

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2025
 05-Feb-2025 4:32:42 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		01/31/2025	0.00000%	7,147,423,316.68	0.00	54,546,669.48	0.00	7,092,876,647.19	54,546,669.48	0.00
2M-1	30711XGK4	02/24/2025	5.61546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	02/24/2025	8.11546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	02/24/2025	8.11546%	2,880,296.86	18,829.81	788,743.81	0.00	2,091,553.05	807,573.62	0.00
2M-BH		01/31/2025	0.00000%	15,772,531.99	0.00	4,319,168.34	0.00	11,453,363.65	4,319,168.34	0.00
2M-2C	30711XGN8	02/24/2025	8.11546%	40,136,523.85	262,390.67	0.00	0.00	40,136,523.85	262,390.67	0.00
2M-CH		01/31/2025	0.00000%	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	02/24/2025	8.11546%	43,016,820.71	281,220.48	788,743.81	0.00	42,228,076.90	1,069,964.29	0.00
2M-2H		01/31/2025	0.00000%	235,561,025.01	0.00	4,319,168.34	0.00	231,241,856.66	4,319,168.34	0.00
2B-1	30711XGQ1	02/24/2025	9.96546%	102,914,000.00	826,165.98	0.00	0.00	102,914,000.00	826,165.98	0.00
2B-1H		01/31/2025	0.00000%	97,028,325.00	0.00	0.00	0.00	97,028,325.00	0.00	0.00
2B-2H		01/31/2025	0.00000%	195,654,671.82	0.00	0.00	211,522.59	195,443,149.23	0.00	4,499,175.77
2A-I1	30711XGR9	02/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	02/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	02/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	02/24/2025	2.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	02/24/2025	1.30000%	0.00	3,016.31	0.00	0.00	0.00	3,016.31	0.00
2B-I2	30711XHA5	02/24/2025	1.80000%	0.00	4,176.43	0.00	0.00	0.00	4,176.43	0.00
2B-I3	30711XHB3	02/24/2025	2.30000%	0.00	5,336.55	0.00	0.00	0.00	5,336.55	0.00
2B-I4	30711XHC1	02/24/2025	2.80000%	0.00	6,496.67	0.00	0.00	0.00	6,496.67	0.00
2C-I1	30711XHH0	02/24/2025	1.30000%	0.00	42,031.86	0.00	0.00	0.00	42,031.86	0.00
2C-I2	30711XHJ6	02/24/2025	1.80000%	0.00	58,197.96	0.00	0.00	0.00	58,197.96	0.00
2C-I3	30711XHK3	02/24/2025	2.30000%	0.00	74,364.06	0.00	0.00	0.00	74,364.06	0.00
2C-I4	30711XHL1	02/24/2025	2.80000%	0.00	90,530.16	0.00	0.00	0.00	90,530.16	0.00
2E-A1	30711XGV0	02/24/2025	6.81546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	02/24/2025	6.31546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	02/24/2025	5.81546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	02/24/2025	5.31546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	02/24/2025	6.81546%	2,880,296.86	15,813.50	788,743.81	0.00	2,091,553.05	804,557.31	0.00
2E-B2	30711XHE7	02/24/2025	6.31546%	2,880,296.86	14,653.38	788,743.81	0.00	2,091,553.05	803,397.19	0.00
2E-B3	30711XHF4	02/24/2025	5.81546%	2,880,296.86	13,493.26	788,743.81	0.00	2,091,553.05	802,237.07	0.00

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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-B4	30711XHG2	02/24/2025	5.31546%	2,880,296.86	12,333.14	788,743.81	0.00	2,091,553.05	801,076.95	0.00
2E-C1	30711XHM9	02/24/2025	6.81546%	40,136,523.85	220,358.81	0.00	0.00	40,136,523.85	220,358.81	0.00
2E-C2	30711XHN7	02/24/2025	6.31546%	40,136,523.85	204,192.71	0.00	0.00	40,136,523.85	204,192.71	0.00
2E-C3	30711XHP2	02/24/2025	5.81546%	40,136,523.85	188,026.61	0.00	0.00	40,136,523.85	188,026.61	0.00
2E-C4	30711XHQ0	02/24/2025	5.31546%	40,136,523.85	171,860.51	0.00	0.00	40,136,523.85	171,860.51	0.00
2E-D1	30711XHR8	02/24/2025	6.81546%	2,880,296.86	15,813.50	788,743.81	0.00	2,091,553.05	804,557.31	0.00
2E-D2	30711XHS6	02/24/2025	6.31546%	2,880,296.86	14,653.38	788,743.81	0.00	2,091,553.05	803,397.19	0.00
2E-D3	30711XHT4	02/24/2025	5.81546%	2,880,296.86	13,493.26	788,743.81	0.00	2,091,553.05	802,237.07	0.00
2E-D4	30711XHU1	02/24/2025	5.31546%	2,880,296.86	12,333.14	788,743.81	0.00	2,091,553.05	801,076.95	0.00
2E-D5	30711XHV9	02/24/2025	8.11546%	2,880,296.86	18,829.81	788,743.81	0.00	2,091,553.05	807,573.62	0.00
2E-F1	30711XHW7	02/24/2025	6.81546%	43,016,820.71	236,172.31	788,743.81	0.00	42,228,076.90	1,024,916.12	0.00
2E-F2	30711XHX5	02/24/2025	6.31546%	43,016,820.71	218,846.09	788,743.81	0.00	42,228,076.90	1,007,589.90	0.00
2E-F3	30711XHY3	02/24/2025	5.81546%	43,016,820.71	201,519.87	788,743.81	0.00	42,228,076.90	990,263.68	0.00
2E-F4	30711XHZ0	02/24/2025	5.31546%	43,016,820.71	184,193.65	788,743.81	0.00	42,228,076.90	972,937.46	0.00
2E-F5	30711XJA3	02/24/2025	8.11546%	43,016,820.71	281,220.48	788,743.81	0.00	42,228,076.90	1,069,964.29	0.00
2X-1	30711XJB1	02/24/2025	1.30000%	0.00	3,016.31	0.00	0.00	0.00	3,016.31	0.00
2X-2	30711XJC9	02/24/2025	1.80000%	0.00	4,176.43	0.00	0.00	0.00	4,176.43	0.00
2X-3	30711XJD7	02/24/2025	2.30000%	0.00	5,336.55	0.00	0.00	0.00	5,336.55	0.00
2X-4	30711XJE5	02/24/2025	2.80000%	0.00	6,496.67	0.00	0.00	0.00	6,496.67	0.00
2Y-1	30711XJF2	02/24/2025	1.30000%	0.00	45,048.17	0.00	0.00	0.00	45,048.17	0.00
2Y-2	30711XJG0	02/24/2025	1.80000%	0.00	62,374.39	0.00	0.00	0.00	62,374.39	0.00
2Y-3	30711XJH8	02/24/2025	2.30000%	0.00	79,700.61	0.00	0.00	0.00	79,700.61	0.00
2Y-4	30711XJJ4	02/24/2025	2.80000%	0.00	97,026.83	0.00	0.00	0.00	97,026.83	0.00
Totals				8,501,728,881.76	4,013,740.31	75,804,907.12	211,522.59	8,425,712,452.03	79,818,647.43	4,499,175.77

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

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Series 2017-C02



Distribution Date: 25-Feb-2025
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	7,147,423,316.68	19,287,985.15	35,258,684.33	0.00	0.00	54,546,669.48	7,092,876,647.19	0.18476361	54,546,669.48
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	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.04838866	788,743.81
2M-BH	236,695,218.71	15,772,531.99	1,538,390.60	2,780,777.75	0.00	0.00	4,319,168.34	11,453,363.65	0.04838866	4,319,168.34
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	43,016,820.71	280,932.80	507,811.01	0.00	0.00	788,743.81	42,228,076.90	0.34193582	788,743.81
2M-2H	676,272,216.00	235,561,025.01	1,538,390.60	2,780,777.75	0.00	0.00	4,319,168.34	231,241,856.66	0.34193606	4,319,168.34
2B-1	102,914,000.00	102,914,000.00	0.00	0.00	0.00	0.00	0.00	102,914,000.00	1.00000000	0.00
2B-1H	97,028,325.00	97,028,325.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	195,654,671.82	0.00	0.00	0.00	211,522.59	211,522.59	195,443,149.23	0.97749763	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	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.04838866	788,743.81
2E-B2	43,224,036.29	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.04838866	788,743.81
2E-B3	43,224,036.29	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.04838866	788,743.81
2E-B4	43,224,036.29	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.04838866	788,743.81
2E-C1	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C2	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C3	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C4	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00

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Distribution Date: 25-Feb-2025
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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-D1	83,360,560.15	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.02509044	788,743.81
2E-D2	83,360,560.15	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.02509044	788,743.81
2E-D3	83,360,560.15	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.02509044	788,743.81
2E-D4	83,360,560.15	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.02509044	788,743.81
2E-D5	83,360,560.15	2,880,296.86	280,932.80	507,811.01	0.00	0.00	788,743.81	2,091,553.05	0.02509044	788,743.81
2E-F1	83,360,560.15	43,016,820.71	280,932.80	507,811.01	0.00	0.00	788,743.81	42,228,076.90	0.50657141	788,743.81
2E-F2	83,360,560.15	43,016,820.71	280,932.80	507,811.01	0.00	0.00	788,743.81	42,228,076.90	0.50657141	788,743.81
2E-F3	83,360,560.15	43,016,820.71	280,932.80	507,811.01	0.00	0.00	788,743.81	42,228,076.90	0.50657141	788,743.81
2E-F4	83,360,560.15	43,016,820.71	280,932.80	507,811.01	0.00	0.00	788,743.81	42,228,076.90	0.50657141	788,743.81
2E-F5	83,360,560.15	43,016,820.71	280,932.80	507,811.01	0.00	0.00	788,743.81	42,228,076.90	0.50657141	788,743.81
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
Total	42,115,828,225.46	8,501,728,881.76	26,859,691.15	48,945,215.99	0.00	211,522.59	76,016,429.71	8,425,712,452.03	0.20006047	75,804,907.12

