

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 2:35:43 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		02/28/2020	0.00000 %	27,436,378,353.47	0.00	323,387,890.27	0.00	27,112,990,463.18	323,387,890.27	0.00
2M-1	30711XGK4	03/24/2020	2.77675 %	19,831,340.03	44,359.26	13,568,345.87	0.00	6,262,994.16	13,612,705.13	0.00
2M-1H		02/28/2020	0.00000 %	1,043,777.63	0.00	714,139.13	0.00	329,638.50	714,139.13	0.00
2M-2A	30711XGL2	03/24/2020	5.27675 %	246,928,000.00	1,049,620.62	0.00	0.00	246,928,000.00	1,049,620.62	0.00
2M-AH		02/28/2020	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-2B	30711XGM0	03/24/2020	5.27675 %	265,923,000.00	1,130,362.96	0.00	0.00	265,923,000.00	1,130,362.96	0.00
2M-BH		02/28/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	03/24/2020	5.27675 %	246,928,000.00	1,049,620.62	0.00	0.00	246,928,000.00	1,049,620.62	0.00
2M-CH		02/28/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	03/24/2020	5.27675 %	759,779,000.00	3,229,604.20	0.00	0.00	759,779,000.00	3,229,604.20	0.00
2M-2H		02/28/2020	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	03/24/2020	7.12675 %	189,945,000.00	1,090,472.93	0.00	0.00	189,945,000.00	1,090,472.93	0.00
2B-1H		02/28/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		02/28/2020	0.00000 %	199,279,962.55	0.00	0.00	(7,977.70)	199,287,940.25	0.00	654,384.75
2A-I1	30711XGR9	03/24/2020	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2A-I2	30711XGS7	03/24/2020	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2A-I3	30711XGT5	03/24/2020	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2A-I4	30711XGU2	03/24/2020	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2B-I1	30711XGZ1	03/24/2020	1.30000 %	0.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00
2B-I2	30711XHA5	03/24/2020	1.80000 %	0.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00
2B-I3	30711XHB3	03/24/2020	2.30000 %	0.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00
2B-I4	30711XHC1	03/24/2020	2.80000 %	0.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00
2C-I1	30711XHH0	03/24/2020	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2C-I2	30711XHJ6	03/24/2020	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2C-I3	30711XHK3	03/24/2020	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2C-I4	30711XHL1	03/24/2020	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2E-A1	30711XGV0	03/24/2020	3.97675 %	246,928,000.00	791,032.13	0.00	0.00	246,928,000.00	791,032.13	0.00
2E-A2	30711XGW8	03/24/2020	3.47675 %	246,928,000.00	691,575.02	0.00	0.00	246,928,000.00	691,575.02	0.00
2E-A3	30711XGX6	03/24/2020	2.97675 %	246,928,000.00	592,117.91	0.00	0.00	246,928,000.00	592,117.91	0.00
2E-A4	30711XGY4	03/24/2020	2.47675 %	246,928,000.00	492,660.80	0.00	0.00	246,928,000.00	492,660.80	0.00
2E-B1	30711XHD9	03/24/2020	3.97675 %	265,923,000.00	851,882.48	0.00	0.00	265,923,000.00	851,882.48	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
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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	03/24/2020	3.47675 %	265,923,000.00	744,774.61	0.00	0.00	265,923,000.00	744,774.61	0.00
2E-B3	30711XHF4	03/24/2020	2.97675 %	265,923,000.00	637,666.73	0.00	0.00	265,923,000.00	637,666.73	0.00
2E-B4	30711XHG2	03/24/2020	2.47675 %	265,923,000.00	530,558.86	0.00	0.00	265,923,000.00	530,558.86	0.00
2E-C1	30711XHM9	03/24/2020	3.97675 %	246,928,000.00	791,032.13	0.00	0.00	246,928,000.00	791,032.13	0.00
2E-C2	30711XHN7	03/24/2020	3.47675 %	246,928,000.00	691,575.02	0.00	0.00	246,928,000.00	691,575.02	0.00
2E-C3	30711XHP2	03/24/2020	2.97675 %	246,928,000.00	592,117.91	0.00	0.00	246,928,000.00	592,117.91	0.00
2E-C4	30711XHQ0	03/24/2020	2.47675 %	246,928,000.00	492,660.80	0.00	0.00	246,928,000.00	492,660.80	0.00
2E-D1	30711XHR8	03/24/2020	3.97675 %	512,851,000.00	1,642,914.62	0.00	0.00	512,851,000.00	1,642,914.62	0.00
2E-D2	30711XHS6	03/24/2020	3.47675 %	512,851,000.00	1,436,349.63	0.00	0.00	512,851,000.00	1,436,349.63	0.00
2E-D3	30711XHT4	03/24/2020	2.97675 %	512,851,000.00	1,229,784.64	0.00	0.00	512,851,000.00	1,229,784.64	0.00
2E-D4	30711XHU1	03/24/2020	2.47675 %	512,851,000.00	1,023,219.66	0.00	0.00	512,851,000.00	1,023,219.66	0.00
2E-D5	30711XHV9	03/24/2020	5.27675 %	512,851,000.00	2,179,983.58	0.00	0.00	512,851,000.00	2,179,983.58	0.00
2E-F1	30711XHW7	03/24/2020	3.97675 %	512,851,000.00	1,642,914.62	0.00	0.00	512,851,000.00	1,642,914.62	0.00
2E-F2	30711XHX5	03/24/2020	3.47675 %	512,851,000.00	1,436,349.63	0.00	0.00	512,851,000.00	1,436,349.63	0.00
2E-F3	30711XHY3	03/24/2020	2.97675 %	512,851,000.00	1,229,784.64	0.00	0.00	512,851,000.00	1,229,784.64	0.00
2E-F4	30711XHZ0	03/24/2020	2.47675 %	512,851,000.00	1,023,219.66	0.00	0.00	512,851,000.00	1,023,219.66	0.00
2E-F5	30711XJA3	03/24/2020	5.27675 %	512,851,000.00	2,179,983.58	0.00	0.00	512,851,000.00	2,179,983.58	0.00
2X-1	30711XJB1	03/24/2020	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2X-2	30711XJC9	03/24/2020	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2X-3	30711XJD7	03/24/2020	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2X-4	30711XJE5	03/24/2020	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
2Y-1	30711XJF2	03/24/2020	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2Y-2	30711XJG0	03/24/2020	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2Y-3	30711XJH8	03/24/2020	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2Y-4	30711XJJ4	03/24/2020	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
Totals				37,623,640,358.68	42,312,293.17	337,670,375.27	(7,977.70)	37,285,977,961.09	379,982,668.44	654,384.75

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 2:35:43 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	27,436,378,353.47	51,327,766.03	272,060,124.24	0.00	0.00	323,387,890.27	27,112,990,463.18	0.70627113	323,387,890.27
2M-1	379,890,000.00	19,831,340.03	2,168,009.03	11,400,336.84	0.00	0.00	13,568,345.87	6,262,994.16	0.01648634	13,568,345.87
2M-1H	19,994,649.00	1,043,777.63	114,108.24	600,030.89	0.00	0.00	714,139.13	329,638.50	0.01648634	714,139.13
2M-2A	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-AH	12,997,022.00	12,997,022.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00	1.00000000	0.00
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	759,779,000.00	0.00	0.00	0.00	0.00	0.00	759,779,000.00	1.00000000	0.00
2M-2H	39,990,300.00	39,990,300.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00	1.00000000	0.00
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	199,279,962.55	0.00	0.00	0.00	(7,977.70)	(7,977.70)	199,287,940.25	0.99672713	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Series 2017-C02



Distribution Date: 25-Mar-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	37,623,640,358.68	53,609,883.30	284,060,491.97	0.00	(7,977.70)	337,662,397.57	37,285,977,961.09	0.76162440	337,670,375.27

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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	714.69512001	1.33704614	7.08694277	0.00000000	0.00000000	8.42398891	706.27113110	0.70627113	8.42398891
2M-1	379,890,000.00	52.20284827	5.70693893	30.00957340	0.00000000	0.00000000	35.71651233	16.48633594	0.01648634	35.71651233
2M-1H	19,994,649.00	52.20284837	5.70693889	30.00957356	0.00000000	0.00000000	35.71651245	16.48633592	0.01648634	35.71651245
2M-2A	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	12,997,022.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	39,990,300.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	996.68723243	0.00000000	0.00000000	0.00000000	-0.03990001	-0.03990001	996.72713244	0.99672713	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 2:35:43 PM

