

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
08-Jul-2020 2:09:22 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		06/30/2020	0.00000 %	25,312,936,325.72	0.00	782,279,857.90	0.00	24,530,656,467.81	782,279,857.90	0.00
2M-1	30711XGK4	07/24/2020	1.33450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	07/24/2020	3.83450 %	177,310,722.76	604,353.75	33,016,356.35	0.00	144,294,366.41	33,620,710.10	0.00
2M-AH		06/30/2020	0.00000 %	9,332,726.00	0.00	1,737,811.47	0.00	7,594,914.53	1,737,811.47	0.00
2M-2B	30711XGM0	07/24/2020	3.83450 %	265,923,000.00	906,383.77	0.00	0.00	265,923,000.00	906,383.77	0.00
2M-BH		06/30/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	07/24/2020	3.83450 %	246,928,000.00	841,640.37	0.00	0.00	246,928,000.00	841,640.37	0.00
2M-CH		06/30/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	07/24/2020	3.83450 %	690,161,722.76	2,352,377.89	33,016,356.35	0.00	657,145,366.41	35,368,734.24	0.00
2M-2H		06/30/2020	0.00000 %	36,326,004.00	0.00	1,737,811.47	0.00	34,588,192.53	1,737,811.47	0.00
2B-1	30711XGQ1	07/24/2020	5.68450 %	189,945,000.00	959,770.98	0.00	0.00	189,945,000.00	959,770.98	0.00
2B-1H		06/30/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		06/30/2020	0.00000 %	199,458,734.83	0.00	0.00	86,165.22	199,372,569.61	0.00	569,755.39
2A-I1	30711XGR9	07/24/2020	1.30000 %	0.00	204,892.39	0.00	0.00	0.00	204,892.39	0.00
2A-I2	30711XGS7	07/24/2020	1.80000 %	0.00	283,697.16	0.00	0.00	0.00	283,697.16	0.00
2A-I3	30711XGT5	07/24/2020	2.30000 %	0.00	362,501.92	0.00	0.00	0.00	362,501.92	0.00
2A-I4	30711XGU2	07/24/2020	2.80000 %	0.00	441,306.69	0.00	0.00	0.00	441,306.69	0.00
2B-I1	30711XGZ1	07/24/2020	1.30000 %	0.00	307,288.80	0.00	0.00	0.00	307,288.80	0.00
2B-I2	30711XHA5	07/24/2020	1.80000 %	0.00	425,476.80	0.00	0.00	0.00	425,476.80	0.00
2B-I3	30711XHB3	07/24/2020	2.30000 %	0.00	543,664.80	0.00	0.00	0.00	543,664.80	0.00
2B-I4	30711XHC1	07/24/2020	2.80000 %	0.00	661,852.80	0.00	0.00	0.00	661,852.80	0.00
2C-I1	30711XHH0	07/24/2020	1.30000 %	0.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00
2C-I2	30711XHJ6	07/24/2020	1.80000 %	0.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00
2C-I3	30711XHK3	07/24/2020	2.30000 %	0.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00
2C-I4	30711XHL1	07/24/2020	2.80000 %	0.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00
2E-A1	30711XGV0	07/24/2020	2.53450 %	177,310,722.76	399,461.36	33,016,356.35	0.00	144,294,366.41	33,415,817.71	0.00
2E-A2	30711XGW8	07/24/2020	2.03450 %	177,310,722.76	320,656.59	33,016,356.35	0.00	144,294,366.41	33,337,012.94	0.00
2E-A3	30711XGX6	07/24/2020	1.53450 %	177,310,722.76	241,851.83	33,016,356.35	0.00	144,294,366.41	33,258,208.18	0.00
2E-A4	30711XGY4	07/24/2020	1.03450 %	177,310,722.76	163,047.06	33,016,356.35	0.00	144,294,366.41	33,179,403.41	0.00
2E-B1	30711XHD9	07/24/2020	2.53450 %	265,923,000.00	599,094.97	0.00	0.00	265,923,000.00	599,094.97	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	07/24/2020	2.03450 %	265,923,000.00	480,906.97	0.00	0.00	265,923,000.00	480,906.97	0.00
2E-B3	30711XHF4	07/24/2020	1.53450 %	265,923,000.00	362,718.97	0.00	0.00	265,923,000.00	362,718.97	0.00
2E-B4	30711XHG2	07/24/2020	1.03450 %	265,923,000.00	244,530.97	0.00	0.00	265,923,000.00	244,530.97	0.00
2E-C1	30711XHM9	07/24/2020	2.53450 %	246,928,000.00	556,301.35	0.00	0.00	246,928,000.00	556,301.35	0.00
2E-C2	30711XHN7	07/24/2020	2.03450 %	246,928,000.00	446,555.57	0.00	0.00	246,928,000.00	446,555.57	0.00
2E-C3	30711XHP2	07/24/2020	1.53450 %	246,928,000.00	336,809.79	0.00	0.00	246,928,000.00	336,809.79	0.00
2E-C4	30711XHQ0	07/24/2020	1.03450 %	246,928,000.00	227,064.01	0.00	0.00	246,928,000.00	227,064.01	0.00
2E-D1	30711XHR8	07/24/2020	2.53450 %	443,233,722.76	998,556.33	33,016,356.35	0.00	410,217,366.41	34,014,912.68	0.00
2E-D2	30711XHS6	07/24/2020	2.03450 %	443,233,722.76	801,563.56	33,016,356.35	0.00	410,217,366.41	33,817,919.91	0.00
2E-D3	30711XHT4	07/24/2020	1.53450 %	443,233,722.76	604,570.80	33,016,356.35	0.00	410,217,366.41	33,620,927.15	0.00
2E-D4	30711XHU1	07/24/2020	1.03450 %	443,233,722.76	407,578.03	33,016,356.35	0.00	410,217,366.41	33,423,934.38	0.00
2E-D5	30711XHV9	07/24/2020	3.83450 %	443,233,722.76	1,510,737.52	33,016,356.35	0.00	410,217,366.41	34,527,093.87	0.00
2E-F1	30711XHW7	07/24/2020	2.53450 %	512,851,000.00	1,155,396.32	0.00	0.00	512,851,000.00	1,155,396.32	0.00
2E-F2	30711XHX5	07/24/2020	2.03450 %	512,851,000.00	927,462.54	0.00	0.00	512,851,000.00	927,462.54	0.00
2E-F3	30711XHY3	07/24/2020	1.53450 %	512,851,000.00	699,528.76	0.00	0.00	512,851,000.00	699,528.76	0.00
2E-F4	30711XHZ0	07/24/2020	1.03450 %	512,851,000.00	471,594.99	0.00	0.00	512,851,000.00	471,594.99	0.00
2E-F5	30711XJA3	07/24/2020	3.83450 %	512,851,000.00	1,748,024.14	0.00	0.00	512,851,000.00	1,748,024.14	0.00
2X-1	30711XJB1	07/24/2020	1.30000 %	0.00	512,181.19	0.00	0.00	0.00	512,181.19	0.00
2X-2	30711XJC9	07/24/2020	1.80000 %	0.00	709,173.96	0.00	0.00	0.00	709,173.96	0.00
2X-3	30711XJD7	07/24/2020	2.30000 %	0.00	906,166.72	0.00	0.00	0.00	906,166.72	0.00
2X-4	30711XJE5	07/24/2020	2.80000 %	0.00	1,103,159.49	0.00	0.00	0.00	1,103,159.49	0.00
2Y-1	30711XJF2	07/24/2020	1.30000 %	0.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00
2Y-2	30711XJG0	07/24/2020	1.80000 %	0.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00
2Y-3	30711XJH8	07/24/2020	2.30000 %	0.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00
2Y-4	30711XJJ4	07/24/2020	2.80000 %	0.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00
Totals				34,706,383,343.91	31,367,846.63	1,148,935,400.69	86,165.22	33,557,361,777.99	1,180,303,247.32	569,755.39