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

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$82,031,000 and \$5,000,000 as a result of CAS 2017-C02 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	186.18450654	0.50243617	0.91845977	0.00000000	0.00000000	1.42089594	184.76361061	0.18476361	1.42089594
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	66.63646219	6.49945780	11.74834776	0.00000000	0.00000000	18.24780557	48.38865663	0.04838866	18.24780557
2M-BH	236,695,218.71	66.63646218	6.49945786	11.74834779	0.00000000	0.00000000	18.24780561	48.38865657	0.04838866	18.24780561
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	348.32256209	2.27481323	4.11192713	0.00000000	0.00000000	6.38674035	341.93582174	0.34193582	6.38674035
2M-2H	676,272,216.00	348.32278990	2.27480970	4.11192074	0.00000000	0.00000000	6.38673043	341.93605946	0.34193606	6.38673043
2B-1	102,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	97,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	978.55555006	0.00000000	0.00000000	0.00000000	1.05791803	1.05791803	977.49763203	0.97749763	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	66.63646219	6.49945780	11.74834776	0.00000000	0.00000000	18.24780557	48.38865663	0.04838866	18.24780557
2E-B2	43,224,036.29	66.63646219	6.49945780	11.74834776	0.00000000	0.00000000	18.24780557	48.38865663	0.04838866	18.24780557
2E-B3	43,224,036.29	66.63646219	6.49945780	11.74834776	0.00000000	0.00000000	18.24780557	48.38865663	0.04838866	18.24780557

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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Series 2017-C02



Distribution Date: 25-Feb-2025
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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	66.63646219	6.49945780	11.74834776	0.00000000	0.00000000	18.24780557	48.38865663	0.04838866	18.24780557
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	34.55227334	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	25.09043901	0.02509044	9.46183433
2E-D2	83,360,560.15	34.55227334	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	25.09043901	0.02509044	9.46183433
2E-D3	83,360,560.15	34.55227334	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	25.09043901	0.02509044	9.46183433
2E-D4	83,360,560.15	34.55227334	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	25.09043901	0.02509044	9.46183433
2E-D5	83,360,560.15	34.55227334	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	25.09043901	0.02509044	9.46183433
2E-F1	83,360,560.15	516.03324921	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	506.57141488	0.50657141	9.46183433
2E-F2	83,360,560.15	516.03324921	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	506.57141488	0.50657141	9.46183433
2E-F3	83,360,560.15	516.03324921	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	506.57141488	0.50657141	9.46183433
2E-F4	83,360,560.15	516.03324921	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	506.57141488	0.50657141	9.46183433
2E-F5	83,360,560.15	516.03324921	3.37009252	6.09174182	0.00000000	0.00000000	9.46183433	506.57141488	0.50657141	9.46183433
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2025
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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 %	7,147,423,316.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,092,876,647.19
2M-1	N/A	N/A	5.61546 %	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	8.11546 %	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	01/27/25 - 02/24/25	29	8.11546 %	2,880,296.86	18,829.81	0.00	0.00	0.00	0.00	18,829.81	0.00	2,091,553.05
2M-BH	N/A	N/A	0.00000 %	15,772,531.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,453,363.65
2M-2C	01/27/25 - 02/24/25	29	8.11546 %	40,136,523.85	262,390.67	0.00	0.00	0.00	0.00	262,390.67	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	01/27/25 - 02/24/25	29	8.11546 %	43,016,820.71	281,220.48	0.00	0.00	0.00	0.00	281,220.48	0.00	42,228,076.90
2M-2H	N/A	N/A	0.00000 %	235,561,025.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	231,241,856.66
2B-1	01/27/25 - 02/24/25	29	9.96546 %	102,914,000.00	826,165.98	0.00	0.00	0.00	0.00	826,165.98	0.00	102,914,000.00
2B-1H	N/A	N/A	0.00000 %	97,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00
2B-2H	N/A	N/A	0.00000 %	195,654,671.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	195,443,149.23
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	01/27/25 - 02/24/25	29	1.30000 %	2,880,296.86	3,016.31	0.00	0.00	0.00	0.00	3,016.31	0.00	2,091,553.05
2B-I2	01/27/25 - 02/24/25	29	1.80000 %	2,880,296.86	4,176.43	0.00	0.00	0.00	0.00	4,176.43	0.00	2,091,553.05
2B-I3	01/27/25 - 02/24/25	29	2.30000 %	2,880,296.86	5,336.55	0.00	0.00	0.00	0.00	5,336.55	0.00	2,091,553.05
2B-I4	01/27/25 - 02/24/25	29	2.80000 %	2,880,296.86	6,496.67	0.00	0.00	0.00	0.00	6,496.67	0.00	2,091,553.05
2C-I1	01/27/25 - 02/24/25	29	1.30000 %	40,136,523.85	42,031.86	0.00	0.00	0.00	0.00	42,031.86	0.00	40,136,523.85
2C-I2	01/27/25 - 02/24/25	29	1.80000 %	40,136,523.85	58,197.96	0.00	0.00	0.00	0.00	58,197.96	0.00	40,136,523.85
2C-I3	01/27/25 - 02/24/25	29	2.30000 %	40,136,523.85	74,364.06	0.00	0.00	0.00	0.00	74,364.06	0.00	40,136,523.85
2C-I4	01/27/25 - 02/24/25	29	2.80000 %	40,136,523.85	90,530.16	0.00	0.00	0.00	0.00	90,530.16	0.00	40,136,523.85
2E-A1	N/A	N/A	6.81546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.31546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.81546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.31546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/27/25 - 02/24/25	29	6.81546 %	2,880,296.86	15,813.50	0.00	0.00	0.00	0.00	15,813.50	0.00	2,091,553.05
2E-B2	01/27/25 - 02/24/25	29	6.31546 %	2,880,296.86	14,653.38	0.00	0.00	0.00	0.00	14,653.38	0.00	2,091,553.05

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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Series 2017-C02



Distribution Date: 25-Feb-2025
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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	01/27/25 - 02/24/25	29	5.81546 %	2,880,296.86	13,493.26	0.00	0.00	0.00	0.00	13,493.26	0.00	2,091,553.05
2E-B4	01/27/25 - 02/24/25	29	5.31546 %	2,880,296.86	12,333.14	0.00	0.00	0.00	0.00	12,333.14	0.00	2,091,553.05
2E-C1	01/27/25 - 02/24/25	29	6.81546 %	40,136,523.85	220,358.81	0.00	0.00	0.00	0.00	220,358.81	0.00	40,136,523.85
2E-C2	01/27/25 - 02/24/25	29	6.31546 %	40,136,523.85	204,192.71	0.00	0.00	0.00	0.00	204,192.71	0.00	40,136,523.85
2E-C3	01/27/25 - 02/24/25	29	5.81546 %	40,136,523.85	188,026.61	0.00	0.00	0.00	0.00	188,026.61	0.00	40,136,523.85
2E-C4	01/27/25 - 02/24/25	29	5.31546 %	40,136,523.85	171,860.51	0.00	0.00	0.00	0.00	171,860.51	0.00	40,136,523.85
2E-D1	01/27/25 - 02/24/25	29	6.81546 %	2,880,296.86	15,813.50	0.00	0.00	0.00	0.00	15,813.50	0.00	2,091,553.05
2E-D2	01/27/25 - 02/24/25	29	6.31546 %	2,880,296.86	14,653.38	0.00	0.00	0.00	0.00	14,653.38	0.00	2,091,553.05
2E-D3	01/27/25 - 02/24/25	29	5.81546 %	2,880,296.86	13,493.26	0.00	0.00	0.00	0.00	13,493.26	0.00	2,091,553.05
2E-D4	01/27/25 - 02/24/25	29	5.31546 %	2,880,296.86	12,333.14	0.00	0.00	0.00	0.00	12,333.14	0.00	2,091,553.05
2E-D5	01/27/25 - 02/24/25	29	8.11546 %	2,880,296.86	18,829.81	0.00	0.00	0.00	0.00	18,829.81	0.00	2,091,553.05
2E-F1	01/27/25 - 02/24/25	29	6.81546 %	43,016,820.71	236,172.31	0.00	0.00	0.00	0.00	236,172.31	0.00	42,228,076.90
2E-F2	01/27/25 - 02/24/25	29	6.31546 %	43,016,820.71	218,846.09	0.00	0.00	0.00	0.00	218,846.09	0.00	42,228,076.90
2E-F3	01/27/25 - 02/24/25	29	5.81546 %	43,016,820.71	201,519.87	0.00	0.00	0.00	0.00	201,519.87	0.00	42,228,076.90
2E-F4	01/27/25 - 02/24/25	29	5.31546 %	43,016,820.71	184,193.65	0.00	0.00	0.00	0.00	184,193.65	0.00	42,228,076.90
2E-F5	01/27/25 - 02/24/25	29	8.11546 %	43,016,820.71	281,220.48	0.00	0.00	0.00	0.00	281,220.48	0.00	42,228,076.90
2X-1	01/27/25 - 02/24/25	29	1.30000 %	2,880,296.86	3,016.31	0.00	0.00	0.00	0.00	3,016.31	0.00	2,091,553.05
2X-2	01/27/25 - 02/24/25	29	1.80000 %	2,880,296.86	4,176.43	0.00	0.00	0.00	0.00	4,176.43	0.00	2,091,553.05
2X-3	01/27/25 - 02/24/25	29	2.30000 %	2,880,296.86	5,336.55	0.00	0.00	0.00	0.00	5,336.55	0.00	2,091,553.05
2X-4	01/27/25 - 02/24/25	29	2.80000 %	2,880,296.86	6,496.67	0.00	0.00	0.00	0.00	6,496.67	0.00	2,091,553.05
2Y-1	01/27/25 - 02/24/25	29	1.30000 %	43,016,820.71	45,048.17	0.00	0.00	0.00	0.00	45,048.17	0.00	42,228,076.90
2Y-2	01/27/25 - 02/24/25	29	1.80000 %	43,016,820.71	62,374.39	0.00	0.00	0.00	0.00	62,374.39	0.00	42,228,076.90
2Y-3	01/27/25 - 02/24/25	29	2.30000 %	43,016,820.71	79,700.61	0.00	0.00	0.00	0.00	79,700.61	0.00	42,228,076.90
2Y-4	01/27/25 - 02/24/25	29	2.80000 %	43,016,820.71	97,026.83	0.00	0.00	0.00	0.00	97,026.83	0.00	42,228,076.90
Totals					4,013,740.31	0.00	0.00	0.00	0.00	4,013,740.31	0.00	

