.135416
Summary	0039530271	218,068.03	249.87	0.114584
Summary	0039530565	346,355.48	252.55	0.072916
Summary	0039530727	237,355.74	247.25	0.104169
Summary	0039530980	137,178.26	82.42	0.060082
Summary	0039531022	146,360.96	48.40	0.033069
Summary	0039532356	344,598.89	486.73	0.141245
Summary	0039533003	390,070.09	243.79	0.062499
Summary	0039533461	224,394.25	54.12	0.024118
Summary	0039534406	180,661.36	80.40	0.044503
Summary	0039534500	363,041.16	189.70	0.052253
Summary	0039535531	218,486.31	69.92	0.032002
Summary	0039535644	203,098.90	126.94	0.062502
Summary	0039535891	314,613.09	163.68	0.052026
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	328,249.61	205.16	0.062501
Summary	0039536952	453,165.09	519.25	0.114583
Summary	0039537086	142,068.08	19.38	0.013641
Summary	0039537326	437,824.49	288.36	0.065862
Summary	0039537702	235,390.14	63.51	0.026981
Summary	0039537744	178,816.70	18.63	0.010418
Summary	0039538720	211,868.42	220.70	0.104168
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	384,243.41	320.20	0.083333
Summary	0039539614	262,119.93	81.91	0.031249
Summary	0039539672	78,831.07	114.96	0.145831
Summary	0039540137	211,863.92	7.55	0.003564
Summary	0039540267	394,905.75	370.22	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039540314	83,818.82	34.23	0.040838
Summary	0039541257	268,536.24	122.05	0.045450
Summary	0039541489	356,568.17	260.00	0.072917
Summary	0039541621	189,354.04	236.69	0.124999
Summary	0039541861	338,596.00	392.19	0.115828
Summary	0039541896	155,346.25	16.18	0.010415
Summary	0039541951	257,682.16	254.39	0.098722
Summary	0039542207	210,209.69	306.56	0.145835
Summary	0039542798	256,696.24	374.35	0.145834
Summary	0039543112	212,135.33	284.48	0.134103
Summary	0039544440	204,579.38	218.56	0.106834
Summary	0039544486	263,081.80	356.26	0.135418
Summary	0039544688	496,933.83	603.73	0.121491
Summary	0039544711	421,501.80	131.72	0.031250
Summary	0039545344	205,835.80	3.36	0.001632
Summary	0039545541	307,150.56	287.95	0.093749
Summary	0039546147	359,765.38	299.80	0.083332
Summary	0039547289	401,641.03	251.03	0.062501
Summary	0039547406	232,684.55	31.61	0.013585
Summary	0039547496	371,337.77	580.22	0.156251
Summary	0039548288	589,987.04	553.11	0.093750
Summary	0039548525	193,191.41	162.77	0.084253
Summary	0039548818	42,001.69	17.29	0.041165
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,143.18	79.82	0.029010
Summary	0039549385	266,982.98	166.86	0.062498
Summary	0039549997	169,619.67	42.50	0.025056
Summary	0039550275	251,108.20	261.57	0.104166
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	381,176.97	241.01	0.063228
Summary	0039551181	245,711.29	102.38	0.041667
Summary	0039551325	192,100.06	100.05	0.052082
Summary	0039551517	279,844.69	87.45	0.031249
Summary	0039551621	219,876.76	73.40	0.033382

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039551839	254,865.83	185.84	0.072917
Summary	0039551990	297,687.90	155.05	0.052085
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	166,272.22	103.92	0.062500
Summary	0039553090	288,714.75	11.71	0.004056
Summary	0039553472	360,616.96	55.45	0.015376
Summary	0039553850	342,606.22	9.73	0.002840
Summary	0039553903	205,556.13	64.24	0.031252
Summary	0039554146	310,918.49	259.10	0.083334
Summary	0039554373	165,375.37	120.59	0.072919
Summary	0039554562	89,680.09	83.33	0.092919
Summary	0039554930	423,235.89	573.13	0.135416
Summary	0039555148	371,112.79	137.46	0.037040
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	328,039.20	69.52	0.021193
Summary	0039556922	355,641.16	333.41	0.093749
Summary	0039557424	398,619.72	415.23	0.104167
Summary	0039558233	338,957.70	503.09	0.148423
Summary	0039558278	298,871.73	217.93	0.072918
Summary	0039558417	87,511.84	82.04	0.093747
Summary	0039558855	246,561.74	37.11	0.015051
Summary	0039559008	280,987.13	61.13	0.021755
Summary	0039559035	86,500.90	14.71	0.017006
Summary	0039559236	111,201.45	81.08	0.072913
Summary	0039559473	252,152.52	23.42	0.009288
Summary	0039560335	101,956.73	18.25	0.017900
Summary	0039560546	232,488.46	169.52	0.072915
Summary	0039560746	192,582.23	34.85	0.018096
Summary	0039560761	318,207.74	329.92	0.103681
Summary	0039560910	132,809.50	138.34	0.104164
Summary	0039560986	79,470.68	4.35	0.005474
Summary	0039561329	128,418.77	41.18	0.032067
Summary	0039562407	371,559.09	270.93	0.072917
Summary	0039562838	234,751.04	58.53	0.024933