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

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
08-Jul-2020 2:09:22 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	25,312,936,325.72	45,860,219.22	736,419,638.69	0.00	0.00	782,279,857.90	24,530,656,467.81	0.63900345	782,279,857.90
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	246,928,000.00	177,310,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	144,294,366.41	0.58435806	33,016,356.35
2M-AH	12,997,022.00	9,332,726.00	101,996.40	1,635,815.06	0.00	0.00	1,737,811.47	7,594,914.53	0.58435806	1,737,811.47
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	690,161,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	657,145,366.41	0.86491646	33,016,356.35
2M-2H	39,990,300.00	36,326,004.00	101,996.40	1,635,815.06	0.00	0.00	1,737,811.47	34,588,192.53	0.86491456	1,737,811.47
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,458,734.83	0.00	0.00	0.00	86,165.22	86,165.22	199,372,569.61	0.99715040	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	177,310,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	144,294,366.41	0.58435806	33,016,356.35
2E-A2	246,928,000.00	177,310,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	144,294,366.41	0.58435806	33,016,356.35
2E-A3	246,928,000.00	177,310,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	144,294,366.41	0.58435806	33,016,356.35
2E-A4	246,928,000.00	177,310,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	144,294,366.41	0.58435806	33,016,356.35
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	443,233,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	410,217,366.41	0.79987631	33,016,356.35
2E-D2	512,851,000.00	443,233,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	410,217,366.41	0.79987631	33,016,356.35
2E-D3	512,851,000.00	443,233,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	410,217,366.41	0.79987631	33,016,356.35
2E-D4	512,851,000.00	443,233,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	410,217,366.41	0.79987631	33,016,356.35
2E-D5	512,851,000.00	443,233,722.76	1,937,810.67	31,078,545.68	0.00	0.00	33,016,356.35	410,217,366.41	0.79987631	33,016,356.35
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	34,706,383,343.91	67,380,129.39	1,081,555,271.29	0.00	86,165.22	1,149,021,565.91	33,557,361,777.99	0.68546159	1,148,935,400.69