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2025
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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 %	186.18450654	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.76361061
2M-1	379,890,000.00	5.61546 %	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	8.11546 %	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	8.11546 %	66.63646219	0.43563285	0.00000000	0.00000000	0.00000000	0.00000000	0.43563285	0.00000000	48.38865663
2M-BH	236,695,218.71	0.00000 %	66.63646218	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	48.38865657
2M-2C	40,136,523.85	8.11546 %	1000.00000000	6.53745379	0.00000000	0.00000000	0.00000000	0.00000000	6.53745379	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	8.11546 %	348.32256209	2.27714267	0.00000000	0.00000000	0.00000000	0.00000000	2.27714267	0.00000000	341.93582174
2M-2H	676,272,216.00	0.00000 %	348.32278990	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	341.93605946
2B-1	102,914,000.00	9.96546 %	1000.00000000	8.02773170	0.00000000	0.00000000	0.00000000	0.00000000	8.02773170	0.00000000	1000.00000000
2B-1H	97,028,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	978.55555006	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.49763203
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 %	66.63646219	0.06978316	0.00000000	0.00000000	0.00000000	0.00000000	0.06978316	0.00000000	48.38865663
2B-I2	0.00	1.80000 %	66.63646219	0.09662286	0.00000000	0.00000000	0.00000000	0.00000000	0.09662286	0.00000000	48.38865663
2B-I3	0.00	2.30000 %	66.63646219	0.12346256	0.00000000	0.00000000	0.00000000	0.00000000	0.12346256	0.00000000	48.38865663
2B-I4	0.00	2.80000 %	66.63646219	0.15030225	0.00000000	0.00000000	0.00000000	0.00000000	0.15030225	0.00000000	48.38865663
2C-I1	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.45000001	0.00000000	0.00000000	0.00000000	0.00000000	1.45000001	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.25555557	0.00000000	0.00000000	0.00000000	0.00000000	2.25555557	0.00000000	1000.00000000
2E-A1	40,136,523.85	6.81546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	6.31546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	5.81546 %	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	5.31546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	6.81546 %	66.63646219	0.36584968	0.00000000	0.00000000	0.00000000	0.00000000	0.36584968	0.00000000	48.38865663
2E-B2	43,224,036.29	6.31546 %	66.63646219	0.33900999	0.00000000	0.00000000	0.00000000	0.00000000	0.33900999	0.00000000	48.38865663
2E-B3	43,224,036.29	5.81546 %	66.63646219	0.31217029	0.00000000	0.00000000	0.00000000	0.00000000	0.31217029	0.00000000	48.38865663
2E-B4	43,224,036.29	5.31546 %	66.63646219	0.28533060	0.00000000	0.00000000	0.00000000	0.00000000	0.28533060	0.00000000	48.38865663
2E-C1	40,136,523.85	6.81546 %	1000.00000000	5.49023156	0.00000000	0.00000000	0.00000000	0.00000000	5.49023156	0.00000000	1000.00000000
2E-C2	40,136,523.85	6.31546 %	1000.00000000	5.08745378	0.00000000	0.00000000	0.00000000	0.00000000	5.08745378	0.00000000	1000.00000000
2E-C3	40,136,523.85	5.81546 %	1000.00000000	4.68467600	0.00000000	0.00000000	0.00000000	0.00000000	4.68467600	0.00000000	1000.00000000
2E-C4	40,136,523.85	5.31546 %	1000.00000000	4.28189822	0.00000000	0.00000000	0.00000000	0.00000000	4.28189822	0.00000000	1000.00000000
2E-D1	83,360,560.15	6.81546 %	34.55227334	0.18970002	0.00000000	0.00000000	0.00000000	0.00000000	0.18970002	0.00000000	25.09043901
2E-D2	83,360,560.15	6.31546 %	34.55227334	0.17578313	0.00000000	0.00000000	0.00000000	0.00000000	0.17578313	0.00000000	25.09043901
2E-D3	83,360,560.15	5.81546 %	34.55227334	0.16186623	0.00000000	0.00000000	0.00000000	0.00000000	0.16186623	0.00000000	25.09043901
2E-D4	83,360,560.15	5.31546 %	34.55227334	0.14794934	0.00000000	0.00000000	0.00000000	0.00000000	0.14794934	0.00000000	25.09043901
2E-D5	83,360,560.15	8.11546 %	34.55227334	0.22588392	0.00000000	0.00000000	0.00000000	0.00000000	0.22588392	0.00000000	25.09043901
2E-F1	83,360,560.15	6.81546 %	516.03324921	2.83314207	0.00000000	0.00000000	0.00000000	0.00000000	2.83314207	0.00000000	506.57141488
2E-F2	83,360,560.15	6.31546 %	516.03324921	2.62529534	0.00000000	0.00000000	0.00000000	0.00000000	2.62529534	0.00000000	506.57141488
2E-F3	83,360,560.15	5.81546 %	516.03324921	2.41744861	0.00000000	0.00000000	0.00000000	0.00000000	2.41744861	0.00000000	506.57141488
2E-F4	83,360,560.15	5.31546 %	516.03324921	2.20960187	0.00000000	0.00000000	0.00000000	0.00000000	2.20960187	0.00000000	506.57141488
2E-F5	83,360,560.15	8.11546 %	516.03324921	3.37354355	0.00000000	0.00000000	0.00000000	0.00000000	3.37354355	0.00000000	506.57141488
2X-1	0.00	1.30000 %	34.55227334	0.03618390	0.00000000	0.00000000	0.00000000	0.00000000	0.03618390	0.00000000	25.09043901
2X-2	0.00	1.80000 %	34.55227334	0.05010079	0.00000000	0.00000000	0.00000000	0.00000000	0.05010079	0.00000000	25.09043901
2X-3	0.00	2.30000 %	34.55227334	0.06401768	0.00000000	0.00000000	0.00000000	0.00000000	0.06401768	0.00000000	25.09043901
2X-4	0.00	2.80000 %	34.55227334	0.07793458	0.00000000	0.00000000	0.00000000	0.00000000	0.07793458	0.00000000	25.09043901
2Y-1	0.00	1.30000 %	516.03324921	0.54040148	0.00000000	0.00000000	0.00000000	0.00000000	0.54040148	0.00000000	506.57141488
2Y-2	0.00	1.80000 %	516.03324921	0.74824821	0.00000000	0.00000000	0.00000000	0.00000000	0.74824821	0.00000000	506.57141488
2Y-3	0.00	2.30000 %	516.03324921	0.95609494	0.00000000	0.00000000	0.00000000	0.00000000	0.95609494	0.00000000	506.57141488
2Y-4	0.00	2.80000 %	516.03324921	1.16394167	0.00000000	0.00000000	0.00000000	0.00000000	1.16394167	0.00000000	506.57141488

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,126,819.52
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(211,522.59)
Total Deposits	1,915,296.93
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,896,130.27
Total Withdrawals (Pool Distribution Amount)	1,915,296.93
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	59,866,104.23
Total Principal Reduction Cumulative	32,226,732,928.73
Scheduled Principal Current	21,107,308.55
Scheduled Principal Cumulative	3,707,423,734.40
Unscheduled Principal Current	38,547,273.09
Unscheduled Principal Cumulative	28,514,810,017.76
Senior Reduction Amount	54,546,669.48
Subordinate Reduction Amount	5,107,912.16
Calculated Tranche Write-down Amount	211,522.59
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	95,529.42
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	288,643.15
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	46807
Period Reference Pool Removal Loan Count	231
Period Ending Loan Count	46577
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	7,761,732,061.04
Period PIF Loan Count Current	227
PIF Loan Count Cumulative	123495
Period PIF Loan UPB Current	32,759,517.18
PIF Loan UPB Cumulative	27,678,303,238.30
Period Partial Prepayment Amount	5,539,806.82
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	191
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	33,596,475.82
Credit Event Amount Current	605,459.25
Credit Event Amount Cumulative	75,448,548.94
Total Active Modified Loan Count	1199
Total Active Modified Loan UPB	272,745,666.16
Adjusted SOFR	4.465460%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.380600%
Subordinate Percentage	8.619400%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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 %	8.620000 %	8.620000 %
2M-1	0.00	0.00	3.000000 %	8.620000 %	8.620000 %
2M-1H	0.00	0.00	3.000000 %	8.620000 %	8.620000 %
2M-2A	0.00	0.00	2.350000 %	8.620000 %	8.620000 %
2M-2B	0.00	0.00	1.650000 %	8.380000 %	8.440000 %
2M-2C	0.00	0.00	1.000000 %	5.060000 %	5.090000 %
2M-2	0.00	0.00	1.000000 %	5.060000 %	5.090000 %
2M-2H	0.00	0.00	1.000000 %	5.060000 %	5.090000 %
2B-1	0.00	0.00	0.500000 %	2.500000 %	2.520000 %
2B-1H	0.00	0.00	0.500000 %	2.500000 %	2.520000 %
2B-2H	211,522.59	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	641	110,637,037.77	1.376216 %	1.425417 %
60 Days	194	35,654,172.43	0.416515 %	0.459358 %
90 Days	90	17,886,457.00	0.193228 %	0.230444 %
120 Days	53	9,941,326.69	0.113790 %	0.128081 %
150 Days	50	10,360,486.85	0.107349 %	0.133482 %
180+ Days	196	42,543,399.31	0.420809 %	0.548117 %
Totals	1224	227,022,880.05	2.627906 %	2.924900 %