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039563096	307,045.93	96.40	0.031396
Summary	0039563100	269,372.19	280.60	0.104168
Summary	0039563120	73,329.73	7.64	0.010419
Summary	0039563406	251,731.54	183.55	0.072915
Summary	0039563782	447,585.17	372.99	0.083334
Summary	0039564061	285,637.49	298.49	0.104500
Summary	0039564378	418,419.87	479.44	0.114583
Summary	0039565294	282,964.80	265.28	0.093750
Summary	0039565463	292,085.26	68.07	0.023305
Summary	0039565501	239,832.04	66.05	0.027540
Summary	0039565670	283,852.94	179.90	0.063378
Summary	0039565700	127,429.46	39.82	0.031249
Summary	0039566027	177,365.45	166.28	0.093750
Summary	0039566280	292,246.99	68.98	0.023603
Summary	0039566445	105,206.75	76.71	0.072914
Summary	0039566510	135,569.43	84.73	0.062499
Summary	0039566840	172,352.89	41.71	0.024200
Summary	0039567002	102,605.73	96.19	0.093747
Summary	0039567765	117,616.92	36.76	0.031254
Summary	0039568470	70,664.33	3.76	0.005321
Summary	0039569322	285,049.89	207.85	0.072917
Summary	0039569366	318,127.86	132.55	0.041666
Summary	0039569398	174,319.10	145.27	0.083336
Summary	0039569436	156,518.69	71.60	0.045745
Summary	0039569532	391,210.16	203.76	0.052085
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	136,430.31	43.37	0.031789
Summary	0039570735	148,829.31	77.52	0.052087
Summary	0039570786	141,649.33	132.80	0.093753
Summary	0039570878	389,524.61	405.75	0.104165
Summary	0039570933	288,172.54	330.20	0.114584
Summary	0039571024	448,909.97	52.86	0.011775
Summary	0039571451	417,752.79	358.91	0.085914
Summary	0039571453	336,250.46	242.38	0.072083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039571540	216,321.47	157.73	0.072915
Summary	0039572130	177,555.48	9.46	0.005328
Summary	0039572182	279,433.84	174.65	0.062501
Summary	0039572279	317,961.45	198.73	0.062501
Summary	0039572702	240,291.25	150.18	0.062499
Summary	0039572777	206,335.71	52.43	0.025410
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,478.69	6.24	0.009247
Summary	0039574034	254,501.70	270.46	0.106270
Summary	0039574215	207,511.65	86.46	0.041665
Summary	0039574916	125,255.27	91.33	0.072915
Summary	0039575698	202,451.15	125.50	0.061990
Summary	0039576553	287,538.00	14.36	0.004994
Summary	0039576554	298,704.22	62.23	0.020833
Summary	0039577125	227,403.56	47.38	0.020835
Summary	0039577246	358,634.55	261.50	0.072915
Summary	0039577454	117,479.22	105.66	0.089939
Summary	0039577920	165,600.38	34.50	0.020833
Summary	0039578057	198,608.65	229.34	0.115473
Summary	0039579043	124,523.78	137.78	0.110646
Summary	0039579419	272,969.19	181.86	0.066623
Summary	0039579442	215,337.90	67.29	0.031249
Summary	0039579573	291,999.50	273.75	0.093750
Summary	0039579661	226,166.66	94.24	0.041668
Summary	0039579691	427,347.40	81.68	0.019113
Summary	0039579708	254,639.96	15.21	0.005973
Summary	0039580050	323,878.50	168.69	0.052084
Summary	0039580068	366,413.69	460.13	0.125577
Summary	0039580387	161,306.88	117.62	0.072917
Summary	0039580689	451,996.16	712.52	0.157639
Summary	0039580744	423,806.35	107.22	0.025299
Summary	0039580970	334,554.74	243.95	0.072918
Summary	0039581730	308,439.64	160.65	0.052085
Summary	0039581811	361,734.91	77.89	0.021532