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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	659.38119937	1.19462104	19.18312670	0.00000000	0.00000000	20.37774774	639.00345164	0.63900345	20.37774774
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	246,928,000.00	718.06649209	7.84767491	125.86075974	0.00000000	0.00000000	133.70843464	584.35805745	0.58435806	133.70843464
2M-AH	12,997,022.00	718.06649246	7.84767464	125.86075949	0.00000000	0.00000000	133.70843490	584.35805756	0.58435806	133.70843490
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	908.37167487	2.55049254	40.90471792	0.00000000	0.00000000	43.45521046	864.91646441	0.86491646	43.45521046
2M-2H	39,990,300.00	908.37037982	2.55052850	40.90529603	0.00000000	0.00000000	43.45582479	864.91455503	0.86491456	43.45582479
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	997.58135167	0.00000000	0.00000000	0.00000000	0.43095038	0.43095038	997.15040130	0.99715040	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	718.06649209	7.84767491	125.86075974	0.00000000	0.00000000	133.70843464	584.35805745	0.58435806	133.70843464
2E-A2	246,928,000.00	718.06649209	7.84767491	125.86075974	0.00000000	0.00000000	133.70843464	584.35805745	0.58435806	133.70843464
2E-A3	246,928,000.00	718.06649209	7.84767491	125.86075974	0.00000000	0.00000000	133.70843464	584.35805745	0.58435806	133.70843464
2E-A4	246,928,000.00	718.06649209	7.84767491	125.86075974	0.00000000	0.00000000	133.70843464	584.35805745	0.58435806	133.70843464
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
08-Jul-2020 2:09:22 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	864.25437946	3.77850617	60.59956143	0.00000000	0.00000000	64.37806761	799.87631185	0.79987631	64.37806761
2E-D2	512,851,000.00	864.25437946	3.77850617	60.59956143	0.00000000	0.00000000	64.37806761	799.87631185	0.79987631	64.37806761
2E-D3	512,851,000.00	864.25437946	3.77850617	60.59956143	0.00000000	0.00000000	64.37806761	799.87631185	0.79987631	64.37806761
2E-D4	512,851,000.00	864.25437946	3.77850617	60.59956143	0.00000000	0.00000000	64.37806761	799.87631185	0.79987631	64.37806761
2E-D5	512,851,000.00	864.25437946	3.77850617	60.59956143	0.00000000	0.00000000	64.37806761	799.87631185	0.79987631	64.37806761
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
08-Jul-2020 2:09:22 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	25,312,936,325.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,530,656,467.81
2M-1	N/A	N/A	1.33450 %	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	06/25/20 - 07/26/20	32	3.83450 %	177,310,722.76	604,353.75	0.00	0.00	0.00	0.00	604,353.75	0.00	144,294,366.41
2M-AH	N/A	N/A	0.00000 %	9,332,726.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,594,914.53
2M-2B	06/25/20 - 07/26/20	32	3.83450 %	265,923,000.00	906,383.77	0.00	0.00	0.00	0.00	906,383.77	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	06/25/20 - 07/26/20	32	3.83450 %	246,928,000.00	841,640.37	0.00	0.00	0.00	0.00	841,640.37	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	06/25/20 - 07/26/20	32	3.83450 %	690,161,722.76	2,352,377.89	0.00	0.00	0.00	0.00	2,352,377.89	0.00	657,145,366.41
2M-2H	N/A	N/A	0.00000 %	36,326,004.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,588,192.53
2B-1	06/25/20 - 07/26/20	32	5.68450 %	189,945,000.00	959,770.98	0.00	0.00	0.00	0.00	959,770.98	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,458,734.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,372,569.61
2A-I1	06/25/20 - 07/26/20	32	1.30000 %	177,310,722.76	204,892.39	0.00	0.00	0.00	0.00	204,892.39	0.00	144,294,366.41
2A-I2	06/25/20 - 07/26/20	32	1.80000 %	177,310,722.76	283,697.16	0.00	0.00	0.00	0.00	283,697.16	0.00	144,294,366.41
2A-I3	06/25/20 - 07/26/20	32	2.30000 %	177,310,722.76	362,501.92	0.00	0.00	0.00	0.00	362,501.92	0.00	144,294,366.41
2A-I4	06/25/20 - 07/26/20	32	2.80000 %	177,310,722.76	441,306.69	0.00	0.00	0.00	0.00	441,306.69	0.00	144,294,366.41
2B-I1	06/25/20 - 07/26/20	32	1.30000 %	265,923,000.00	307,288.80	0.00	0.00	0.00	0.00	307,288.80	0.00	265,923,000.00
2B-I2	06/25/20 - 07/26/20	32	1.80000 %	265,923,000.00	425,476.80	0.00	0.00	0.00	0.00	425,476.80	0.00	265,923,000.00
2B-I3	06/25/20 - 07/26/20	32	2.30000 %	265,923,000.00	543,664.80	0.00	0.00	0.00	0.00	543,664.80	0.00	265,923,000.00
2B-I4	06/25/20 - 07/26/20	32	2.80000 %	265,923,000.00	661,852.80	0.00	0.00	0.00	0.00	661,852.80	0.00	265,923,000.00
2C-I1	06/25/20 - 07/26/20	32	1.30000 %	246,928,000.00	285,339.02	0.00	0.00	0.00	0.00	285,339.02	0.00	246,928,000.00
2C-I2	06/25/20 - 07/26/20	32	1.80000 %	246,928,000.00	395,084.80	0.00	0.00	0.00	0.00	395,084.80	0.00	246,928,000.00
2C-I3	06/25/20 - 07/26/20	32	2.30000 %	246,928,000.00	504,830.58	0.00	0.00	0.00	0.00	504,830.58	0.00	246,928,000.00
2C-I4	06/25/20 - 07/26/20	32	2.80000 %	246,928,000.00	614,576.36	0.00	0.00	0.00	0.00	614,576.36	0.00	246,928,000.00
2E-A1	06/25/20 - 07/26/20	32	2.53450 %	177,310,722.76	399,461.36	0.00	0.00	0.00	0.00	399,461.36	0.00	144,294,366.41
2E-A2	06/25/20 - 07/26/20	32	2.03450 %	177,310,722.76	320,656.59	0.00	0.00	0.00	0.00	320,656.59	0.00	144,294,366.41
2E-A3	06/25/20 - 07/26/20	32	1.53450 %	177,310,722.76	241,851.83	0.00	0.00	0.00	0.00	241,851.83	0.00	144,294,366.41
2E-A4	06/25/20 - 07/26/20	32	1.03450 %	177,310,722.76	163,047.06	0.00	0.00	0.00	0.00	163,047.06	0.00	144,294,366.41
2E-B1	06/25/20 - 07/26/20	32	2.53450 %	265,923,000.00	599,094.97	0.00	0.00	0.00	0.00	599,094.97	0.00	265,923,000.00