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

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	498	124,461,356.36	95,529.42	0.076754

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	281,633.92	410.72	0.145835
Summary	0039434459	282,025.90	486.63	0.172548
Summary	0039434607	438,269.94	456.53	0.104166
Summary	0039434774	296,408.88	154.38	0.052083
Summary	0039435431	149,787.83	137.43	0.091750
Summary	0039435537	159,795.91	79.41	0.049695
Summary	0039435747	75,275.24	109.78	0.145838
Summary	0039435787	354,429.85	292.40	0.082499
Summary	0039436085	311,230.17	259.36	0.083334
Summary	0039436178	151,031.62	47.20	0.031252
Summary	0039436230	296,707.27	339.98	0.114584
Summary	0039436332	329,563.75	308.97	0.093751
Summary	0039436726	271,499.87	33.91	0.012490
Summary	0039437058	571,226.46	559.33	0.097917
Summary	0039437085	224,273.40	93.45	0.041668
Summary	0039438105	326,947.22	306.51	0.093749
Summary	0039438108	300,247.74	312.76	0.104167
Summary	0039439393	107,919.12	21.67	0.020080
Summary	0039439686	219,444.25	91.44	0.041669
Summary	0039439716	155,006.55	64.59	0.041669
Summary	0039442971	367,431.44	153.10	0.041668
Summary	0039443320	385,279.22	17.49	0.004540
Summary	0039443360	53,487.07	53.69	0.100379
Summary	0039443529	200,293.09	24.69	0.012327
Summary	0039443869	398,617.59	664.36	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443872	139,347.45	63.61	0.045648
Summary	0039444135	119,934.05	99.95	0.083337
Summary	0039444673	381,001.37	476.25	0.125000
Summary	0039444679	225,469.53	114.62	0.050836
Summary	0039445386	223,584.94	115.84	0.051810
Summary	0039445480	89,865.18	37.44	0.041662
Summary	0039445539	248,706.66	124.93	0.050232
Summary	0039445692	204,034.69	276.30	0.135418
Summary	0039446587	166,026.65	190.24	0.114584
Summary	0039446758	150,780.19	56.92	0.037750
Summary	0039447560	206,630.32	150.67	0.072918
Summary	0039447806	113,159.63	94.30	0.083334
Summary	0039448174	450,950.21	469.74	0.104167
Summary	0039448409	60,379.94	51.88	0.085923
Summary	0039448816	355,386.19	148.08	0.041667
Summary	0039449195	368,040.86	312.11	0.084803
Summary	0039449264	384,228.26	117.26	0.030518
Summary	0039449644	149,903.79	136.05	0.090758
Summary	0039449680	254,126.73	238.24	0.093749
Summary	0039450238	66,489.34	96.96	0.145828
Summary	0039450504	453,238.58	827.12	0.182491
Summary	0039450518	347,314.29	361.79	0.104168
Summary	0039450531	221,348.03	116.01	0.052411
Summary	0039450645	129,343.31	99.70	0.077082
Summary	0039452485	159,078.33	49.71	0.031249
Summary	0039452930	84,462.71	131.97	0.156246
Summary	0039453085	301,727.94	314.30	0.104167
Summary	0039454201	229,706.95	351.40	0.152978
Summary	0039454204	274,738.06	73.58	0.026782
Summary	0039454370	175,172.90	200.72	0.114584
Summary	0039454940	154,280.98	32.14	0.020832
Summary	0039455066	182,745.70	95.18	0.052083
Summary	0039455481	172,639.82	108.72	0.062975
Summary	0039456995	299,840.65	73.06	0.024366

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Modification Loss Detail

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Summary	0039459399	113,184.56	47.16	0.041666
Summary	0039459991	470,286.18	413.46	0.087917
Summary	0039460027	124,116.60	116.36	0.093751
Summary	0039460091	126,976.59	48.81	0.038440
Summary	0039460094	119,320.09	129.76	0.108749
Summary	0039460702	195,897.55	167.73	0.085621
Summary	0039460722	356,181.07	330.95	0.092916
Summary	0039460755	342,113.81	392.01	0.114585
Summary	0039460795	253,935.45	238.06	0.093748
Summary	0039460898	83,426.02	104.28	0.124997
Summary	0039461238	110,580.63	90.60	0.081931
Summary	0039461514	313,196.64	228.37	0.072916
Summary	0039461954	172,802.74	197.15	0.114090
Summary	0039462078	305,680.03	318.42	0.104168
Summary	0039462130	276,557.72	172.85	0.062501
Summary	0039462567	427,480.03	364.47	0.085260
Summary	0039462775	593,718.43	865.84	0.145833
Summary	0039462997	299,873.93	218.66	0.072917
Summary	0039463250	282,059.57	76.58	0.027150
Summary	0039463441	477,847.88	344.45	0.072084
Summary	0039463465	73,679.34	69.07	0.093744
Summary	0039463507	342,827.11	178.56	0.052085
Summary	0039463980	309,210.07	354.30	0.114582
Summary	0039464076	244,866.09	317.64	0.129720
Summary	0039464144	504,638.35	443.66	0.087916
Summary	0039464189	300,132.84	58.45	0.019475
Summary	0039464466	325,383.34	372.84	0.114585
Summary	0039465118	527,486.93	604.41	0.114583
Summary	0039465259	36,709.63	11.41	0.031082
Summary	0039466169	420,330.71	441.75	0.105096
Summary	0039466229	250,250.60	218.21	0.087197
Summary	0039466352	225,753.63	305.71	0.135418
Summary	0039466433	80,417.35	23.78	0.029571
Summary	0039466796	257,869.14	4.84	0.001877

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466895	198,872.83	145.01	0.072916
Summary	0039467000	67,680.94	84.60	0.124998
Summary	0039467496	83,322.20	104.15	0.124997
Summary	0039468562	325,586.59	373.07	0.114584
Summary	0039468684	180,050.26	37.51	0.020833
Summary	0039468895	451,220.61	564.03	0.125001
Summary	0039469171	282,395.09	38.04	0.013470
Summary	0039469284	163,310.65	132.53	0.081152
Summary	0039469394	197,640.93	329.40	0.166666
Summary	0039470160	230,845.70	120.23	0.052082
Summary	0039470322	367,644.12	459.56	0.125001
Summary	0039470607	335,839.43	104.95	0.031250
Summary	0039471363	68,014.77	85.02	0.125002
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	108,279.36	2.54	0.002346
Summary	0039472036	178,762.96	11.93	0.006674
Summary	0039472237	130,240.37	135.67	0.104169
Summary	0039472338	172,100.39	35.85	0.020831
Summary	0039472775	116,119.91	111.87	0.096340
Summary	0039472886	277,752.62	73.04	0.026297
Summary	0039473654	211,689.11	396.92	0.187501
Summary	0039474304	197,137.51	199.51	0.101203
Summary	0039474488	392,733.44	409.10	0.104167
Summary	0039474664	316,595.86	362.77	0.114585
Summary	0039475157	298,488.29	31.09	0.010416
Summary	0039475552	212,934.42	197.85	0.092916
Summary	0039476236	243,982.37	228.73	0.093749
Summary	0039477120	222,938.94	185.78	0.083332
Summary	0039478499	361,957.37	39.66	0.010957
Summary	0039478643	385,504.08	106.14	0.027533
Summary	0039479461	288,002.29	77.48	0.026903
Summary	0039479526	86,145.78	12.75	0.014800
Summary	0039479770	273,405.17	56.96	0.020834
Summary	0039479790	436,329.86	505.91	0.115947