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039581875	399,070.09	374.13	0.093750
Summary	0039581910	225,148.76	187.62	0.083332
Summary	0039582067	438,918.70	421.34	0.095995
Summary	0039582358	127,667.89	21.78	0.017060
Summary	0039582440	104,902.05	87.42	0.083335
Summary	0039583048	59,747.01	49.79	0.083335
Summary	0039583702	558,802.32	357.54	0.063983
Summary	0039583845	412,865.63	426.63	0.103334
Summary	0039585044	286,897.94	567.82	0.197917
Summary	0039585814	127,036.57	145.56	0.114581
Summary	0039586491	193,537.18	43.31	0.022378
Summary	0039586912	438,635.37	502.60	0.114583
Summary	0039587261	270,944.33	28.22	0.010415
Summary	0039587378	258,467.82	55.84	0.021604
Summary	0039588009	129,065.44	107.55	0.083330
Summary	0039588470	409,983.05	64.58	0.015752
Summary	0039588653	161,667.87	50.52	0.031249
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	272,825.50	227.35	0.083332
Summary	0039589041	286,960.62	149.46	0.052084
Summary	0039589137	253,523.20	185.89	0.073323
Summary	0039589287	635,789.44	596.05	0.093750
Summary	0039589333	416,573.68	150.14	0.036042
Summary	0039589367	174,212.55	63.16	0.036255
Summary	0039589729	171,707.35	123.77	0.072082
Summary	0039589777	118,635.13	36.91	0.031112
Summary	0039589866	414,479.72	561.27	0.135416
Summary	0039590258	331,472.51	379.81	0.114583
Summary	0039590654	305,546.09	318.28	0.104168
Summary	0039590888	211,903.64	154.51	0.072915
Summary	0039591467	261,619.58	109.01	0.041667
Summary	0039591824	178,608.39	74.23	0.041560
Summary	0039591875	365,047.04	266.18	0.072917
Summary	0039592152	213,779.89	166.78	0.078015

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039592291	181,217.00	84.78	0.046784
Summary	0039592313	210,802.41	219.59	0.104169
Summary	0039592995	214,452.29	89.36	0.041669
Summary	0039593032	247,189.86	154.49	0.062499
Summary	0039593231	166,097.25	107.33	0.064619
Summary	0039593576	176,521.10	128.71	0.072915
Summary	0039594081	246,964.77	131.43	0.053218
Summary	0039594280	343,114.52	285.93	0.083334
Summary	0039595333	210,322.16	142.24	0.067630
Summary	0039595354	190,479.72	0.32	0.000168
Summary	0039596293	312,208.35	455.30	0.145832
Summary	0039596601	282,272.34	58.81	0.020834
Summary	0039596795	396,200.02	64.90	0.016381
Summary	0039596842	205,382.69	85.58	0.041669
Summary	0039597352	407,242.61	296.95	0.072917
Summary	0039597426	206,500.99	193.59	0.093748
Summary	0039597814	197,257.40	108.35	0.054928
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	165,507.51	86.20	0.052082
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	485,619.97	505.85	0.104166
Summary	0039599333	303,378.78	379.22	0.124999
Summary	0039599401	342,542.13	53.93	0.015744
Summary	0039599455	424,480.24	309.52	0.072917
Summary	0039599727	136,990.28	128.43	0.093751
Summary	0039599781	367,110.67	95.54	0.026025
Summary	0039599825	64,920.37	24.80	0.038201
Summary	0039600257	240,956.92	150.60	0.062501
Summary	0039600325	399,752.58	501.87	0.125545
Summary	0039600345	130,241.87	47.42	0.036409
Summary	0039600486	213,754.23	333.99	0.156250
Summary	0039601039	353,138.63	36.79	0.010418
Summary	0039601436	246,839.32	179.99	0.072918
Summary	0039601812	112,533.47	2.43	0.002159

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602414	662,621.71	611.54	0.092291
Summary	0039602483	541,583.41	901.52	0.166460
Summary	0039602516	351,212.73	12.04	0.003428
Summary	0039602661	112,802.27	117.50	0.104165
Summary	0039602696	337,466.81	167.56	0.049652
Summary	0039602826	135,217.98	126.77	0.093752
Summary	0039602910	125,761.10	20.08	0.015967
Summary	0039603096	364,759.98	38.00	0.010418
Summary	0039603581	255,484.84	79.84	0.031250
Summary	0039603662	347,607.39	325.88	0.093749
Summary	0039603722	370,880.14	142.79	0.038500
Summary	0039604172	251,825.91	157.39	0.062500