Principal Distribution Factors Statement

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 2:35:43 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	27,436,378,353.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,112,990,463.18
2M-1	02/25/20 - 03/24/20	29	2.77675 %	19,831,340.03	44,359.26	0.00	0.00	0.00	0.00	44,359.26	0.00	6,262,994.16
2M-1H	N/A	N/A	0.00000 %	1,043,777.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	329,638.50
2M-2A	02/25/20 - 03/24/20	29	5.27675 %	246,928,000.00	1,049,620.62	0.00	0.00	0.00	0.00	1,049,620.62	0.00	246,928,000.00
2M-AH	N/A	N/A	0.00000 %	12,997,022.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00
2M-2B	02/25/20 - 03/24/20	29	5.27675 %	265,923,000.00	1,130,362.96	0.00	0.00	0.00	0.00	1,130,362.96	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	02/25/20 - 03/24/20	29	5.27675 %	246,928,000.00	1,049,620.62	0.00	0.00	0.00	0.00	1,049,620.62	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	02/25/20 - 03/24/20	29	5.27675 %	759,779,000.00	3,229,604.20	0.00	0.00	0.00	0.00	3,229,604.20	0.00	759,779,000.00
2M-2H	N/A	N/A	0.00000 %	39,990,300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00
2B-1	02/25/20 - 03/24/20	29	7.12675 %	189,945,000.00	1,090,472.93	0.00	0.00	0.00	0.00	1,090,472.93	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 %	199,279,962.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,287,940.25
2A-I1	02/25/20 - 03/24/20	29	1.30000 %	246,928,000.00	258,588.49	0.00	0.00	0.00	0.00	258,588.49	0.00	246,928,000.00
2A-I2	02/25/20 - 03/24/20	29	1.80000 %	246,928,000.00	358,045.60	0.00	0.00	0.00	0.00	358,045.60	0.00	246,928,000.00
2A-I3	02/25/20 - 03/24/20	29	2.30000 %	246,928,000.00	457,502.71	0.00	0.00	0.00	0.00	457,502.71	0.00	246,928,000.00
2A-I4	02/25/20 - 03/24/20	29	2.80000 %	246,928,000.00	556,959.82	0.00	0.00	0.00	0.00	556,959.82	0.00	246,928,000.00
2B-I1	02/25/20 - 03/24/20	29	1.30000 %	265,923,000.00	278,480.47	0.00	0.00	0.00	0.00	278,480.47	0.00	265,923,000.00
2B-I2	02/25/20 - 03/24/20	29	1.80000 %	265,923,000.00	385,588.35	0.00	0.00	0.00	0.00	385,588.35	0.00	265,923,000.00
2B-I3	02/25/20 - 03/24/20	29	2.30000 %	265,923,000.00	492,696.22	0.00	0.00	0.00	0.00	492,696.22	0.00	265,923,000.00
2B-I4	02/25/20 - 03/24/20	29	2.80000 %	265,923,000.00	599,804.10	0.00	0.00	0.00	0.00	599,804.10	0.00	265,923,000.00
2C-I1	02/25/20 - 03/24/20	29	1.30000 %	246,928,000.00	258,588.49	0.00	0.00	0.00	0.00	258,588.49	0.00	246,928,000.00
2C-I2	02/25/20 - 03/24/20	29	1.80000 %	246,928,000.00	358,045.60	0.00	0.00	0.00	0.00	358,045.60	0.00	246,928,000.00
2C-I3	02/25/20 - 03/24/20	29	2.30000 %	246,928,000.00	457,502.71	0.00	0.00	0.00	0.00	457,502.71	0.00	246,928,000.00
2C-I4	02/25/20 - 03/24/20	29	2.80000 %	246,928,000.00	556,959.82	0.00	0.00	0.00	0.00	556,959.82	0.00	246,928,000.00
2E-A1	02/25/20 - 03/24/20	29	3.97675 %	246,928,000.00	791,032.13	0.00	0.00	0.00	0.00	791,032.13	0.00	246,928,000.00
2E-A2	02/25/20 - 03/24/20	29	3.47675 %	246,928,000.00	691,575.02	0.00	0.00	0.00	0.00	691,575.02	0.00	246,928,000.00
2E-A3	02/25/20 - 03/24/20	29	2.97675 %	246,928,000.00	592,117.91	0.00	0.00	0.00	0.00	592,117.91	0.00	246,928,000.00
2E-A4	02/25/20 - 03/24/20	29	2.47675 %	246,928,000.00	492,660.80	0.00	0.00	0.00	0.00	492,660.80	0.00	246,928,000.00
2E-B1	02/25/20 - 03/24/20	29	3.97675 %	265,923,000.00	851,882.48	0.00	0.00	0.00	0.00	851,882.48	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 2:35:43 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	02/25/20 - 03/24/20	29	3.47675 %	265,923,000.00	744,774.61	0.00	0.00	0.00	0.00	744,774.61	0.00	265,923,000.00
2E-B3	02/25/20 - 03/24/20	29	2.97675 %	265,923,000.00	637,666.73	0.00	0.00	0.00	0.00	637,666.73	0.00	265,923,000.00
2E-B4	02/25/20 - 03/24/20	29	2.47675 %	265,923,000.00	530,558.86	0.00	0.00	0.00	0.00	530,558.86	0.00	265,923,000.00
2E-C1	02/25/20 - 03/24/20	29	3.97675 %	246,928,000.00	791,032.13	0.00	0.00	0.00	0.00	791,032.13	0.00	246,928,000.00
2E-C2	02/25/20 - 03/24/20	29	3.47675 %	246,928,000.00	691,575.02	0.00	0.00	0.00	0.00	691,575.02	0.00	246,928,000.00
2E-C3	02/25/20 - 03/24/20	29	2.97675 %	246,928,000.00	592,117.91	0.00	0.00	0.00	0.00	592,117.91	0.00	246,928,000.00
2E-C4	02/25/20 - 03/24/20	29	2.47675 %	246,928,000.00	492,660.80	0.00	0.00	0.00	0.00	492,660.80	0.00	246,928,000.00
2E-D1	02/25/20 - 03/24/20	29	3.97675 %	512,851,000.00	1,642,914.62	0.00	0.00	0.00	0.00	1,642,914.62	0.00	512,851,000.00
2E-D2	02/25/20 - 03/24/20	29	3.47675 %	512,851,000.00	1,436,349.63	0.00	0.00	0.00	0.00	1,436,349.63	0.00	512,851,000.00
2E-D3	02/25/20 - 03/24/20	29	2.97675 %	512,851,000.00	1,229,784.64	0.00	0.00	0.00	0.00	1,229,784.64	0.00	512,851,000.00
2E-D4	02/25/20 - 03/24/20	29	2.47675 %	512,851,000.00	1,023,219.66	0.00	0.00	0.00	0.00	1,023,219.66	0.00	512,851,000.00
2E-D5	02/25/20 - 03/24/20	29	5.27675 %	512,851,000.00	2,179,983.58	0.00	0.00	0.00	0.00	2,179,983.58	0.00	512,851,000.00
2E-F1	02/25/20 - 03/24/20	29	3.97675 %	512,851,000.00	1,642,914.62	0.00	0.00	0.00	0.00	1,642,914.62	0.00	512,851,000.00
2E-F2	02/25/20 - 03/24/20	29	3.47675 %	512,851,000.00	1,436,349.63	0.00	0.00	0.00	0.00	1,436,349.63	0.00	512,851,000.00
2E-F3	02/25/20 - 03/24/20	29	2.97675 %	512,851,000.00	1,229,784.64	0.00	0.00	0.00	0.00	1,229,784.64	0.00	512,851,000.00
2E-F4	02/25/20 - 03/24/20	29	2.47675 %	512,851,000.00	1,023,219.66	0.00	0.00	0.00	0.00	1,023,219.66	0.00	512,851,000.00
2E-F5	02/25/20 - 03/24/20	29	5.27675 %	512,851,000.00	2,179,983.58	0.00	0.00	0.00	0.00	2,179,983.58	0.00	512,851,000.00
2X-1	02/25/20 - 03/24/20	29	1.30000 %	512,851,000.00	537,068.96	0.00	0.00	0.00	0.00	537,068.96	0.00	512,851,000.00
2X-2	02/25/20 - 03/24/20	29	1.80000 %	512,851,000.00	743,633.95	0.00	0.00	0.00	0.00	743,633.95	0.00	512,851,000.00
2X-3	02/25/20 - 03/24/20	29	2.30000 %	512,851,000.00	950,198.94	0.00	0.00	0.00	0.00	950,198.94	0.00	512,851,000.00
2X-4	02/25/20 - 03/24/20	29	2.80000 %	512,851,000.00	1,156,763.92	0.00	0.00	0.00	0.00	1,156,763.92	0.00	512,851,000.00
2Y-1	02/25/20 - 03/24/20	29	1.30000 %	512,851,000.00	537,068.96	0.00	0.00	0.00	0.00	537,068.96	0.00	512,851,000.00
2Y-2	02/25/20 - 03/24/20	29	1.80000 %	512,851,000.00	743,633.95	0.00	0.00	0.00	0.00	743,633.95	0.00	512,851,000.00
2Y-3	02/25/20 - 03/24/20	29	2.30000 %	512,851,000.00	950,198.94	0.00	0.00	0.00	0.00	950,198.94	0.00	512,851,000.00
2Y-4	02/25/20 - 03/24/20	29	2.80000 %	512,851,000.00	1,156,763.92	0.00	0.00	0.00	0.00	1,156,763.92	0.00	512,851,000.00
Totals					42,312,293.17	0.00	0.00	0.00	0.00	42,312,293.17	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 2:35:43 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	38,388,926,390.00	0.00000 %	714.69512001	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	706.27113110
2M-1	379,890,000.00	2.77675 %	52.20284827	0.11676870	0.00000000	0.00000000	0.00000000	0.00000000	0.11676870	0.00000000	16.48633594
2M-1H	19,994,649.00	0.00000 %	52.20284837	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	16.48633592
2M-2A	246,928,000.00	5.27675 %	1,000.00000000	4.25071527	0.00000000	0.00000000	0.00000000	0.00000000	4.25071527	0.00000000	1,000.00000000
2M-AH	12,997,022.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2B	265,923,000.00	5.27675 %	1,000.00000000	4.25071528	0.00000000	0.00000000	0.00000000	0.00000000	4.25071528	0.00000000	1,000.00000000
2M-BH	13,996,255.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	246,928,000.00	5.27675 %	1,000.00000000	4.25071527	0.00000000	0.00000000	0.00000000	0.00000000	4.25071527	0.00000000	1,000.00000000
2M-CH	12,997,023.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	759,779,000.00	5.27675 %	1,000.00000000	4.25071527	0.00000000	0.00000000	0.00000000	0.00000000	4.25071527	0.00000000	1,000.00000000
2M-2H	39,990,300.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1	189,945,000.00	7.12675 %	1,000.00000000	5.74099308	0.00000000	0.00000000	0.00000000	0.00000000	5.74099308	0.00000000	1,000.00000000
2B-1H	9,997,325.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	199,942,325.00	0.00000 %	996.68723243	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.72713244
2A-I1	0.00	1.30000 %	1,000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1,000.00000000
2A-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2A-I3	0.00	2.30000 %	1,000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1,000.00000000
2A-I4	0.00	2.80000 %	1,000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1,000.00000000
2B-I1	0.00	1.30000 %	1,000.00000000	1.04722220	0.00000000	0.00000000	0.00000000	0.00000000	1.04722220	0.00000000	1,000.00000000
2B-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2B-I3	0.00	2.30000 %	1,000.00000000	1.85277776	0.00000000	0.00000000	0.00000000	0.00000000	1.85277776	0.00000000	1,000.00000000
2B-I4	0.00	2.80000 %	1,000.00000000	2.25555556	0.00000000	0.00000000	0.00000000	0.00000000	2.25555556	0.00000000	1,000.00000000
2C-I1	0.00	1.30000 %	1,000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1,000.00000000
2C-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2C-I3	0.00	2.30000 %	1,000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1,000.00000000
2C-I4	0.00	2.80000 %	1,000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1,000.00000000
2E-A1	246,928,000.00	3.97675 %	1,000.00000000	3.20349304	0.00000000	0.00000000	0.00000000	0.00000000	3.20349304	0.00000000	1,000.00000000
2E-A2	246,928,000.00	3.47675 %	1,000.00000000	2.80071527	0.00000000	0.00000000	0.00000000	0.00000000	2.80071527	0.00000000	1,000.00000000
2E-A3	246,928,000.00	2.97675 %	1,000.00000000	2.39793750	0.00000000	0.00000000	0.00000000	0.00000000	2.39793750	0.00000000	1,000.00000000
2E-A4	246,928,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
2E-B1	265,923,000.00	3.97675 %	1,000.00000000	3.20349304	0.00000000	0.00000000	0.00000000	0.00000000	3.20349304	0.00000000	1,000.00000000