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480159	248,722.28	207.27	0.083334
Summary	0039480392	43,722.45	33.61	0.076871
Summary	0039480397	296,682.03	176.17	0.059380
Summary	0039480479	124,119.38	245.65	0.197914
Summary	0039480766	251,560.11	292.28	0.116187
Summary	0039480859	278,304.12	272.51	0.097918
Summary	0039481069	213,549.18	198.42	0.092915
Summary	0039481932	115,005.84	59.90	0.052084
Summary	0039481979	115,046.59	89.49	0.077786
Summary	0039482253	114,833.04	4.91	0.004276
Summary	0039482714	146,375.01	243.96	0.166668
Summary	0039482734	87,627.26	136.92	0.156253
Summary	0039483118	229,747.21	241.86	0.105272
Summary	0039483311	138,845.49	66.60	0.047967
Summary	0039483738	196,260.64	296.43	0.151039
Summary	0039484057	238,169.37	110.93	0.046576
Summary	0039484871	209,197.39	196.12	0.093749
Summary	0039486505	259,558.12	216.30	0.083334
Summary	0039486591	100,487.36	22.31	0.022202
Summary	0039486597	266,335.31	166.46	0.062500
Summary	0039486640	171,877.23	268.56	0.156251
Summary	0039487146	298,833.68	155.64	0.052082
Summary	0039487291	313,074.34	489.18	0.156250
Summary	0039487319	237,241.28	225.30	0.094967
Summary	0039488169	196,350.90	4.55	0.002317
Summary	0039488528	255,672.12	319.59	0.125000
Summary	0039488666	205,421.79	85.59	0.041665
Summary	0039488892	202,611.41	189.95	0.093751
Summary	0039490080	395,155.82	462.83	0.117126
Summary	0039490173	297,451.79	123.62	0.041560
Summary	0039490289	135,194.57	197.16	0.145834
Summary	0039491164	187,941.27	137.04	0.072916
Summary	0039491166	87,157.78	63.55	0.072914
Summary	0039491221	253,071.03	52.72	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039492626	163,930.13	45.17	0.027554
Summary	0039493088	410,763.24	427.88	0.104167
Summary	0039493303	183,662.64	177.52	0.096655
Summary	0039493360	111,945.73	103.60	0.092545
Summary	0039493511	110,632.48	115.24	0.104165
Summary	0039493566	66,759.52	41.72	0.062493
Summary	0039493567	157,006.82	294.39	0.187501
Summary	0039495376	391,391.82	100.87	0.025772
Summary	0039495793	79,342.89	75.49	0.095144
Summary	0039495802	309,502.06	88.97	0.028746
Summary	0039496277	476,197.19	106.05	0.022270
Summary	0039496344	330,296.48	584.86	0.177071
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	314,434.53	246.69	0.078455
Summary	0039496915	224,226.91	163.50	0.072917
Summary	0039497243	401,915.99	491.67	0.122332
Summary	0039497293	150,573.72	20.07	0.013329
Summary	0039498394	180,249.56	206.54	0.114586
Summary	0039498494	137,878.72	215.44	0.156253
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	222,356.27	232.57	0.104593
Summary	0039498893	317,105.45	41.71	0.013153
Summary	0039498922	296,415.57	308.23	0.103986
Summary	0039499151	280,009.44	390.66	0.139517
Summary	0039499316	424,349.02	380.26	0.089610
Summary	0039500223	332,325.39	127.07	0.038237
Summary	0039500373	134,078.93	69.82	0.052074
Summary	0039500489	387,595.09	323.00	0.083334
Summary	0039500615	259,238.81	62.51	0.024113
Summary	0039500882	379,764.41	237.35	0.062499
Summary	0039501031	276,284.20	345.36	0.125002
Summary	0039501235	370,432.94	115.76	0.031250
Summary	0039501465	58,607.06	44.61	0.076117
Summary	0039501770	327,366.60	356.01	0.108750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501779	306,244.81	59.89	0.019556
Summary	0039502066	143,466.15	164.39	0.114585
Summary	0039502643	289,383.98	61.77	0.021345
Summary	0039503330	225,326.72	328.60	0.145833
Summary	0039504058	449,774.27	421.66	0.093749
Summary	0039505016	180,884.91	395.06	0.218404
Summary	0039505048	163,433.28	136.19	0.083331
Summary	0039505353	312,606.23	227.94	0.072916
Summary	0039505470	307,248.39	64.01	0.020833
Summary	0039505585	369,257.50	307.71	0.083332
Summary	0039505680	281,692.17	264.09	0.093751
Summary	0039506152	174,122.67	126.96	0.072914
Summary	0039506417	249,734.38	156.08	0.062498
Summary	0039506483	392,309.99	81.73	0.020833
Summary	0039506739	336,124.38	61.28	0.018231
Summary	0039506746	243,932.87	301.18	0.123468
Summary	0039506874	60,192.88	50.16	0.083332
Summary	0039507186	85,977.73	23.88	0.027775
Summary	0039507262	131,521.36	123.30	0.093749
Summary	0039507275	369,580.80	343.40	0.092916
Summary	0039507512	292,151.31	517.35	0.177083
Summary	0039507735	268,333.92	55.90	0.020832
Summary	0039508166	260,466.81	32.74	0.012570
Summary	0039508339	253,624.41	70.09	0.027635
Summary	0039509514	395,948.06	206.22	0.052083
Summary	0039510208	160,895.43	133.46	0.082948
Summary	0039511188	267,435.40	55.72	0.020835
Summary	0039511281	167,804.37	104.88	0.062501
Summary	0039511524	216,623.48	135.39	0.062500
Summary	0039511803	358,060.24	149.19	0.041666
Summary	0039513262	234,963.03	146.25	0.062244
Summary	0039513277	367,909.85	191.62	0.052083
Summary	0039513475	358,840.41	224.28	0.062501
Summary	0039514171	301,018.91	365.07	0.121278

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514223	338,318.30	140.97	0.041668
Summary	0039514522	199,445.55	38.11	0.019108
Summary	0039514784	118,597.65	86.48	0.072919
Summary	0039514914	288,780.86	52.60	0.018215
Summary	0039514957	58,335.62	18.23	0.031250
Summary	0039515636	150,082.55	114.70	0.076425
Summary	0039515806	139,719.02	133.94	0.095864
Summary	0039515945	304,686.15	371.86	0.122047
Summary	0039516526	137,527.39	70.48	0.051248
Summary	0039516542	222,601.25	44.19	0.019852
Summary	0039517245	359,622.96	224.76	0.062499
Summary	0039517322	431,871.56	234.12	0.054211
Summary	0039517929	173,096.49	140.46	0.081145
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	115,341.83	120.15	0.104169
Summary	0039518490	163,863.69	51.21	0.031252
Summary	0039518891	401,894.66	293.05	0.072917
Summary	0039519082	265,624.51	268.11	0.100936
Summary	0039519217	91,709.57	28.05	0.030586
Summary	0039519404	158,577.08	57.63	0.036342
Summary	0039519632	130,168.49	29.67	0.022794
Summary	0039519955	353,852.68	258.02	0.072917
Summary	0039520477	250,083.80	390.76	0.156252
Summary	0039520958	256,410.35	278.46	0.108599
Summary	0039521212	360,924.15	526.35	0.145834
Summary	0039521507	153,006.66	16.08	0.010509
Summary	0039521588	141,709.28	103.33	0.072917
Summary	0039522374	99,824.92	103.98	0.104162
Summary	0039522716	445,133.25	413.67	0.092932
Summary	0039523117	329,670.36	88.03	0.026702
Summary	0039523404	111,273.77	106.22	0.095458
Summary	0039523587	138,395.42	44.80	0.032371
Summary	0039524475	191,460.78	139.61	0.072918
Summary	0039524616	406,250.71	380.86	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039524701	265,494.87	193.59	0.072917
Summary	0039524715	327,002.61	601.36	0.183901
Summary	0039525295	136,117.06	49.25	0.036182
Summary	0039525537	220,628.12	205.87	0.093311
Summary	0039525606	256,230.22	53.81	0.021001
Summary	0039525833	182,636.58	190.25	0.104169
Summary	0039526316	302,488.36	203.76	0.067361
Summary	0039526676	173,401.65	36.13	0.020836
Summary	0039526818	114,445.43	83.45	0.072917
Summary	0039527057	392,455.78	50.73	0.012926
Summary	0039527241	177,534.90	110.96	0.062500
Summary	0039527340	278,209.19	260.82	0.093750
Summary	0039527573	289,106.89	210.81	0.072918
Summary	0039528032	163,807.86	136.51	0.083335
Summary	0039528735	152,022.61	47.51	0.031252
Summary	0039529204	308,350.30	219.43	0.071163
Summary	0039529409	166,457.61	105.85	0.063590
Summary	0039529468	170,324.37	35.72	0.020972
Summary	0039529551	165,637.48	181.84	0.109782
Summary	0039529814	105,247.81	65.78	0.062500
Summary	0039530013	131,182.19	177.64	0.135415
Summary	0039530271	211,561.46	242.41	0.114581
Summary	0039530565	351,192.65	366.78	0.104438
Summary	0039530727	230,559.99	240.17	0.104168
Summary	0039530980	139,893.87	82.42	0.058916
Summary	0039531022	142,703.25	48.02	0.033650
Summary	0039532356	318,019.71	450.74	0.141733
Summary	0039533003	403,455.11	533.58	0.132253
Summary	0039534136	100,209.71	9.67	0.009650
Summary	0039534406	187,802.22	246.10	0.131042
Summary	0039534500	354,180.58	186.01	0.052518
Summary	0039535614	439,800.25	585.92	0.133224
Summary	0039535644	198,522.19	124.08	0.062502
Summary	0039535891	308,286.09	163.68	0.053094