2E-B2	06/25/20 - 07/26/20	32	2.03450 %	265,923,000.00	480,906.97	0.00	0.00	0.00	0.00	480,906.97	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
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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	06/25/20 - 07/26/20	32	1.53450 %	265,923,000.00	362,718.97	0.00	0.00	0.00	0.00	362,718.97	0.00	265,923,000.00
2E-B4	06/25/20 - 07/26/20	32	1.03450 %	265,923,000.00	244,530.97	0.00	0.00	0.00	0.00	244,530.97	0.00	265,923,000.00
2E-C1	06/25/20 - 07/26/20	32	2.53450 %	246,928,000.00	556,301.35	0.00	0.00	0.00	0.00	556,301.35	0.00	246,928,000.00
2E-C2	06/25/20 - 07/26/20	32	2.03450 %	246,928,000.00	446,555.57	0.00	0.00	0.00	0.00	446,555.57	0.00	246,928,000.00
2E-C3	06/25/20 - 07/26/20	32	1.53450 %	246,928,000.00	336,809.79	0.00	0.00	0.00	0.00	336,809.79	0.00	246,928,000.00
2E-C4	06/25/20 - 07/26/20	32	1.03450 %	246,928,000.00	227,064.01	0.00	0.00	0.00	0.00	227,064.01	0.00	246,928,000.00
2E-D1	06/25/20 - 07/26/20	32	2.53450 %	443,233,722.76	998,556.33	0.00	0.00	0.00	0.00	998,556.33	0.00	410,217,366.41
2E-D2	06/25/20 - 07/26/20	32	2.03450 %	443,233,722.76	801,563.56	0.00	0.00	0.00	0.00	801,563.56	0.00	410,217,366.41
2E-D3	06/25/20 - 07/26/20	32	1.53450 %	443,233,722.76	604,570.80	0.00	0.00	0.00	0.00	604,570.80	0.00	410,217,366.41
2E-D4	06/25/20 - 07/26/20	32	1.03450 %	443,233,722.76	407,578.03	0.00	0.00	0.00	0.00	407,578.03	0.00	410,217,366.41
2E-D5	06/25/20 - 07/26/20	32	3.83450 %	443,233,722.76	1,510,737.52	0.00	0.00	0.00	0.00	1,510,737.52	0.00	410,217,366.41
2E-F1	06/25/20 - 07/26/20	32	2.53450 %	512,851,000.00	1,155,396.32	0.00	0.00	0.00	0.00	1,155,396.32	0.00	512,851,000.00
2E-F2	06/25/20 - 07/26/20	32	2.03450 %	512,851,000.00	927,462.54	0.00	0.00	0.00	0.00	927,462.54	0.00	512,851,000.00
2E-F3	06/25/20 - 07/26/20	32	1.53450 %	512,851,000.00	699,528.76	0.00	0.00	0.00	0.00	699,528.76	0.00	512,851,000.00
2E-F4	06/25/20 - 07/26/20	32	1.03450 %	512,851,000.00	471,594.99	0.00	0.00	0.00	0.00	471,594.99	0.00	512,851,000.00
2E-F5	06/25/20 - 07/26/20	32	3.83450 %	512,851,000.00	1,748,024.14	0.00	0.00	0.00	0.00	1,748,024.14	0.00	512,851,000.00
2X-1	06/25/20 - 07/26/20	32	1.30000 %	443,233,722.76	512,181.19	0.00	0.00	0.00	0.00	512,181.19	0.00	410,217,366.41
2X-2	06/25/20 - 07/26/20	32	1.80000 %	443,233,722.76	709,173.96	0.00	0.00	0.00	0.00	709,173.96	0.00	410,217,366.41
2X-3	06/25/20 - 07/26/20	32	2.30000 %	443,233,722.76	906,166.72	0.00	0.00	0.00	0.00	906,166.72	0.00	410,217,366.41
2X-4	06/25/20 - 07/26/20	32	2.80000 %	443,233,722.76	1,103,159.49	0.00	0.00	0.00	0.00	1,103,159.49	0.00	410,217,366.41
2Y-1	06/25/20 - 07/26/20	32	1.30000 %	512,851,000.00	592,627.82	0.00	0.00	0.00	0.00	592,627.82	0.00	512,851,000.00
2Y-2	06/25/20 - 07/26/20	32	1.80000 %	512,851,000.00	820,561.60	0.00	0.00	0.00	0.00	820,561.60	0.00	512,851,000.00
2Y-3	06/25/20 - 07/26/20	32	2.30000 %	512,851,000.00	1,048,495.38	0.00	0.00	0.00	0.00	1,048,495.38	0.00	512,851,000.00
2Y-4	06/25/20 - 07/26/20	32	2.80000 %	512,851,000.00	1,276,429.16	0.00	0.00	0.00	0.00	1,276,429.16	0.00	512,851,000.00
Totals					31,367,846.63	0.00	0.00	0.00	0.00	31,367,846.63	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Jul-2020
08-Jul-2020 2:09:22 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	659.38119937	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	639.00345164
2M-1	379,890,000.00	1.33450 %	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	246,928,000.00	3.83450 %	718.06649209	2.44748975	0.00000000	0.00000000	0.00000000	0.00000000	2.44748975	0.00000000	584.35805745
2M-AH	12,997,022.00	0.00000 %	718.06649246	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	584.35805756
2M-2B	265,923,000.00	3.83450 %	1000.00000000	3.40844444	0.00000000	0.00000000	0.00000000	0.00000000	3.40844444	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.83450 %	1000.00000000	3.40844445	0.00000000	0.00000000	0.00000000	0.00000000	3.40844445	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.83450 %	908.37167487	3.09613439	0.00000000	0.00000000	0.00000000	0.00000000	3.09613439	0.00000000	864.91646441
2M-2H	39,990,300.00	0.00000 %	908.37037982	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	864.91455503
2B-1	189,945,000.00	5.68450 %	1000.00000000	5.05288889	0.00000000	0.00000000	0.00000000	0.00000000	5.05288889	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	997.58135167	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.15040130
2A-I1	0.00	1.30000 %	718.06649209	0.82976572	0.00000000	0.00000000	0.00000000	0.00000000	0.82976572	0.00000000	584.35805745
2A-I2	0.00	1.80000 %	718.06649209	1.14890640	0.00000000	0.00000000	0.00000000	0.00000000	1.14890640	0.00000000	584.35805745
2A-I3	0.00	2.30000 %	718.06649209	1.46804704	0.00000000	0.00000000	0.00000000	0.00000000	1.46804704	0.00000000	584.35805745
2A-I4	0.00	2.80000 %	718.06649209	1.78718772	0.00000000	0.00000000	0.00000000	0.00000000	1.78718772	0.00000000	584.35805745
2B-I1	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.48888889	0.00000000	0.00000000	0.00000000	0.00000000	2.48888889	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888891	0.00000000	0.00000000	0.00000000	0.00000000	2.48888891	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.53450 %	718.06649209	1.61772403	0.00000000	0.00000000	0.00000000	0.00000000	1.61772403	0.00000000	584.35805745
2E-A2	246,928,000.00	2.03450 %	718.06649209	1.29858335	0.00000000	0.00000000	0.00000000	0.00000000	1.29858335	0.00000000	584.35805745
2E-A3	246,928,000.00	1.53450 %	718.06649209	0.97944271	0.00000000	0.00000000	0.00000000	0.00000000	0.97944271	0.00000000	584.35805745