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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-B2	265,923,000.00	3.47675 %	1,000.00000000	2.80071528	0.00000000	0.00000000	0.00000000	0.00000000	2.80071528	0.00000000	1,000.00000000
2E-B3	265,923,000.00	2.97675 %	1,000.00000000	2.39793749	0.00000000	0.00000000	0.00000000	0.00000000	2.39793749	0.00000000	1,000.00000000
2E-B4	265,923,000.00	2.47675 %	1,000.00000000	1.99515973	0.00000000	0.00000000	0.00000000	0.00000000	1.99515973	0.00000000	1,000.00000000
2E-C1	246,928,000.00	3.97675 %	1,000.00000000	3.20349304	0.00000000	0.00000000	0.00000000	0.00000000	3.20349304	0.00000000	1,000.00000000
2E-C2	246,928,000.00	3.47675 %	1,000.00000000	2.80071527	0.00000000	0.00000000	0.00000000	0.00000000	2.80071527	0.00000000	1,000.00000000
2E-C3	246,928,000.00	2.97675 %	1,000.00000000	2.39793750	0.00000000	0.00000000	0.00000000	0.00000000	2.39793750	0.00000000	1,000.00000000
2E-C4	246,928,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
2E-D1	512,851,000.00	3.97675 %	1,000.00000000	3.20349306	0.00000000	0.00000000	0.00000000	0.00000000	3.20349306	0.00000000	1,000.00000000
2E-D2	512,851,000.00	3.47675 %	1,000.00000000	2.80071528	0.00000000	0.00000000	0.00000000	0.00000000	2.80071528	0.00000000	1,000.00000000
2E-D3	512,851,000.00	2.97675 %	1,000.00000000	2.39793749	0.00000000	0.00000000	0.00000000	0.00000000	2.39793749	0.00000000	1,000.00000000
2E-D4	512,851,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
2E-D5	512,851,000.00	5.27675 %	1,000.00000000	4.25071528	0.00000000	0.00000000	0.00000000	0.00000000	4.25071528	0.00000000	1,000.00000000
2E-F1	512,851,000.00	3.97675 %	1,000.00000000	3.20349306	0.00000000	0.00000000	0.00000000	0.00000000	3.20349306	0.00000000	1,000.00000000
2E-F2	512,851,000.00	3.47675 %	1,000.00000000	2.80071528	0.00000000	0.00000000	0.00000000	0.00000000	2.80071528	0.00000000	1,000.00000000
2E-F3	512,851,000.00	2.97675 %	1,000.00000000	2.39793749	0.00000000	0.00000000	0.00000000	0.00000000	2.39793749	0.00000000	1,000.00000000
2E-F4	512,851,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
2E-F5	512,851,000.00	5.27675 %	1,000.00000000	4.25071528	0.00000000	0.00000000	0.00000000	0.00000000	4.25071528	0.00000000	1,000.00000000
2X-1	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
2X-2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2X-3	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
2X-4	0.00	2.80000 %	1,000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1,000.00000000
2Y-1	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
2Y-2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2Y-3	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
2Y-4	0.00	2.80000 %	1,000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1,000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	17,943,971.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	7,977.70
Total Deposits	17,951,948.92
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,932,782.26
Total Withdrawals (Pool Distribution Amount)	17,951,948.92
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	337,662,397.57
Total Principal Reduction Cumulative	11,669,882,327.86
Scheduled Principal Current	53,609,883.30
Scheduled Principal Cumulative	2,119,260,420.40
Unscheduled Principal Current	284,060,491.97
Unscheduled Principal Cumulative	9,549,967,522.70
Senior Reduction Amount	323,387,890.27
Subordinate Reduction Amount	14,282,485.00
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	7,977.70
Modification Loss Amount	31,714.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	132045
Period Reference Pool Removal Loan Count	1179
Period Ending Loan Count	130866
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	28,318,582,661.91
Period PIF Loan Count Current	1166
PIF Loan Count Cumulative	39589
Period PIF Loan UPB Current	271,319,162.10
PIF Loan UPB Cumulative	9,122,959,561.40
Period Partial Prepayment Amount	11,277,417.77
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	94
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,788,295.78
Credit Event Amount Current	2,148,371.24
Credit Event Amount Cumulative	21,391,710.83
Total Active Modified Loan Count	949
Total Active Modified Loan UPB	230,892,319.78
Libor Rate	1.626750%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.743103%
Subordinate Percentage	4.256897%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.260000 %	4.260000 %
2M-1	0.00	0.00	3.000000 %	4.180000 %	4.230000 %
2M-1H	0.00	0.00	3.000000 %	4.180000 %	4.230000 %
2M-2A	0.00	0.00	2.350000 %	3.280000 %	3.320000 %
2M-2B	0.00	0.00	1.650000 %	2.300000 %	2.330000 %
2M-2C	0.00	0.00	1.000000 %	1.390000 %	1.410000 %
2M-2	0.00	0.00	1.000000 %	1.390000 %	1.410000 %
2M-2H	0.00	0.00	1.000000 %	1.390000 %	1.410000 %
2B-1	0.00	0.00	0.500000 %	0.700000 %	0.700000 %
2B-1H	0.00	0.00	0.500000 %	0.700000 %	0.700000 %
2B-2H	0.00	7,977.70	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1089	226,023,198.64	0.832149 %	0.798144 %
60 Days	283	60,003,868.91	0.216252 %	0.211889 %
90 Days	120	25,656,759.79	0.091697 %	0.090600 %
120 Days	107	21,618,988.15	0.081763 %	0.076342 %
150 Days	62	14,938,591.80	0.047377 %	0.052752 %
180+ Days	267	58,191,023.26	0.204025 %	0.205487 %
Totals	1928	406,432,430.55	1.473263 %	1.435215 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	432	111,493,011.17	31,714.19	0.028445