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	319,291.61	199.56	0.062501
Summary	0039536952	439,578.97	503.68	0.114582
Summary	0039537086	138,224.57	19.38	0.014021
Summary	0039537326	431,094.91	288.36	0.066890
Summary	0039537702	230,005.93	63.51	0.027612
Summary	0039537744	169,266.34	17.63	0.010416
Summary	0039538720	206,041.33	214.63	0.104168
Summary	0039539340	373,795.93	311.50	0.083334
Summary	0039539614	288,468.74	329.77	0.114317
Summary	0039539672	76,337.09	111.32	0.145827
Summary	0039540267	383,532.92	359.56	0.093749
Summary	0039540314	81,788.11	33.40	0.040837
Summary	0039541257	263,948.95	122.05	0.046240
Summary	0039541621	185,382.16	231.73	0.125001
Summary	0039541861	330,746.23	386.46	0.116845
Summary	0039541896	152,194.46	15.85	0.010414
Summary	0039541951	247,300.48	244.66	0.098932
Summary	0039542798	249,125.55	363.31	0.145834
Summary	0039544486	255,399.94	345.85	0.135415
Summary	0039544688	503,779.35	843.70	0.167474
Summary	0039544711	408,859.54	127.77	0.031250
Summary	0039545344	201,729.55	3.36	0.001666
Summary	0039545541	296,661.04	278.12	0.093750
Summary	0039546060	263,961.63	213.20	0.080769
Summary	0039546133	364,347.71	318.99	0.087551
Summary	0039546147	349,537.38	291.28	0.083333
Summary	0039546628	111,842.17	225.82	0.201910
Summary	0039547289	390,262.94	243.91	0.062499
Summary	0039547406	225,607.38	31.61	0.014011
Summary	0039547496	360,705.75	563.60	0.156249
Summary	0039548288	573,471.18	537.63	0.093750
Summary	0039548525	190,399.04	161.31	0.084722
Summary	0039548818	40,221.83	17.29	0.042987

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039549019	481,059.02	701.75	0.145876
Summary	0039549186	272,095.67	79.50	0.029218
Summary	0039549385	259,779.12	162.36	0.062499
Summary	0039549997	165,455.86	42.50	0.025687
Summary	0039550275	243,801.35	253.96	0.104167
Summary	0039550842	260,093.01	128.40	0.049367
Summary	0039551104	372,143.33	238.19	0.064005
Summary	0039551181	250,742.14	281.36	0.112211
Summary	0039551325	186,991.05	97.39	0.052083
Summary	0039551517	273,522.04	85.48	0.031252
Summary	0039551621	214,671.19	73.40	0.034192
Summary	0039551839	247,594.36	180.54	0.072918
Summary	0039551990	288,870.81	150.45	0.052082
Summary	0039552084	301,879.44	280.93	0.093060
Summary	0039552305	374,443.04	119.71	0.031970
Summary	0039552677	160,594.40	100.37	0.062499
Summary	0039553472	351,735.26	55.45	0.015765
Summary	0039553903	216,631.27	204.48	0.094391
Summary	0039554562	87,132.97	80.96	0.092915
Summary	0039554930	424,286.80	574.56	0.135418
Summary	0039555148	362,879.37	137.46	0.037880
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	320,976.26	69.52	0.021659
Summary	0039556922	346,119.80	324.49	0.093751
Summary	0039557424	384,225.43	400.23	0.104165
Summary	0039558278	289,822.32	211.33	0.072917
Summary	0039558417	85,193.04	79.87	0.093752
Summary	0039558664	83,601.50	75.42	0.090214
Summary	0039559008	295,420.46	153.56	0.051980
Summary	0039559035	84,225.13	14.71	0.017465
Summary	0039559236	108,243.35	78.93	0.072919
Summary	0039559473	246,194.16	23.42	0.009513
Summary	0039560335	98,474.26	18.25	0.018533
Summary	0039560546	226,276.97	164.99	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039560746	195,934.75	34.85	0.017787
Summary	0039560910	107,395.84	111.87	0.104166
Summary	0039560986	77,481.51	4.35	0.005614
Summary	0039561230	306,955.76	253.77	0.082673
Summary	0039561329	125,145.90	41.18	0.032906
Summary	0039562259	252,053.38	231.74	0.091941
Summary	0039562279	327,515.30	259.13	0.079120
Summary	0039562407	361,635.40	263.69	0.072916
Summary	0039562838	236,809.20	58.53	0.024716
Summary	0039563096	289,601.20	96.40	0.033287
Summary	0039563100	261,894.80	272.81	0.104168
Summary	0039563120	70,633.03	7.36	0.010420
Summary	0039563406	244,549.66	178.32	0.072918
Summary	0039563782	435,616.09	363.01	0.083333
Summary	0039564061	265,217.17	285.73	0.107734
Summary	0039564378	406,300.58	465.55	0.114583
Summary	0039565294	275,439.32	258.22	0.093748
Summary	0039565463	285,953.63	68.07	0.023805
Summary	0039565501	234,182.47	66.05	0.028205
Summary	0039565670	303,394.58	425.47	0.140237
Summary	0039566027	173,868.29	163.00	0.093749
Summary	0039566280	291,886.28	68.98	0.023632
Summary	0039566445	102,150.56	74.48	0.072912
Summary	0039566510	131,855.97	82.41	0.062500
Summary	0039566840	177,709.02	41.71	0.023471
Summary	0039567002	99,877.04	93.63	0.093745
Summary	0039568123	138,350.03	115.23	0.083289
Summary	0039568874	437,853.69	167.79	0.038321
Summary	0039569322	276,974.70	201.96	0.072916
Summary	0039569398	164,138.02	136.78	0.083332
Summary	0039569532	380,835.58	198.35	0.052083
Summary	0039569938	339,648.45	0.16	0.000047
Summary	0039570569	139,394.34	116.39	0.083497
Summary	0039570718	132,342.42	43.37	0.032771

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039570735	144,885.59	75.46	0.052082
Summary	0039570786	135,926.28	127.43	0.093749
Summary	0039570878	378,043.16	393.79	0.104165
Summary	0039570933	279,977.41	320.81	0.114584
Summary	0039571024	438,702.71	52.86	0.012049
Summary	0039571451	406,486.62	350.69	0.086273
Summary	0039571453	327,240.85	235.89	0.072085
Summary	0039571540	210,127.82	153.22	0.072918
Summary	0039572130	172,785.80	9.46	0.005475
Summary	0039572182	271,159.87	169.47	0.062498
Summary	0039572279	309,963.46	193.73	0.062501
Summary	0039572702	228,028.08	142.52	0.062501
Summary	0039573971	65,615.12	6.24	0.009510
Summary	0039574034	250,405.33	267.04	0.106643
Summary	0039574215	213,056.76	88.77	0.041665
Summary	0039574916	121,541.37	88.62	0.072913
Summary	0039575698	199,913.11	125.50	0.062777
Summary	0039576553	298,659.93	246.72	0.082609
Summary	0039576554	49,187.93	10.25	0.020838
Summary	0039577125	221,872.88	46.22	0.020832
Summary	0039577246	377,342.95	275.15	0.072918
Summary	0039577920	161,543.33	33.65	0.020830
Summary	0039578057	194,336.80	226.67	0.116638
Summary	0039578989	104,073.35	115.50	0.110979
Summary	0039579043	122,149.21	137.78	0.112796
Summary	0039579419	266,072.75	178.27	0.067000
Summary	0039579442	210,077.97	65.65	0.031250
Summary	0039579661	219,248.57	91.35	0.041665
Summary	0039579691	417,842.11	81.68	0.019548
Summary	0039579708	241,212.09	15.21	0.006306
Summary	0039580050	314,428.28	163.76	0.052082
Summary	0039580068	356,394.43	448.65	0.125886
Summary	0039580387	156,574.59	114.17	0.072917
Summary	0039580744	414,089.30	107.22	0.025893

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039580970	325,043.50	237.01	0.072916
Summary	0039581730	295,337.34	153.82	0.052083
Summary	0039581875	388,417.85	364.14	0.093750
Summary	0039582358	124,349.32	21.78	0.017515
Summary	0039583048	58,040.46	48.37	0.083338
Summary	0039583702	554,259.01	356.40	0.064302
Summary	0039583845	401,623.13	416.09	0.103602
Summary	0039585044	278,534.82	551.27	0.197918
Summary	0039586912	426,165.33	488.31	0.114582
Summary	0039587250	136,277.41	42.59	0.031252
Summary	0039587378	248,375.26	55.84	0.022482
Summary	0039588653	157,751.15	49.30	0.031252
Summary	0039589021	265,903.03	221.59	0.083335
Summary	0039589041	297,729.54	155.07	0.052084
Summary	0039589137	240,442.37	176.35	0.073344
Summary	0039589287	623,024.09	584.09	0.093751
Summary	0039589333	506,500.21	428.36	0.084573
Summary	0039589367	183,421.19	201.91	0.110080
Summary	0039589777	115,848.28	36.91	0.031861
Summary	0039590258	322,130.78	369.11	0.114584
Summary	0039590654	297,202.11	309.59	0.104168
Summary	0039591467	252,561.01	105.23	0.041665
Summary	0039591824	174,044.07	74.23	0.042650
Summary	0039592152	207,699.97	162.35	0.078166
Summary	0039592291	176,940.64	83.89	0.047411
Summary	0039592313	205,083.14	213.63	0.104168
Summary	0039592995	208,703.26	86.96	0.041667
Summary	0039593032	240,271.99	150.17	0.062500
Summary	0039593576	171,109.68	124.77	0.072918
Summary	0039594081	238,829.91	131.43	0.055031
Summary	0039595333	204,852.43	138.82	0.067766
Summary	0039595354	191,508.26	0.32	0.000167
Summary	0039596293	303,231.04	442.21	0.145833
Summary	0039596795	387,731.52	64.90	0.016738