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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	246,928,000.00	1.03450 %	718.06649209	0.66030203	0.00000000	0.00000000	0.00000000	0.00000000	0.66030203	0.00000000	584.35805745
2E-B1	265,923,000.00	2.53450 %	1000.00000000	2.25288888	0.00000000	0.00000000	0.00000000	0.00000000	2.25288888	0.00000000	1000.00000000
2E-B2	265,923,000.00	2.03450 %	1000.00000000	1.80844444	0.00000000	0.00000000	0.00000000	0.00000000	1.80844444	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.53450 %	1000.00000000	1.36399999	0.00000000	0.00000000	0.00000000	0.00000000	1.36399999	0.00000000	1000.00000000
2E-B4	265,923,000.00	1.03450 %	1000.00000000	0.91955555	0.00000000	0.00000000	0.00000000	0.00000000	0.91955555	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.53450 %	1000.00000000	2.25288890	0.00000000	0.00000000	0.00000000	0.00000000	2.25288890	0.00000000	1000.00000000
2E-C2	246,928,000.00	2.03450 %	1000.00000000	1.80844445	0.00000000	0.00000000	0.00000000	0.00000000	1.80844445	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.53450 %	1000.00000000	1.36399999	0.00000000	0.00000000	0.00000000	0.00000000	1.36399999	0.00000000	1000.00000000
2E-C4	246,928,000.00	1.03450 %	1000.00000000	0.91955554	0.00000000	0.00000000	0.00000000	0.00000000	0.91955554	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.53450 %	864.25437946	1.94706909	0.00000000	0.00000000	0.00000000	0.00000000	1.94706909	0.00000000	799.87631185
2E-D2	512,851,000.00	2.03450 %	864.25437946	1.56295602	0.00000000	0.00000000	0.00000000	0.00000000	1.56295602	0.00000000	799.87631185
2E-D3	512,851,000.00	1.53450 %	864.25437946	1.17884298	0.00000000	0.00000000	0.00000000	0.00000000	1.17884298	0.00000000	799.87631185
2E-D4	512,851,000.00	1.03450 %	864.25437946	0.79472991	0.00000000	0.00000000	0.00000000	0.00000000	0.79472991	0.00000000	799.87631185
2E-D5	512,851,000.00	3.83450 %	864.25437946	2.94576304	0.00000000	0.00000000	0.00000000	0.00000000	2.94576304	0.00000000	799.87631185
2E-F1	512,851,000.00	2.53450 %	1000.00000000	2.25288889	0.00000000	0.00000000	0.00000000	0.00000000	2.25288889	0.00000000	1000.00000000
2E-F2	512,851,000.00	2.03450 %	1000.00000000	1.80844444	0.00000000	0.00000000	0.00000000	0.00000000	1.80844444	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.53450 %	1000.00000000	1.36399999	0.00000000	0.00000000	0.00000000	0.00000000	1.36399999	0.00000000	1000.00000000
2E-F4	512,851,000.00	1.03450 %	1000.00000000	0.91955556	0.00000000	0.00000000	0.00000000	0.00000000	0.91955556	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.83450 %	1000.00000000	3.40844444	0.00000000	0.00000000	0.00000000	0.00000000	3.40844444	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	864.25437946	0.99869395	0.00000000	0.00000000	0.00000000	0.00000000	0.99869395	0.00000000	799.87631185
2X-2	0.00	1.80000 %	864.25437946	1.38280701	0.00000000	0.00000000	0.00000000	0.00000000	1.38280701	0.00000000	799.87631185
2X-3	0.00	2.30000 %	864.25437946	1.76692006	0.00000000	0.00000000	0.00000000	0.00000000	1.76692006	0.00000000	799.87631185
2X-4	0.00	2.80000 %	864.25437946	2.15103313	0.00000000	0.00000000	0.00000000	0.00000000	2.15103313	0.00000000	799.87631185
2Y-1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.48888890	0.00000000	0.00000000	0.00000000	0.00000000	2.48888890	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	36,433,837.10
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(86,165.22)
Total Deposits	36,347,671.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,328,505.22
Total Withdrawals (Pool Distribution Amount)	36,347,671.88
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	817,120,190.94
Total Principal Reduction Cumulative	14,366,760,067.58
Scheduled Principal Current	47,900,026.29
Scheduled Principal Cumulative	2,321,531,891.12
Unscheduled Principal Current	769,133,999.43
Unscheduled Principal Cumulative	12,044,658,421.06
Senior Reduction Amount	782,279,857.90
Subordinate Reduction Amount	34,754,167.82
Calculated Tranche Write-down Amount	86,165.22
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	35,296.79
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	124001
Period Reference Pool Removal Loan Count	3129
Period Ending Loan Count	120872
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	25,621,704,922.19
Period PIF Loan Count Current	3123
PIF Loan Count Cumulative	49556
Period PIF Loan UPB Current	760,953,823.44
PIF Loan UPB Cumulative	11,581,585,526.43
Period Partial Prepayment Amount	9,247,829.31
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	95
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	21,111,521.03
Credit Event Amount Current	1,001,072.32
Credit Event Amount Cumulative	26,224,383.20
Total Active Modified Loan Count	1003
Total Active Modified Loan UPB	241,722,236.88
Libor Rate	0.184500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.741532%
Subordinate Percentage	4.258468%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.260000 %	4.260000 %
2M-1	0.00	0.00	3.000000 %	4.260000 %	4.260000 %
2M-1H	0.00	0.00	3.000000 %	4.260000 %	4.260000 %
2M-2A	0.00	0.00	2.350000 %	3.550000 %	3.670000 %
2M-2B	0.00	0.00	1.650000 %	2.490000 %	2.570000 %
2M-2C	0.00	0.00	1.000000 %	1.510000 %	1.560000 %
2M-2	0.00	0.00	1.000000 %	1.510000 %	1.560000 %
2M-2H	0.00	0.00	1.000000 %	1.510000 %	1.560000 %
2B-1	0.00	0.00	0.500000 %	0.750000 %	0.780000 %
2B-1H	0.00	0.00	0.500000 %	0.750000 %	0.780000 %
2B-2H	86,165.22	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	3221	729,401,059.68	2.664802 %	2.846809 %
60 Days	3308	801,691,178.18	2.736779 %	3.128953 %
90 Days	320	79,972,350.00	0.264743 %	0.312127 %
120 Days	109	26,433,349.36	0.090178 %	0.103168 %
150 Days	81	16,396,050.83	0.067013 %	0.063993 %
180+ Days	310	66,832,335.84	0.256470 %	0.260843 %
Totals	7349	1,720,726,323.89	6.079985 %	6.715893 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	456	116,945,827.49	35,296.79	0.030182