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434411	106,757.11	4.89	0.004580
Summary	0039434459	234,353.78	74.49	0.031785
Summary	0039434660	237,710.56	22.78	0.009583
Summary	0039435537	168,794.54	82.22	0.048710
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	173,214.69	54.13	0.031250
Summary	0039436726	288,788.12	33.91	0.011742
Summary	0039437085	237,853.52	99.11	0.041669
Summary	0039437278	323,833.79	209.43	0.064672
Summary	0039437321	189,117.86	78.71	0.041620
Summary	0039437472	367,643.32	23.06	0.006272
Summary	0039438676	316,935.16	126.24	0.039831
Summary	0039439230	118,412.93	83.32	0.070364
Summary	0039439366	380,512.33	559.45	0.147025
Summary	0039439393	115,800.33	21.67	0.018713
Summary	0039439889	368,760.78	192.06	0.052083
Summary	0039440034	427,186.96	91.74	0.021475
Summary	0039440539	163,816.17	27.43	0.016744
Summary	0039440702	165,885.81	6.68	0.004027
Summary	0039442668	409,251.24	98.75	0.024129
Summary	0039443090	123,374.16	70.60	0.057224
Summary	0039443320	402,772.99	17.49	0.004342
Summary	0039443433	298,114.39	67.63	0.022686
Summary	0039443454	406,763.39	117.66	0.028926
Summary	0039443872	146,525.70	65.11	0.044436

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039444033	307,643.61	90.25	0.029336
Summary	0039444053	120,780.94	34.87	0.028870
Summary	0039444679	220,240.71	114.07	0.051793
Summary	0039445539	264,290.60	131.43	0.049729
Summary	0039445657	123,127.91	25.65	0.020832
Summary	0039446507	395,999.15	165.00	0.041667
Summary	0039446577	119,827.35	12.48	0.010415
Summary	0039446745	271,824.79	84.95	0.031252
Summary	0039446758	161,267.76	58.01	0.035971
Summary	0039447209	109,776.18	32.73	0.029815
Summary	0039447630	392,258.67	122.58	0.031250
Summary	0039448381	175,250.59	109.53	0.062499
Summary	0039448409	163,959.70	51.88	0.031642
Summary	0039448455	284,183.09	50.17	0.017654
Summary	0039448579	217,290.58	52.22	0.024032
Summary	0039448816	369,575.52	6.26	0.001694
Summary	0039448821	199,074.32	33.66	0.016908
Summary	0039449195	346,416.51	60.86	0.017568
Summary	0039449264	405,192.83	117.26	0.028939
Summary	0039450212	365,278.57	81.16	0.022219
Summary	0039450422	367,102.37	38.24	0.010417
Summary	0039450531	254,109.01	126.25	0.049683
Summary	0039450747	184,462.04	88.47	0.047961
Summary	0039450940	218,194.30	90.91	0.041665
Summary	0039451214	396,454.96	81.27	0.020499
Summary	0039451419	191,167.18	35.89	0.018774
Summary	0039451468	270,927.57	64.47	0.023796
Summary	0039451518	326,353.82	10.48	0.003211
Summary	0039451925	173,045.64	48.46	0.028004
Summary	0039452485	162,281.15	50.71	0.031248
Summary	0039452499	157,246.55	61.89	0.039359
Summary	0039452973	465,413.60	115.34	0.024782
Summary	0039454204	276,923.13	73.58	0.026571
Summary	0039454970	136,022.27	39.63	0.029135

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455187	152,212.91	43.99	0.028900
Summary	0039455561	322,122.80	216.04	0.067068
Summary	0039455628	403,051.25	48.31	0.011986
Summary	0039457733	242,963.95	22.03	0.009067
Summary	0039458559	181,552.66	24.75	0.013632
Summary	0039460091	120,490.12	48.14	0.039953
Summary	0039460393	302,251.05	75.49	0.024976
Summary	0039461216	263,343.44	109.69	0.041653
Summary	0039461345	313,384.61	19.42	0.006197
Summary	0039462451	415,512.15	119.22	0.028692
Summary	0039462567	360,296.62	91.30	0.025340
Summary	0039463250	299,845.19	76.58	0.025540
Summary	0039463797	276,914.71	45.13	0.016297
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	227,763.80	94.90	0.041666
Summary	0039464255	387,130.24	94.92	0.024519
Summary	0039464408	168,423.97	2.60	0.001544
Summary	0039464672	295,997.65	27.67	0.009348
Summary	0039465259	38,806.01	11.41	0.029403
Summary	0039465415	150,621.55	42.38	0.028137
Summary	0039466169	393,234.68	43.46	0.011052
Summary	0039466229	233,374.03	36.22	0.015520
Summary	0039466301	105,510.19	56.57	0.053616
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	85,357.32	24.09	0.028223
Summary	0039466796	261,135.36	4.84	0.001853
Summary	0039468579	288,993.30	178.66	0.061822
Summary	0039468684	158,106.25	32.94	0.020834
Summary	0039468895	417,420.86	151.61	0.036321
Summary	0039469171	302,569.86	38.04	0.012572
Summary	0039470859	358,686.37	74.73	0.020834
Summary	0039471913	107,298.95	2.54	0.002367
Summary	0039472036	194,784.66	11.93	0.006125
Summary	0039472395	161,525.78	7.23	0.004476