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039596842	199,311.55	83.05	0.041668
Summary	0039597352	414,783.37	494.56	0.119233
Summary	0039597426	212,529.09	199.25	0.093752
Summary	0039597500	74,422.88	73.88	0.099271
Summary	0039597814	211,053.42	317.17	0.150279
Summary	0039597848	446,989.89	514.55	0.115114
Summary	0039598033	165,875.74	86.39	0.052081
Summary	0039598778	96,753.86	134.69	0.139209
Summary	0039599146	472,680.73	492.38	0.104168
Summary	0039599333	316,927.75	616.12	0.194404
Summary	0039599401	332,919.07	53.93	0.016199
Summary	0039599455	412,454.46	300.75	0.072917
Summary	0039599727	133,109.62	124.79	0.093750
Summary	0039599781	360,957.03	95.54	0.026469
Summary	0039599825	62,246.38	24.25	0.038958
Summary	0039600257	233,437.94	145.90	0.062501
Summary	0039600325	431,027.53	534.45	0.123994
Summary	0039600345	126,628.57	47.42	0.037448
Summary	0039600486	207,638.83	324.44	0.156252
Summary	0039601039	344,583.49	35.89	0.010415
Summary	0039601812	113,745.39	2.43	0.002136
Summary	0039602414	647,942.97	603.89	0.093201
Summary	0039602483	531,009.25	890.51	0.167701
Summary	0039602516	334,005.56	12.04	0.003605
Summary	0039602696	330,012.45	167.56	0.050774
Summary	0039602826	128,100.00	120.09	0.093747
Summary	0039602910	120,992.76	20.08	0.016596
Summary	0039603096	355,888.74	37.07	0.010416
Summary	0039603662	336,692.02	315.65	0.093750
Summary	0039603722	359,992.11	142.79	0.039665
Summary	0039604172	245,079.26	153.17	0.062498

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	605,459.25	133,163.54	21.994

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039437056	248,823.35	(1,547.68)	(0.622)
0039490941	186,447.01	137,297.49	73.639
0039506287	97,552.44	3,110.15	3.188
0039532839	72,636.45	(5,696.42)	(7.842)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
12	2,455,976.52	78,359.05	143,032.79	5.824

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039458206	444,369.82	39,837.72	(28,617.80)	(6.440)
0039466387	123,056.77	50.00	15,896.38	12.918
0039472322	65,170.19	7,603.97	6,882.87	10.561
0039479745	100,236.28	50.00	14,763.80	14.729
0039490481	120,116.20	8,747.57	12,668.78	10.547
0039499340	161,158.42	50.00	5,141.00	3.190
0039510055	139,738.07	12,981.80	8,176.58	5.851
0039512356	307,517.27	50.00	(8,944.80)	(2.909)
0039541949	194,615.68	50.00	18,191.84	9.348
0039556533	353,143.88	1,297.26	34,661.95	9.815
0039567898	108,319.27	50.00	5,924.03	5.469
0039596708	338,534.67	7,590.73	58,288.16	17.218

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
409	75,448,548.94	4,499,176.56	5.963

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039437056	248,823.35	(1,547.68)	(0.622)
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	79,995.91	41.505
0039438547	200,893.08	189,639.23	94.398
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	6,236.64	6.384
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,665.14	6.124
0039439457	112,708.72	13,825.56	12.267
0039439969	42,249.22	16,773.55	39.701
0039440059	78,767.52	4,383.70	5.565
0039440163	273,752.99	41,933.38	15.318
0039441142	63,917.52	24,782.55	38.773
0039441588	272,866.38	(35,163.01)	(12.887)
0039442609	224,282.49	548.86	0.245
0039442904	273,382.86	24,015.81	8.785
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039444126	115,442.69	56,437.58	48.888
0039444594	68,444.98	1,187.43	1.735
0039444716	34,719.07	(2,046.05)	(5.893)
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	58,452.44	27.129
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039451467	274,950.95	54,934.03	19.980
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456096	64,391.84	491.74	0.764
0039456099	54,015.68	13,445.46	24.892
0039457604	193,145.19	2,633.87	1.364
0039458206	444,369.82	(28,617.80)	(6.440)
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460195	63,981.28	121,585.88	190.034
0039460292	64,112.60	30,726.53	47.926
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039460925	205,291.72	868.55	0.423
0039460926	195,517.61	2,017.46	1.032
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462436	364,961.60	80,942.28	22.178
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039463818	355,015.16	133,289.19	37.545
0039464006	233,196.18	(1,600.98)	(0.687)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	149,644.88	40.043
0039465408	132,956.56	(2,699.34)	(2.030)
0039465429	246,361.95	66,055.00	26.812
0039466387	123,056.77	15,896.38	12.918
0039466478	381,553.51	(41,840.43)	(10.966)
0039466735	369,507.23	(36,394.67)	(9.850)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	31,435.35	21.817

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039471849	404,686.07	78,649.88	19.435
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472322	65,170.19	6,882.87	10.561
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,707.49	38.262
0039474004	304,689.38	4,985.88	1.636
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,937.15)	(40.122)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)
0039475718	195,902.32	5,065.37	2.586
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	43,930.93	20.054
0039476923	219,765.61	6,873.84	3.128
0039477306	176,303.90	4,278.50	2.427
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	93,888.22	40.064
0039478571	66,330.01	50,457.45	76.070
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,763.80	14.729

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483583	136,378.69	(35,055.34)	(25.704)
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
0039487237	71,608.28	(4,942.87)	(6.903)
0039487284	196,650.68	48,701.88	24.766
0039487804	188,110.08	(4,326.45)	(2.300)
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039489245	145,337.71	(1,123.49)	(0.773)
0039489839	333,292.77	236,948.72	71.093
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039490347	108,215.85	26,895.49	24.854
0039490481	120,116.20	12,668.78	10.547
0039490599	300,508.53	(631.15)	(0.210)
0039490795	136,088.23	3,331.64	2.448
0039490941	186,447.01	137,297.49	73.639
0039491346	218,431.62	3,241.54	1.484

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039492026	175,841.80	52,318.34	29.753
0039492189	261,521.32	69,226.66	26.471
0039492619	176,984.76	95,758.35	54.105
0039492698	162,631.38	17,606.41	10.826
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039493449	276,874.63	(4,405.27)	(1.591)
0039495024	327,853.42	91,153.43	27.803
0039495483	145,685.69	11,133.76	7.642
0039495486	116,589.80	(1,530.82)	(1.313)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	4,390.34	1.457
0039497048	282,250.24	(36,399.16)	(12.896)
0039497636	373,636.03	(48,217.65)	(12.905)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499113	214,075.77	42,665.02	19.930
0039499121	271,848.44	465.79	0.171
0039499199	51,595.14	4,314.54	8.362
0039499340	161,158.42	5,141.00	3.190
0039499703	394,496.55	(180,438.98)	(45.739)
0039501050	407,515.25	140,235.84	34.412
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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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
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(2,770.40)	(1.675)
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	(160.33)	(0.223)
0039506265	86,316.27	(30,624.51)	(35.479)
0039506287	97,552.44	3,110.15	3.188
0039506493	176,556.85	75,936.17	43.009
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506581	274,711.39	65,800.17	23.952
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	24,974.55	10.737
0039508758	348,190.20	108,376.11	31.126
0039509666	210,329.41	(34,426.91)	(16.368)
0039510055	139,738.07	8,176.58	5.851
0039510415	55,657.39	1,691.84	3.040
0039510644	202,389.39	16,835.25	8.318
0039510681	271,949.90	4,209.11	1.548

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039510699	281,753.49	76,493.39	27.149
0039511160	203,772.41	19,931.84	9.781
0039511185	259,337.23	60,976.41	23.512
0039511800	236,683.38	40,020.39	16.909
0039512356	307,517.27	(8,944.80)	(2.909)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039513608	112,899.63	42,240.89	37.415
0039513867	125,292.28	135,769.03	108.362
0039514109	87,790.94	11,476.62	13.073
0039514458	110,165.49	5,504.31	4.996
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516208	76,729.12	97,258.14	126.755
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039518026	41,556.68	27,143.31	65.316
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039519946	83,034.82	41,553.07	50.043
0039520864	285,714.42	10,995.60	3.848
0039522742	192,263.64	37,774.41	19.647
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,610.49	11.202
0039523242	232,616.58	5,172.24	2.224

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	5,991.72	4.601
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
0039525928	34,601.45	512.33	1.481
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527736	82,989.68	4,922.95	5.932
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039532839	72,636.45	(5,696.42)	(7.842)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,886.62	25.696
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039536882	318,477.51	4,587.27	1.440
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538278	197,280.30	5,998.98	3.041
0039538327	166,678.97	4,526.97	2.716
0039538647	332,997.22	32,502.30	9.761
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540877	273,891.70	5,902.00	2.155
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,191.84	9.348
0039542551	111,833.42	31,184.22	27.885
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	60,808.05	11.828
0039547974	265,041.22	(21,509.87)	(8.116)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
0039549265	111,077.40	(10,183.17)	(9.168)
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550931	145,729.16	160,526.31	110.154
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,733.10	28.002
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553149	340,796.47	12,943.44	3.798
0039553409	297,634.86	(162,065.46)	(54.451)
0039554102	190,883.11	10,053.04	5.267
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889
0039555107	82,885.92	90,676.70	109.399
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556533	353,143.88	34,661.95	9.815
0039556787	285,766.28	3,517.43	1.231
0039557102	119,582.96	6,034.86	5.047
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	9,628.09	11.996
0039559193	222,373.72	(15,140.23)	(6.808)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039561110	85,289.80	(18,571.23)	(21.774)
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039563177	224,696.54	33,742.39	15.017
0039563496	128,806.02	20,450.26	15.877
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)
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)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,924.03	5.469
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039569685	372,982.80	35,800.12	9.598
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446
0039571094	157,536.45	29,101.78	18.473