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	258,769.49	60.24	0.023279
Summary	0039435537	168,646.86	82.18	0.048729
Summary	0039435811	380,494.95	135.40	0.035585
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	172,200.59	53.81	0.031248
Summary	0039436726	287,786.69	33.91	0.011783
Summary	0039437085	237,012.20	98.76	0.041669
Summary	0039437278	322,343.78	208.50	0.064682
Summary	0039437321	188,830.16	78.62	0.041635
Summary	0039437472	366,998.59	23.06	0.006283
Summary	0039438352	342,646.75	335.75	0.097987
Summary	0039438676	315,916.10	126.24	0.039960
Summary	0039439230	118,168.30	83.24	0.070442
Summary	0039439366	379,476.25	558.59	0.147200
Summary	0039439393	114,955.18	21.67	0.018851
Summary	0039439889	366,830.84	191.06	0.052084
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	163,308.83	27.43	0.016796
Summary	0039440702	165,362.02	6.68	0.004040
Summary	0039442668	407,532.03	98.75	0.024231
Summary	0039443090	122,492.64	70.23	0.057334
Summary	0039443320	401,387.09	17.49	0.004357
Summary	0039443433	297,073.86	67.63	0.022765
Summary	0039443454	405,240.68	117.50	0.028995

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	211,660.70	25.88	0.012227
Summary	0039443872	146,087.52	65.02	0.044508
Summary	0039444033	306,918.86	90.25	0.029405
Summary	0039444053	120,238.33	34.87	0.029001
Summary	0039444679	219,938.96	114.04	0.051851
Summary	0039445539	263,338.53	131.03	0.049757
Summary	0039445657	122,697.25	25.56	0.020832
Summary	0039446507	392,869.54	163.70	0.041668
Summary	0039446577	119,307.36	12.43	0.010418
Summary	0039446745	269,917.93	84.35	0.031250
Summary	0039446758	160,707.27	57.95	0.036059
Summary	0039447209	109,697.47	32.73	0.029837
Summary	0039447630	388,953.31	121.55	0.031251
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	163,359.40	51.88	0.031758
Summary	0039448455	283,429.35	50.17	0.017701
Summary	0039448579	216,783.43	52.22	0.024089
Summary	0039448821	198,572.10	33.66	0.016951
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	403,977.10	117.26	0.029026
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	364,124.52	37.93	0.010417
Summary	0039450531	253,359.10	126.02	0.049740
Summary	0039450747	184,462.04	88.47	0.047961
Summary	0039450940	217,425.66	90.59	0.041665
Summary	0039451214	395,247.41	81.27	0.020562
Summary	0039451257	296,564.64	247.14	0.083334
Summary	0039451419	190,569.93	35.89	0.018833
Summary	0039451468	270,927.57	64.47	0.023796
Summary	0039451518	325,003.59	10.48	0.003225
Summary	0039451925	172,452.53	48.46	0.028100
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	156,788.99	61.80	0.039416
Summary	0039454204	275,999.47	73.58	0.026659