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039472886	282,544.47	73.04	0.025851
Summary	0039472940	116,432.41	22.14	0.019015
Summary	0039473264	314,393.92	182.75	0.058128
Summary	0039473651	309,901.93	209.81	0.067702
Summary	0039473924	139,828.48	32.75	0.023422
Summary	0039474060	379,302.48	51.34	0.013535
Summary	0039474499	394,410.93	98.13	0.024880
Summary	0039474760	297,312.27	67.66	0.022757
Summary	0039474766	263,851.45	107.30	0.040667
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	185,428.55	31.56	0.017020
Summary	0039475820	334,002.48	71.67	0.021458
Summary	0039478426	275,849.72	23.89	0.008661
Summary	0039478499	344,591.60	39.66	0.011509
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	409,170.13	106.14	0.025940
Summary	0039478812	404,366.07	142.94	0.035349
Summary	0039479371	318,512.42	55.25	0.017346
Summary	0039479461	300,650.01	77.48	0.025771
Summary	0039479526	91,998.21	12.75	0.013859
Summary	0039479790	427,239.17	242.50	0.056760
Summary	0039480117	437,529.67	277.33	0.063385
Summary	0039480392	46,425.05	34.73	0.074809
Summary	0039480394	192,544.34	51.98	0.026996
Summary	0039480398	372,337.08	155.14	0.041667
Summary	0039480669	287,949.17	4.52	0.001570
Summary	0039480749	290,492.39	74.23	0.025553
Summary	0039480766	218,296.71	83.35	0.038182
Summary	0039480783	345,091.21	177.43	0.051415
Summary	0039480795	184,198.40	76.75	0.041667
Summary	0039480837	412,911.11	124.26	0.030094
Summary	0039481523	198,801.47	144.96	0.072917
Summary	0039481548	217,474.40	75.96	0.034928
Summary	0039481551	355,813.47	101.84	0.028622

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Distribution Date: 25-Mar-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481979	101,817.27	21.94	0.021548
Summary	0039482253	129,890.11	4.91	0.003780
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,996.71	69.69	0.047409
Summary	0039483449	231,839.58	48.30	0.020833
Summary	0039484057	245,136.26	112.38	0.045844
Summary	0039484062	397,551.06	248.47	0.062500
Summary	0039484178	298,170.58	62.12	0.020834
Summary	0039484208	295,537.68	99.88	0.033796
Summary	0039484419	248,246.60	18.82	0.007581
Summary	0039484688	273,238.49	21.54	0.007883
Summary	0039484882	312,241.77	82.06	0.026281
Summary	0039484921	324,707.47	106.50	0.032799
Summary	0039485394	194,186.11	106.56	0.054875
Summary	0039486591	106,196.50	22.31	0.021008
Summary	0039486740	64,576.96	21.49	0.033278
Summary	0039487251	96,775.38	60.56	0.062578
Summary	0039487290	268,140.38	251.38	0.093749
Summary	0039488729	332,879.38	42.28	0.012701
Summary	0039490173	311,606.33	125.09	0.040144
Summary	0039491080	277,040.30	157.19	0.056739
Summary	0039491349	195,209.97	17.55	0.008990
Summary	0039492533	187,207.84	5.08	0.002714
Summary	0039492626	174,645.22	45.17	0.025864
Summary	0039493057	229,843.42	102.54	0.044613
Summary	0039493193	344,948.52	71.86	0.020832
Summary	0039493195	609,361.80	35.67	0.005854
Summary	0039493360	96,052.35	11.08	0.011535
Summary	0039493381	298,569.72	100.32	0.033600
Summary	0039493427	328,536.08	55.64	0.016936
Summary	0039493566	57,676.42	36.05	0.062504
Summary	0039494928	274,910.80	27.09	0.009854
Summary	0039495376	417,167.02	100.87	0.024180
Summary	0039496341	158,287.86	49.46	0.031247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039496424	259,518.83	125.47	0.048347
Summary	0039496488	297,664.09	55.25	0.018561
Summary	0039496545	280,503.51	58.54	0.020870
Summary	0039497036	246,683.20	69.79	0.028291
Summary	0039497243	391,445.61	127.57	0.032589
Summary	0039497247	325,221.62	163.33	0.050221
Summary	0039497293	159,197.02	20.07	0.012607
Summary	0039497384	347,714.42	4.86	0.001398
Summary	0039497528	160,932.29	38.49	0.023917
Summary	0039498327	248,017.12	77.51	0.031252
Summary	0039498350	160,966.95	30.26	0.018799
Summary	0039498441	176,089.01	16.88	0.009586
Summary	0039498539	146,020.74	13.09	0.008964
Summary	0039498560	208,770.15	53.76	0.025751
Summary	0039498893	306,340.42	41.71	0.013616
Summary	0039498922	284,920.60	26.96	0.009462
Summary	0039499375	377,416.59	46.43	0.012302
Summary	0039499554	372,782.94	135.83	0.036437
Summary	0039500191	446,010.39	28.59	0.006410
Summary	0039500223	349,662.58	127.07	0.036341
Summary	0039500373	145,430.71	69.82	0.048009
Summary	0039500489	384,329.12	320.27	0.083332
Summary	0039500615	274,909.25	63.16	0.022975
Summary	0039500813	210,513.08	34.39	0.016336
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	275,059.19	46.81	0.017018
Summary	0039501465	58,607.89	44.61	0.076116
Summary	0039501764	259,707.81	4.75	0.001829
Summary	0039501779	286,579.38	59.89	0.020898
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	80,576.49	1.24	0.001539
Summary	0039502209	166,005.85	79.15	0.047679
Summary	0039502643	279,519.56	61.77	0.022099

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039503134	173,904.88	18.59	0.010690
Summary	0039503341	284,902.21	39.67	0.013924
Summary	0039503589	321,737.03	81.10	0.025207
Summary	0039503669	295,064.58	6.46	0.002189
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	253,066.14	122.79	0.048521
Summary	0039504429	177,707.50	24.67	0.013882
Summary	0039504514	172,480.70	15.15	0.008784
Summary	0039504896	331,480.06	82.10	0.024768
Summary	0039504900	278,623.21	44.84	0.016093
Summary	0039506011	294,826.78	276.40	0.093750
Summary	0039506739	349,888.50	61.28	0.017514
Summary	0039507186	91,504.21	25.03	0.027354
Summary	0039507253	150,122.68	9.22	0.006142
Summary	0039507733	211,153.28	36.05	0.017073
Summary	0039508339	269,668.69	70.09	0.025991
Summary	0039510362	151,139.87	72.62	0.048048
Summary	0039510619	353,193.72	154.60	0.043772
Summary	0039510732	197,315.87	39.83	0.020186
Summary	0039510767	284,309.68	71.22	0.025050
Summary	0039510796	219,242.77	42.02	0.019166
Summary	0039510825	232,723.91	46.11	0.019813
Summary	0039512200	210,883.55	50.64	0.024013
Summary	0039512837	109,057.53	18.68	0.017129
Summary	0039512951	107,757.95	23.23	0.021558
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513559	115,353.46	11.50	0.009969
Summary	0039514097	274,603.83	154.08	0.056110
Summary	0039514171	311,561.83	259.63	0.083332
Summary	0039514522	214,075.90	38.11	0.017802
Summary	0039514722	170,108.41	17.72	0.010417
Summary	0039514914	306,454.59	52.60	0.017164
Summary	0039515276	217,467.54	56.31	0.025894
Summary	0039515806	135,441.53	36.82	0.027185