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0039582601	96,986.93	12,749.71	13.146
0039582711	289,431.19	8,328.61	2.878
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039585606	153,266.39	33,254.75	21.697
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039590414	50,580.98	79,234.22	156.648
0039590530	233,668.21	7,983.56	3.417
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039592417	163,316.51	(3,140.79)	(1.923)
0039593937	76,781.06	7,967.48	10.377
0039593979	304,378.47	(47,097.79)	(15.473)
0039594240	273,810.85	25,593.59	9.347
0039596146	401,018.48	(132,252.37)	(32.979)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596708	338,534.67	58,288.16	17.218
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596890	119,556.17	3,568.01	2.984
0039596972	121,078.18	(405.60)	(0.335)
0039597439	105,503.35	793.42	0.752
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,734.33)	(7.316)
0039598238	374,284.32	(378.39)	(0.101)
0039598703	555,289.73	100,491.90	18.097
0039599776	228,048.73	(18,104.26)	(7.939)
0039600016	212,298.02	467.98	0.220

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039600435	111,317.20	40,864.90	36.710
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603142	328,047.19	102,034.77	31.104
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039603487	201,112.96	58,806.72	29.241
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	16	3,061,435.77	211,522.59	0.003 %	0	0.00	0.00	0.000 %	16	3,061,435.77	211,522.59	0.003 %

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	0039437056	267,000.00	4.125 %	FL	97.00	360	248,823.35	01/31/2025	(1,547.68)	(1,547.68)
Summary	0039458206	499,000.00	3.750 %	MA	90.00	360	444,369.82	10/31/2024	39,837.72	(28,617.80)
Summary	0039466387	124,000.00	4.250 %	IN	95.00	360	123,056.77	09/30/2023	50.00	15,896.38
Summary	0039472322	75,000.00	3.875 %	KY	95.00	360	65,170.19	10/31/2024	7,603.97	6,882.87
Summary	0039479745	97,000.00	4.625 %	MI	95.00	360	100,236.28	02/28/2023	50.00	14,763.80
Summary	0039490481	128,000.00	3.625 %	MN	95.00	360	120,116.20	10/31/2024	8,747.57	12,668.78
Summary	0039490941	190,000.00	4.125 %	PA	95.00	360	186,447.01	01/31/2025	137,297.49	137,297.49
Summary	0039499340	180,000.00	3.750 %	MD	97.00	360	161,158.42	12/31/2022	50.00	5,141.00
Summary	0039506287	100,000.00	4.125 %	MO	88.00	360	97,552.44	01/31/2025	3,110.15	3,110.15
Summary	0039510055	157,000.00	3.625 %	MO	95.00	360	139,738.07	10/31/2024	12,981.80	8,176.58
Summary	0039512356	313,000.00	3.500 %	MA	95.00	360	307,517.27	09/30/2023	50.00	(8,944.80)
Summary	0039532839	84,000.00	4.250 %	MI	95.00	360	72,636.45	01/31/2025	(5,696.42)	(5,696.42)
Summary	0039541949	206,000.00	4.000 %	PA	84.00	360	194,615.68	11/30/2022	50.00	18,191.84
Summary	0039556533	346,000.00	3.875 %	WA	95.00	360	353,143.88	09/30/2024	1,297.26	34,661.95
Summary	0039567898	114,000.00	3.750 %	FL	88.00	360	108,319.27	02/28/2021	50.00	5,924.03
Summary	0039596708	378,000.00	4.000 %	NY	85.00	360	338,534.67	09/30/2024	7,590.73	58,288.16

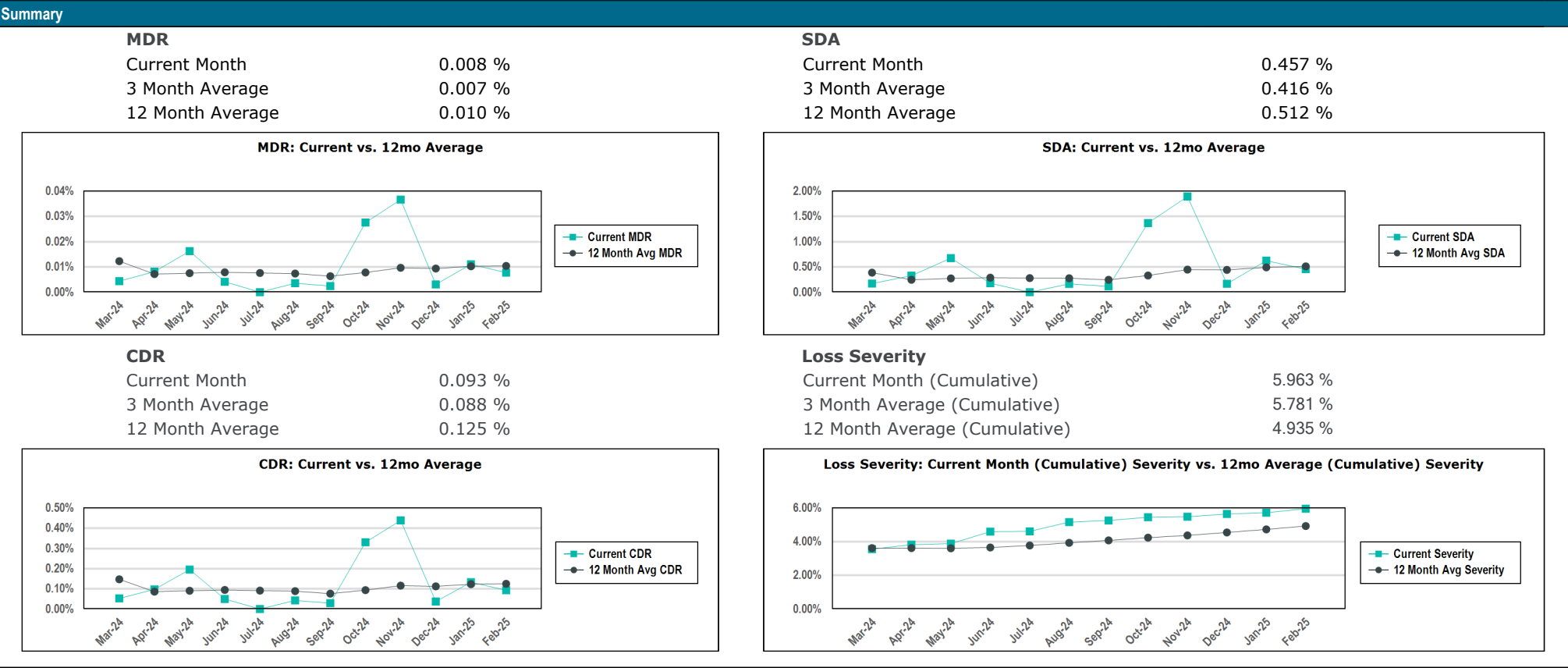
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

Distribution Date: 25-Feb-2025
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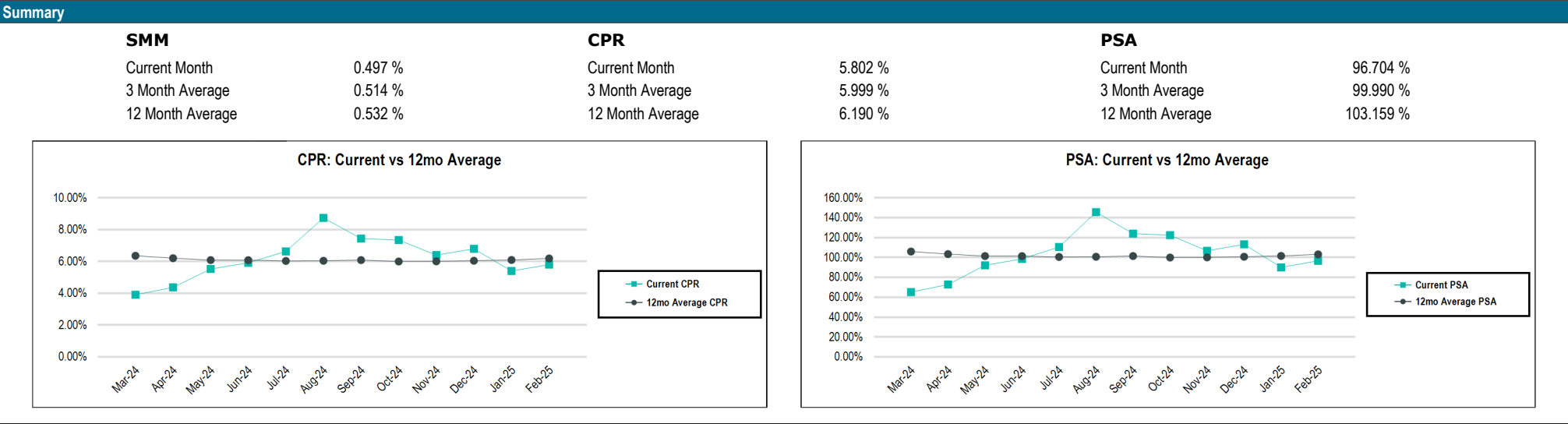
Realized Loss Report - Collateral



Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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Connecticut Avenue Securities
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Series 2017-C02



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
191	33,596,475.82

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02



Supplemental Reporting

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

Bond Retirement Detail – Effective April 2024				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XGQ1	107,914,000	5,000,000	102,914,000
2B-1H	N/A	92,028,325	(5,000,000)	97,028,325

Fannie Mae EU/UK Risk Retention Certification	
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.	
Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.	
Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.	