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	453,151.30	(26,260.32)	(5.795)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039487804	188,110.08	(4,750.45)	(2.525)
0039547974	265,041.22	(21,509.87)	(8.116)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	963,985.03	27,017.83	88,042.04	9.133

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039450747	215,460.21	(96.00)	73,662.35	34.188
0039506054	71,892.22	(5.00)	7,189.31	10.000
0039525919	238,441.00	5,782.09	(1,513.90)	(0.635)
0039541949	194,615.68	16,293.56	18,141.84	9.322
0039559115	80,259.41	(184.00)	21,114.09	26.307
0039592417	163,316.51	5,227.18	(30,551.65)	(18.707)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
291	52,137,013.31	834,510.83	1.601

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)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,691.14	6.152
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	73,662.35	34.188
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039461806	111,412.08	(22,785.12)	(20.451)
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	146,330.18	39.156
0039465408	132,956.56	(2,699.34)	(2.030)
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)
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471849	404,686.07	82,039.88	20.272
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	27,708.49	38.263
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(92,024.15)	(40.160)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	3,804.64	3.264
0039475466	41,382.81	(16,232.67)	(39.226)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
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	54,002.79	36.065
0039479664	71,963.49	47,565.79	66.097
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039487804	188,110.08	(4,750.45)	(2.525)
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
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493082	221,478.19	234,809.02	106.019
0039493381	298,569.72	(62,352.00)	(20.884)
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	1,640.34	0.544
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039499340	161,158.42	18,820.33	11.678
0039501076	224,239.77	42,757.93	19.068

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	34,686.27	15.767
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
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	7,189.31	10.000
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
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039511800	236,683.38	40,020.39	16.909
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
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

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	(1,944.35)	(1.493)
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
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
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
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
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
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
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)
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(162,065.46)	(54.451)
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(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	21,114.09	26.307
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
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)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
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)
0039582711	289,431.19	(3,425.98)	(1.184)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
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	(30,551.65)	(18.707)
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)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
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	(8,191.67)	(3.592)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	8	1,417,136.33	757.51	0.000 %	0	0.00	0.00	0.000 %	8	1,417,136.33	757.51	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	0039450747	184,000.00	3.125 %	FL	97.00	360	215,460.21	11/30/2022	(96.00)	73,662.35
Summary	0039487804	200,000.00	4.125 %	WA	95.00	360	188,110.08	01/31/2023	(4,750.45)	(4,750.45)
Summary	0039506054	76,000.00	4.250 %	FL	95.00	360	71,892.22	08/31/2022	(5.00)	7,189.31
Summary	0039525919	252,000.00	4.125 %	SC	85.00	360	238,441.00	12/31/2022	5,782.09	(1,513.90)
Summary	0039541949	206,000.00	4.000 %	PA	84.00	360	194,615.68	11/30/2022	16,293.56	18,141.84
Summary	0039547974	286,000.00	3.750 %	MI	90.00	360	265,041.22	01/31/2023	(21,509.87)	(21,509.87)
Summary	0039559115	86,000.00	4.250 %	FL	97.00	360	80,259.41	11/30/2022	(184.00)	21,114.09
Summary	0039592417	171,000.00	4.375 %	OH	95.00	360	163,316.51	12/31/2022	5,227.18	(30,551.65)

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.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02

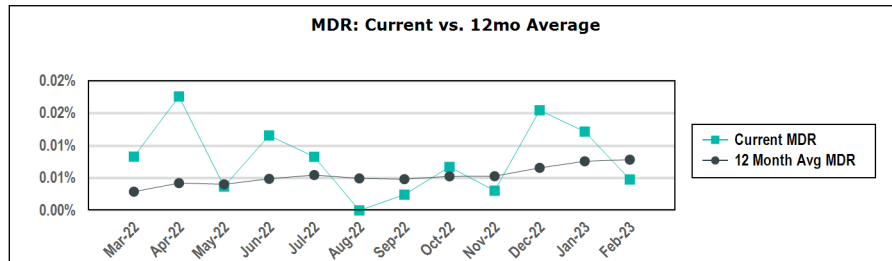
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Realized Loss Report - Collateral