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454970	135,661.58	39.60	0.029190
Summary	0039455187	151,691.47	43.89	0.028934
Summary	0039455561	335,203.79	351.72	0.104927
Summary	0039457733	242,517.58	22.03	0.009084
Summary	0039458559	180,757.65	24.75	0.013692
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	301,199.94	75.49	0.025063
Summary	0039460702	183,897.26	98.04	0.053312
Summary	0039461216	262,082.29	109.43	0.041754
Summary	0039461345	312,200.63	19.42	0.006220
Summary	0039461507	234,505.36	268.70	0.114582
Summary	0039462451	413,690.46	119.22	0.028819
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	298,679.20	76.58	0.025640
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	225,609.47	94.00	0.041665
Summary	0039464255	385,932.30	94.92	0.024595
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	295,183.12	27.67	0.009374
Summary	0039465011	210,376.44	5.93	0.002819
Summary	0039465259	38,675.21	11.41	0.029502
Summary	0039465415	150,106.01	42.36	0.028220
Summary	0039466169	391,745.70	43.46	0.011094
Summary	0039466229	232,964.85	36.22	0.015547
Summary	0039466301	105,232.18	56.43	0.053624
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	85,079.15	24.07	0.028291
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	287,994.91	178.25	0.061893
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	301,816.71	38.04	0.012604
Summary	0039469284	170,716.89	134.07	0.078534

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039470859	356,075.26	74.18	0.020833
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	194,110.34	11.93	0.006146
Summary	0039472395	160,943.29	7.23	0.004492
Summary	0039472886	282,116.52	73.04	0.025890
Summary	0039472940	115,837.37	22.14	0.019113
Summary	0039473264	313,042.65	182.05	0.058155
Summary	0039473651	309,139.38	209.34	0.067717
Summary	0039473924	139,336.30	32.75	0.023504
Summary	0039474060	378,716.26	51.34	0.013556
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	296,326.27	67.66	0.022833
Summary	0039474766	263,022.17	107.04	0.040696
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	184,697.48	31.49	0.017050
Summary	0039475820	332,881.11	71.67	0.021530
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	406,868.46	106.14	0.026087
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	316,962.47	55.25	0.017431
Summary	0039479461	300,206.52	77.48	0.025809
Summary	0039479526	91,742.18	12.75	0.013898
Summary	0039479790	424,836.14	242.27	0.057027
Summary	0039480117	436,077.33	276.88	0.063493
Summary	0039480392	46,257.45	34.66	0.074928
Summary	0039480394	191,930.57	51.92	0.027051
Summary	0039480398	369,698.46	154.04	0.041666
Summary	0039480669	286,876.95	4.52	0.001576
Summary	0039480749	289,441.16	74.23	0.025646
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	343,421.05	177.17	0.051590
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	411,554.50	124.26	0.030193

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481523	197,747.63	144.19	0.072916
Summary	0039481548	216,821.06	75.96	0.035033
Summary	0039481551	355,015.12	101.84	0.028686
Summary	0039481979	101,817.27	21.94	0.021548
Summary	0039482253	128,970.99	4.91	0.003807
Summary	0039482759	341,027.66	284.19	0.083333
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,618.42	69.54	0.047429
Summary	0039483449	230,981.82	48.12	0.020833
Summary	0039484057	244,757.87	112.30	0.045882
Summary	0039484062	395,296.04	247.06	0.062500
Summary	0039484208	294,653.63	99.88	0.033897
Summary	0039484419	247,107.13	18.82	0.007616
Summary	0039484476	252,456.00	89.11	0.035297
Summary	0039484688	272,255.64	21.54	0.007912
Summary	0039484882	311,703.35	82.03	0.026317
Summary	0039484921	323,740.41	106.35	0.032850
Summary	0039485394	193,781.56	106.51	0.054964
Summary	0039486591	105,843.86	22.31	0.021078
Summary	0039486740	64,418.73	21.49	0.033360
Summary	0039487251	96,415.90	60.34	0.062583
Summary	0039487290	266,826.95	250.15	0.093750
Summary	0039488729	330,467.42	42.28	0.012794
Summary	0039489531	143,434.23	3.69	0.002573
Summary	0039490173	310,377.11	124.97	0.040264
Summary	0039491080	275,413.15	156.68	0.056889
Summary	0039491221	258,869.73	58.84	0.022730
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039492533	187,031.81	5.08	0.002716
Summary	0039492626	173,548.66	45.17	0.026027
Summary	0039493057	228,993.35	102.27	0.044661
Summary	0039493150	226,132.20	94.22	0.041666
Summary	0039493193	343,724.10	71.61	0.020834
Summary	0039493195	607,356.37	35.67	0.005873

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493360	95,815.02	11.08	0.011564
Summary	0039493381	298,569.72	100.32	0.033600
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,676.42	36.05	0.062504
Summary	0039494162	223,593.10	75.08	0.033579
Summary	0039494928	273,886.03	27.09	0.009891
Summary	0039495376	415,256.52	100.87	0.024291
Summary	0039495802	332,853.60	93.83	0.028190
Summary	0039496341	157,847.49	49.33	0.031252
Summary	0039496424	258,343.81	124.98	0.048377
Summary	0039496488	296,140.05	55.25	0.018657
Summary	0039496545	279,538.91	58.54	0.020942
Summary	0039496851	106,661.15	11.72	0.010988
Summary	0039497036	245,884.94	69.79	0.028383
Summary	0039497243	390,242.04	127.57	0.032690
Summary	0039497247	325,221.62	163.33	0.050221
Summary	0039497293	158,544.26	20.07	0.012659
Summary	0039497384	345,165.90	4.86	0.001408
Summary	0039497528	160,400.92	38.49	0.023996
Summary	0039498327	246,345.70	76.98	0.031249
Summary	0039498350	160,223.87	30.26	0.018886
Summary	0039498539	145,463.82	13.09	0.008999
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	305,241.07	41.71	0.013665
Summary	0039498922	283,531.79	26.96	0.009509
Summary	0039499375	376,689.97	46.43	0.012326
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	443,436.71	28.59	0.006447
Summary	0039500223	348,598.06	127.07	0.036452
Summary	0039500373	144,988.03	69.82	0.048156
Summary	0039500489	383,590.75	319.66	0.083334
Summary	0039500615	273,955.01	63.12	0.023040
Summary	0039500813	208,100.39	34.39	0.016526
Summary	0039500922	101,559.97	42.05	0.041404