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039515837	179,728.10	57.71	0.032110
Summary	0039515860	145,345.60	30.28	0.020833
Summary	0039516221	149,487.59	24.70	0.016523
Summary	0039516270	363,308.74	103.57	0.028507
Summary	0039517935	331,951.96	65.58	0.019756
Summary	0039518387	572,713.64	120.86	0.021103
Summary	0039518623	239,568.48	34.96	0.014593
Summary	0039518905	394,958.58	11.51	0.002914
Summary	0039519123	261,849.11	50.80	0.019400
Summary	0039519217	97,758.39	28.96	0.029624
Summary	0039519241	160,173.97	24.03	0.015002
Summary	0039519389	408,683.25	127.71	0.031249
Summary	0039519402	238,998.04	74.69	0.031251
Summary	0039519403	410,023.93	42.71	0.010416
Summary	0039519404	167,859.50	58.60	0.034910
Summary	0039519632	138,107.90	29.67	0.021483
Summary	0039519846	436,048.62	148.41	0.034035
Summary	0039519870	179,007.63	72.13	0.040294
Summary	0039519948	299,963.15	76.08	0.025363
Summary	0039521322	177,179.86	34.39	0.019410
Summary	0039521507	155,094.56	16.08	0.010368
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	128,764.78	35.00	0.027181
Summary	0039523117	349,006.66	90.05	0.025802
Summary	0039523160	373,296.35	117.24	0.031407
Summary	0039523242	240,895.13	62.43	0.025916
Summary	0039523404	101,021.14	9.99	0.009889
Summary	0039523587	148,444.84	47.94	0.032295
Summary	0039523890	251,426.39	81.81	0.032538
Summary	0039524504	344,307.41	179.33	0.052084
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	143,584.74	49.25	0.034300
Summary	0039525606	271,926.27	53.81	0.019788
Summary	0039526316	310,468.12	87.76	0.028267

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039526898	177,716.63	74.05	0.041667
Summary	0039527057	399,698.62	50.73	0.012692
Summary	0039527117	305,267.06	126.38	0.041400
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	241,835.41	9.72	0.004019
Summary	0039529468	179,856.33	35.72	0.019860
Summary	0039529926	145,295.76	4.44	0.003056
Summary	0039531022	151,197.80	48.90	0.032342
Summary	0039532026	356,344.20	61.39	0.017228
Summary	0039532036	400,276.89	96.89	0.024206
Summary	0039532203	293,653.14	7.16	0.002438
Summary	0039533461	211,338.13	54.12	0.025608
Summary	0039534389	223,094.25	23.24	0.010417
Summary	0039534500	339,095.31	179.72	0.053000
Summary	0039535483	302,608.66	61.86	0.020442
Summary	0039535531	225,134.21	69.92	0.031057
Summary	0039535750	235,566.18	23.30	0.009891
Summary	0039535891	322,903.69	163.68	0.050690
Summary	0039536402	253,194.10	95.99	0.037912
Summary	0039537086	147,197.29	19.38	0.013166
Summary	0039537702	243,356.61	63.51	0.026098
Summary	0039537744	183,015.58	19.06	0.010414
Summary	0039539087	291,952.81	156.63	0.053649
Summary	0039540137	207,827.79	7.55	0.003633
Summary	0039540275	377,410.53	21.28	0.005638
Summary	0039540535	269,949.51	86.33	0.031980
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,414.24	52.92	0.017048
Summary	0039543767	193,316.81	80.55	0.041667
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,731.92	14.63	0.008140
Summary	0039545344	198,541.89	3.36	0.001692
Summary	0039545696	399,489.16	93.88	0.023500
Summary	0039545753	435,207.94	117.22	0.026934

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039547391	235,988.03	15.98	0.006772
Summary	0039547406	242,961.84	31.61	0.013010
Summary	0039548365	357,528.66	117.01	0.032727
Summary	0039548818	43,192.52	17.29	0.040030
Summary	0039549019	409,671.18	217.34	0.053052
Summary	0039549033	402,326.72	132.92	0.033038
Summary	0039549186	257,217.93	77.95	0.030305
Summary	0039549526	393,519.33	107.71	0.027371
Summary	0039549942	372,617.27	26.90	0.007219
Summary	0039549997	175,038.95	42.50	0.024280
Summary	0039550052	192,782.11	34.40	0.017844
Summary	0039550747	353,360.67	112.39	0.031806
Summary	0039550842	252,458.36	126.80	0.050226
Summary	0039551261	162,993.10	3.80	0.002331
Summary	0039551621	224,202.50	73.40	0.032738
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	394,998.36	119.71	0.030306
Summary	0039553472	348,301.55	55.45	0.015920
Summary	0039553647	404,383.73	79.36	0.019625
Summary	0039553850	348,960.98	9.73	0.002788
Summary	0039553939	160,338.05	119.19	0.074337
Summary	0039555148	382,885.23	137.46	0.035901
Summary	0039555682	243,052.01	46.31	0.019054
Summary	0039556794	305,392.40	69.52	0.022764
Summary	0039557703	370,055.90	75.44	0.020386
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	400,031.98	246.68	0.061665
Summary	0039558662	137,013.61	33.09	0.024151
Summary	0039558855	237,606.38	37.11	0.015618
Summary	0039559008	271,664.12	59.19	0.021788
Summary	0039559035	89,760.62	14.71	0.016388
Summary	0039559196	229,603.90	39.58	0.017238
Summary	0039559473	259,872.72	23.42	0.009012
Summary	0039560098	348,589.91	70.23	0.020147

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039560335	106,274.51	18.25	0.017173
Summary	0039560746	173,672.12	34.85	0.020067
Summary	0039560761	290,202.99	90.99	0.031354
Summary	0039561960	124,686.22	38.96	0.031246
Summary	0039562190	226,053.20	2.24	0.000991
Summary	0039562513	152,287.33	4.24	0.002784
Summary	0039562838	242,676.81	58.53	0.024118
Summary	0039562917	266,686.73	8.45	0.003169
Summary	0039563120	79,908.10	8.32	0.010412
Summary	0039564050	186,610.58	153.95	0.082498
Summary	0039564683	124,642.99	24.26	0.019464
Summary	0039564762	389,681.04	85.43	0.021923
Summary	0039565463	300,709.28	68.07	0.022636
Summary	0039565670	292,297.71	37.74	0.012911
Summary	0039566121	386,551.07	58.83	0.015219
Summary	0039566280	303,419.90	68.98	0.022734
Summary	0039566840	157,909.51	41.71	0.026414
Summary	0039566950	280,297.38	92.42	0.032972
Summary	0039567552	367,526.77	107.39	0.029220
Summary	0039568470	73,403.13	3.76	0.005122
Summary	0039568767	291,556.60	6.90	0.002367
Summary	0039569273	333,639.84	60.50	0.018133
Summary	0039569366	342,813.88	142.84	0.041667
Summary	0039569436	162,132.09	73.94	0.045605
Summary	0039570718	140,310.70	43.37	0.030910
Summary	0039571024	419,416.04	52.86	0.012603
Summary	0039571451	412,102.13	90.39	0.021934
Summary	0039571622	363,159.26	126.67	0.034880
Summary	0039572130	184,012.96	9.46	0.005141
Summary	0039572279	328,283.19	205.18	0.062501
Summary	0039572397	361,006.52	115.58	0.032016
Summary	0039572777	212,522.71	52.43	0.024670
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	104,693.10	21.42	0.020460

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039573971	69,628.18	6.24	0.008962
Summary	0039574034	227,646.09	96.94	0.042584
Summary	0039574884	293,088.99	61.06	0.020833
Summary	0039575457	383,784.43	157.92	0.041148
Summary	0039575698	206,295.54	125.50	0.060835
Summary	0039576553	289,209.37	14.36	0.004965
Summary	0039576554	304,631.74	63.46	0.020832
Summary	0039577920	171,432.50	35.72	0.020836
Summary	0039578057	194,646.60	43.46	0.022328
Summary	0039578889	357,660.28	7.21	0.002016
Summary	0039579043	128,136.76	137.78	0.107526
Summary	0039579415	394,540.88	74.42	0.018862
Summary	0039579419	258,252.88	80.70	0.031248
Summary	0039579691	399,310.62	81.68	0.020455
Summary	0039580132	330,756.51	23.89	0.007223
Summary	0039580689	380,927.77	119.41	0.031347
Summary	0039581646	221,798.38	104.57	0.047146
Summary	0039581811	359,905.49	77.89	0.021642
Summary	0039581975	386,048.37	120.64	0.031250
Summary	0039582358	131,911.18	21.78	0.016511
Summary	0039582509	412,582.46	87.94	0.021315
Summary	0039583224	203,529.86	42.40	0.020832
Summary	0039583702	556,481.39	146.23	0.026278
Summary	0039583938	395,430.70	307.45	0.077751
Summary	0039583999	198,885.68	293.17	0.147406
Summary	0039586491	193,995.51	43.31	0.022325
Summary	0039587261	253,690.00	26.43	0.010418
Summary	0039587378	261,744.65	55.84	0.021334
Summary	0039587857	101,207.44	1.56	0.001541
Summary	0039588470	381,961.97	64.58	0.016907
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,916.89	51.23	0.020832
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	182,193.06	123.00	0.067511