Summary

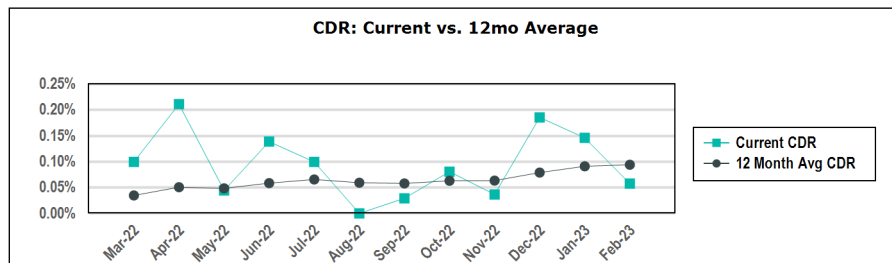
MDR

Current Month 0.005 %
3 Month Average 0.011 %
12 Month Average 0.008 %



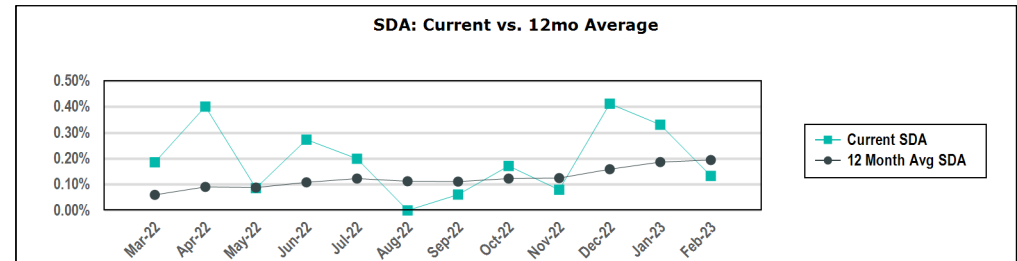
CDR

Current Month 0.058 %
3 Month Average 0.130 %
12 Month Average 0.094 %



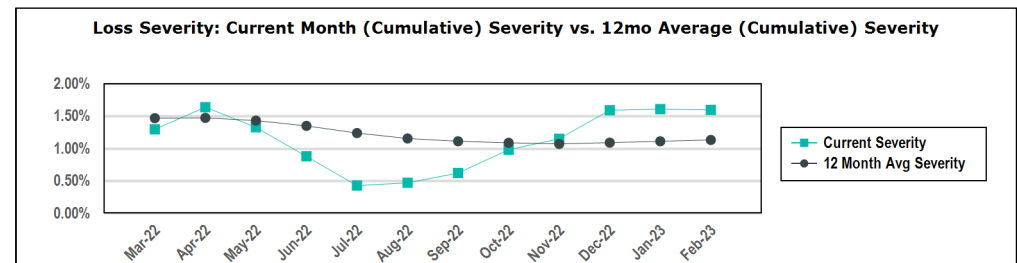
SDA

Current Month 0.134 %
3 Month Average 0.293 %
12 Month Average 0.195 %



Loss Severity

Current Month (Cumulative) 1.601 %
3 Month Average (Cumulative) 1.603 %
12 Month Average (Cumulative) 1.137 %



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	0.454 %
3 Month Average	0.588 %
12 Month Average	1.313 %

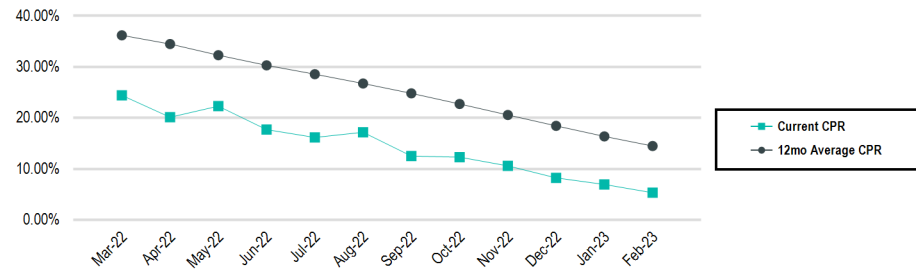
CPR

Current Month	5.314 %
3 Month Average	6.828 %
12 Month Average	14.478 %

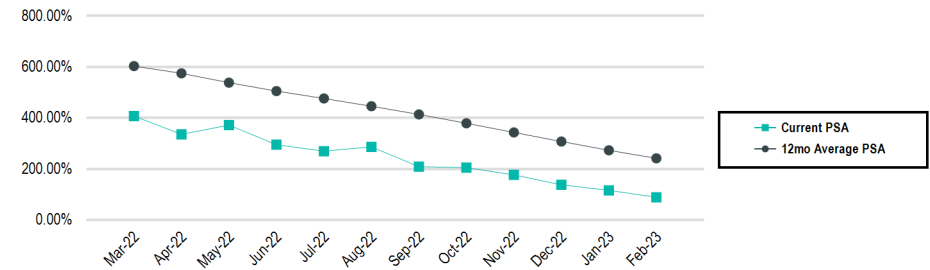
PSA

Current Month	88.565 %
3 Month Average	113.795 %
12 Month Average	241.295 %

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
187	32,727,033.61

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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				