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039589777	118,373.19	36.91	0.031181
Summary	0039590293	421,119.51	423.96	0.100675
Summary	0039591406	191,130.00	40.08	0.020970
Summary	0039591824	186,218.47	74.23	0.039862
Summary	0039592291	186,730.05	85.93	0.046018
Summary	0039592296	151,259.45	80.16	0.052995
Summary	0039593020	180,120.45	21.05	0.011687
Summary	0039593146	171,048.38	124.72	0.072915
Summary	0039593231	172,903.97	109.46	0.063307
Summary	0039594372	102,239.81	21.30	0.020833
Summary	0039594537	190,082.73	6.70	0.003525
Summary	0039595333	217,087.65	146.46	0.067466
Summary	0039595562	177,967.53	74.15	0.041665
Summary	0039596146	401,018.48	83.55	0.020834
Summary	0039596795	407,705.44	64.90	0.015918
Summary	0039597352	390,247.10	284.56	0.072918
Summary	0039597814	197,894.97	108.68	0.054918
Summary	0039597816	94,715.98	21.85	0.023069
Summary	0039598920	320,629.56	47.33	0.014762
Summary	0039599401	316,406.69	53.93	0.017045
Summary	0039599781	373,127.92	95.54	0.025605
Summary	0039600325	377,544.51	158.89	0.042085
Summary	0039600345	140,227.92	47.42	0.033816
Summary	0039601812	103,891.83	2.43	0.002339
Summary	0039602414	620,322.01	117.87	0.019001
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	376,277.39	12.04	0.003200
Summary	0039602696	347,355.66	167.56	0.048239
Summary	0039602705	141,662.70	21.15	0.014930
Summary	0039602875	332,996.02	18.60	0.005586
Summary	0039602910	127,663.11	20.08	0.015729
Summary	0039603669	337,722.30	97.88	0.028982
Summary	0039603722	382,130.04	142.79	0.037367

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
13	2,148,371.24	31,124.80	1.449

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039455276	151,985.84	46,640.75	30.688
0039460292	64,112.60	30,671.53	47.840
0039464484	89,594.12	(21,962.44)	(24.513)
0039464930	114,972.62	867.85	0.755
0039484670	255,700.19	(3,276.95)	(1.282)
0039506766	248,566.35	(40,387.73)	(16.248)
0039510681	271,949.90	4,209.11	1.548
0039519938	275,909.55	8,071.87	2.926
0039532752	191,028.30	(5,684.43)	(2.976)
0039556192	6,323.43	1,096.24	17.336
0039572779	280,469.25	6,972.73	2.486
0039584069	128,123.38	(811.65)	(0.633)
0039604356	69,635.71	4,717.92	6.775

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
13	2,302,175.93	(39,102.50)	112,059.13	4.868

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039451461	250,184.11	5.79	(1,988.84)	(0.795)
0039465408	132,956.56	5,713.01	(7,886.90)	(5.932)
0039488318	128,931.42	(5,587.29)	729.26	0.566
0039490226	121,438.73	3.86	(22,047.40)	(18.155)
0039510415	55,657.39	55.00	1,691.84	3.040
0039525861	371,561.01	(1.51)	(2,657.63)	(0.715)
0039544221	311,173.37	1.93	33,358.60	10.720
0039546584	322,227.03	1.93	(2,999.47)	(0.931)
0039558577	81,475.88	(119.32)	964.17	1.183
0039579038	217,105.50	38.00	1,050.81	0.484
0039590034	57,413.12	(489.80)	12,692.20	22.107
0039591586	142,861.63	18.86	67,369.10	47.157
0039596544	109,190.18	(38,742.96)	31,783.39	29.108

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
123	21,391,710.83	654,384.75	3.059

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039444126	115,442.69	56,437.58	48.888
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452340	86,510.45	(1,224.44)	(1.415)
0039455276	151,985.84	46,640.75	30.688
0039460292	64,112.60	30,671.53	47.840
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(7,886.90)	(5.932)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039469594	311,667.26	8,730.07	2.801
0039471602	151,889.63	89,770.69	59.103
0039476923	219,765.61	6,873.84	3.128
0039479834	59,539.61	12,926.41	21.711
0039483468	93,827.21	1,496.08	1.595
0039484670	255,700.19	(3,276.95)	(1.282)
0039486210	89,126.49	8,009.75	8.987
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039495483	145,685.69	11,133.76	7.642
0039495871	204,631.45	445.07	0.217
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	(552.55)	(0.214)
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(40,387.73)	(16.248)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039516384	78,394.98	7,500.55	9.568
0039519938	275,909.55	8,071.87	2.926
0039523254	84,473.32	7,489.60	8.866
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039529433	62,474.61	37,728.45	60.390
0039530557	77,698.12	1,870.55	2.407
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	6,446.97	3.868
0039538934	299,071.92	(7,741.00)	(2.588)
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	33,358.60	10.720
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)
0039548452	141,160.57	2,738.49	1.940

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039550260	383,251.13	(12,162.44)	(3.173)
0039552191	256,584.12	68,507.00	26.700
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	40,886.48	20.875
0039555830	77,196.84	1,127.02	1.460
0039556192	6,323.43	1,096.24	17.336
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,458.13)	(11.849)
0039565365	58,687.57	12,723.82	21.681
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039568020	86,163.57	37,681.67	43.733
0039568948	143,331.12	14,904.21	10.398
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	(620.20)	(0.458)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,972.73	2.486
0039575178	79,439.34	11,792.91	14.845
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,050.81	0.484
0039579230	197,467.18	(48,421.58)	(24.521)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	29,613.09	55.262
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	(2,799.51)	(0.955)
0039588725	137,165.46	(355.50)	(0.259)
0039590034	57,413.12	12,692.20	22.107
0039591586	142,861.63	67,369.10	47.157
0039596544	109,190.18	31,783.39	29.108
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)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598238	374,284.32	(378.39)	(0.101)
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	26	175,724.11	(7,977.70)	(0.000 %)	0	0.00	0.00	0.000 %	26	175,724.11	(7,977.70)	(0.000 %)

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

Group	Loan Number	Securitized Principal 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	0039451461	257,000.00	4.125 %	FL	95.00	360	(2,592.69)	02/28/2019	5.79	(1,988.84)
Summary	0039455276	155,000.00	4.250 %	MD	97.00	360	46,640.75	02/29/2020	46,640.75	46,640.75
Summary	0039460292	66,000.00	4.250 %	WY	88.00	360	30,671.53	02/29/2020	30,671.53	30,671.53
Summary	0039464484	92,000.00	4.625 %	TN	97.00	360	(21,962.44)	02/29/2020	(21,962.44)	(21,962.44)
Summary	0039464930	119,000.00	3.750 %	KS	95.00	360	867.85	02/29/2020	867.85	867.85
Summary	0039465408	138,000.00	4.250 %	FL	95.00	360	(9,016.47)	08/31/2019	5,713.01	(7,886.90)
Summary	0039484670	268,000.00	3.990 %	SC	83.00	360	(3,276.95)	02/29/2020	(3,276.95)	(3,276.95)
Summary	0039488318	135,000.00	3.875 %	MI	91.00	360	6,316.55	01/31/2020	(5,587.29)	729.26
Summary	0039490226	125,000.00	4.500 %	WA	95.00	360	(22,051.26)	01/31/2020	3.86	(22,047.40)
Summary	0039506766	252,000.00	3.625 %	MN	95.00	360	(40,387.73)	02/29/2020	(40,387.73)	(40,387.73)
Summary	0039510415	58,000.00	3.625 %	AZ	97.00	360	1,636.84	12/31/2019	55.00	1,691.84
Summary	0039510681	280,000.00	4.000 %	GA	97.00	360	4,209.11	02/29/2020	4,209.11	4,209.11
Summary	0039519938	280,000.00	4.875 %	TX	95.00	360	8,071.87	02/29/2020	8,071.87	8,071.87
Summary	0039525861	400,000.00	3.625 %	CA	90.00	360	(2,656.12)	01/31/2020	(1.51)	(2,657.63)
Summary	0039532752	195,000.00	4.000 %	SC	95.00	360	(5,684.43)	02/29/2020	(5,684.43)	(5,684.43)
Summary	0039544221	323,000.00	3.625 %	TX	95.00	360	33,356.67	01/31/2020	1.93	33,358.60
Summary	0039546584	339,000.00	3.750 %	IL	97.00	360	(3,001.40)	01/31/2020	1.93	(2,999.47)
Summary	0039556192	47,000.00	4.000 %	SC	97.00	360	1,096.24	02/29/2020	1,096.24	1,096.24
Summary	0039558577	84,000.00	3.750 %	SC	95.00	360	(9,464.21)	07/31/2019	(119.32)	964.17
Summary	0039572779	284,000.00	3.750 %	FL	90.00	360	6,972.73	02/29/2020	6,972.73	6,972.73
Summary	0039579038	220,000.00	3.875 %	FL	95.00	360	1,012.81	01/31/2020	38.00	1,050.81

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

Group	Loan Number	Securitized Principal 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	0039584069	133,000.00	4.375 %	IL	95.00	360	(811.65)	02/29/2020	(811.65)	(811.65)
Summary	0039590034	59,000.00	4.500 %	IL	97.00	360	13,182.00	01/31/2020	(489.80)	12,692.20
Summary	0039591586	146,000.00	4.125 %	NJ	97.00	360	67,350.24	01/31/2020	18.86	67,369.10
Summary	0039596544	113,000.00	3.625 %	PA	95.00	360	70,526.35	01/31/2020	(38,742.96)	31,783.39
Summary	0039604356	72,000.00	3.750 %	TN	95.00	360	4,717.92	02/29/2020	4,717.92	4,717.92

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

* This data is currently not provided for reporting.

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

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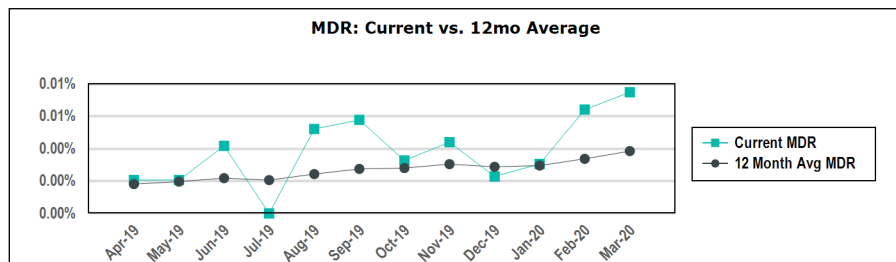
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Realized Loss Report - Collateral

Summary

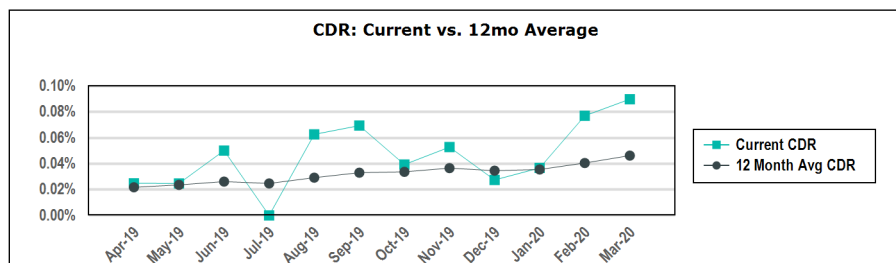
MDR

Current Month 0.007 %
3 Month Average 0.006 %
12 Month Average 0.004 %



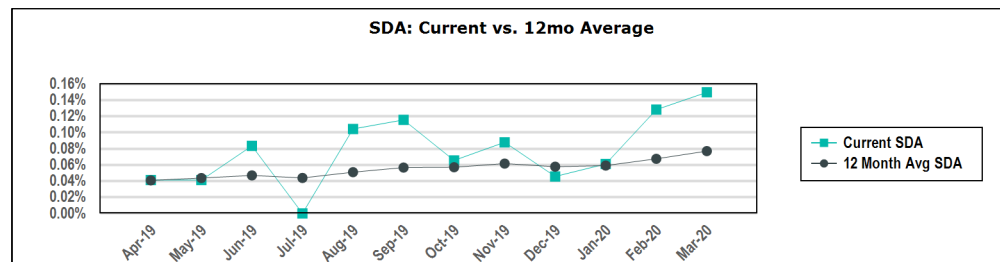
CDR

Current Month 0.090 %
3 Month Average 0.068 %
12 Month Average 0.046 %



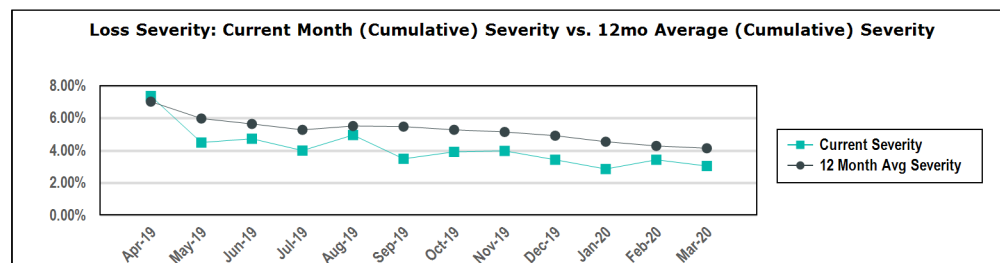
SDA

Current Month 0.150 %
3 Month Average 0.113 %
12 Month Average 0.077 %



Loss Severity

Current Month (Cumulative) 3.059 %
3 Month Average (Cumulative) 3.125 %
12 Month Average (Cumulative) 4.156 %



Calculation Methodology:

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

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

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

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

Contact:
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 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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 Telephone: 1-866-846-4526

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Prepayment Rates

Summary

SMM

Current Month	0.993 %
3 Month Average	1.180 %
12 Month Average	1.167 %

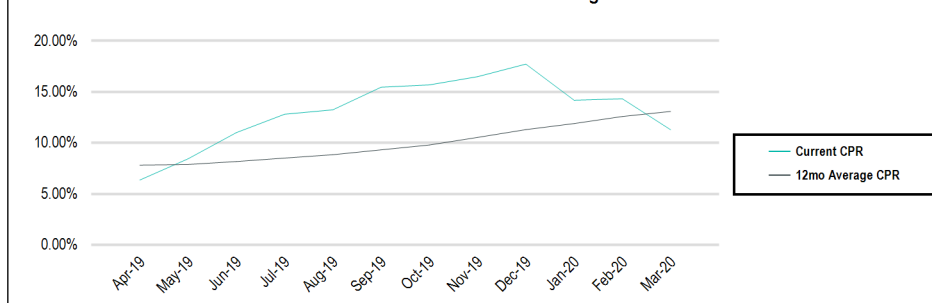
CPR

Current Month	11.287 %
3 Month Average	13.264 %
12 Month Average	13.083 %

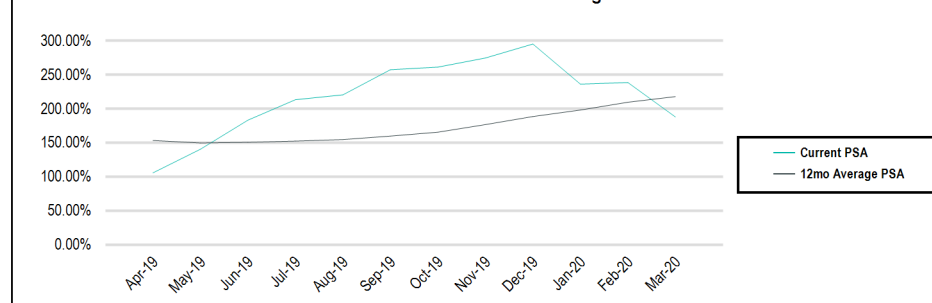
PSA

Current Month	188.122 %
3 Month Average	221.073 %
12 Month Average	218.046 %

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

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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
94	20,788,295.78

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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.