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	273,892.63	46.81	0.017091
Summary	0039501465	58,130.51	44.36	0.076311
Summary	0039501764	258,463.11	4.75	0.001838
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	80,004.55	1.24	0.001550
Summary	0039502209	166,005.85	79.15	0.047679
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	283,808.54	39.67	0.013978
Summary	0039503589	320,670.66	81.10	0.025291
Summary	0039503669	294,032.95	6.46	0.002197
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	252,464.03	122.67	0.048589
Summary	0039504429	177,193.57	24.67	0.013923
Summary	0039504514	171,821.90	15.15	0.008817
Summary	0039504896	330,132.71	82.10	0.024869
Summary	0039504900	277,511.43	44.72	0.016115
Summary	0039506011	292,871.89	274.57	0.093751
Summary	0039506739	348,616.23	61.28	0.017578
Summary	0039507186	91,161.85	24.96	0.027380
Summary	0039507253	148,798.89	9.22	0.006196
Summary	0039507733	210,298.86	36.05	0.017142
Summary	0039507735	283,119.45	58.98	0.020832
Summary	0039508264	368,602.76	9.78	0.002653
Summary	0039508339	269,179.34	70.09	0.026038
Summary	0039510362	150,653.25	72.62	0.048203
Summary	0039510619	352,551.58	154.40	0.043795
Summary	0039510732	196,438.17	39.83	0.020276
Summary	0039510767	283,838.91	71.22	0.025092
Summary	0039510796	218,683.24	42.02	0.019215
Summary	0039510825	231,948.99	46.11	0.019879
Summary	0039512200	210,146.94	50.64	0.024097

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039512837	108,640.89	18.68	0.017194
Summary	0039512951	107,142.13	23.23	0.021681
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513262	208,928.30	9.35	0.004475
Summary	0039514097	273,523.38	153.52	0.056127
Summary	0039514171	318,114.22	384.66	0.120919
Summary	0039514522	213,280.42	38.11	0.017868
Summary	0039514722	169,329.23	17.64	0.010418
Summary	0039514914	304,133.69	52.60	0.017295
Summary	0039515276	217,308.48	56.31	0.025912
Summary	0039515806	135,236.06	36.82	0.027226
Summary	0039515837	178,791.45	57.71	0.032278
Summary	0039515860	144,228.63	30.05	0.020835
Summary	0039516221	148,984.48	24.70	0.016579
Summary	0039516270	362,447.70	103.57	0.028575
Summary	0039517935	330,855.45	65.58	0.019821
Summary	0039518387	570,340.17	120.86	0.021191
Summary	0039518623	238,294.69	34.96	0.014671
Summary	0039518905	392,864.43	11.51	0.002930
Summary	0039519123	260,941.84	50.67	0.019418
Summary	0039519217	97,507.07	28.92	0.029659
Summary	0039519241	159,061.56	23.86	0.015000
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	237,591.37	74.25	0.031251
Summary	0039519403	407,497.45	42.45	0.010417
Summary	0039519404	167,289.50	58.54	0.034993
Summary	0039519632	137,616.04	29.67	0.021560
Summary	0039519846	436,048.62	148.41	0.034035
Summary	0039519948	298,913.19	76.08	0.025452
Summary	0039519949	192,173.32	84.40	0.043919
Summary	0039521322	176,403.95	34.39	0.019495
Summary	0039521507	154,547.63	16.08	0.010405
Summary	0039522551	308,691.42	46.62	0.015102
Summary	0039523057	94,719.25	24.91	0.026299

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523107	128,361.75	35.00	0.027267
Summary	0039523117	348,117.82	89.96	0.025842
Summary	0039523160	372,015.79	117.24	0.031515
Summary	0039523242	240,128.68	62.43	0.025999
Summary	0039523404	100,670.38	9.99	0.009923
Summary	0039523587	147,814.33	47.74	0.032297
Summary	0039523890	250,695.40	81.81	0.032633
Summary	0039524504	341,436.86	177.83	0.052083
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	143,005.52	49.25	0.034439
Summary	0039525606	270,948.82	53.81	0.019860
Summary	0039526316	310,468.12	87.76	0.028267
Summary	0039526898	176,297.31	73.46	0.041668
Summary	0039527057	399,364.83	50.73	0.012703
Summary	0039527117	304,129.88	126.03	0.041440
Summary	0039527573	310,164.48	226.16	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	240,310.62	9.72	0.004045
Summary	0039529468	179,244.79	35.72	0.019928
Summary	0039531022	150,673.10	48.85	0.032421
Summary	0039532026	355,762.39	61.39	0.017256
Summary	0039532036	399,251.40	96.89	0.024268
Summary	0039532203	292,566.16	7.16	0.002447
Summary	0039532356	302,876.97	63.92	0.021104
Summary	0039533461	211,022.44	54.12	0.025647
Summary	0039534389	221,488.88	23.07	0.010416
Summary	0039534406	185,250.77	82.31	0.044432
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535483	301,639.36	61.86	0.020508
Summary	0039535531	224,436.64	69.92	0.031154
Summary	0039535750	234,536.42	23.30	0.009934
Summary	0039535891	322,008.76	163.68	0.050831
Summary	0039536402	252,985.71	95.97	0.037935
Summary	0039537086	146,638.13	19.38	0.013216

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039537702	242,170.70	63.51	0.026225
Summary	0039537744	182,011.84	18.96	0.010417
Summary	0039538725	222,677.61	26.52	0.011910
Summary	0039539087	290,760.58	156.26	0.053742
Summary	0039539340	371,577.44	116.12	0.031251
Summary	0039539614	269,195.08	84.12	0.031249
Summary	0039540137	207,456.23	7.55	0.003639
Summary	0039540275	376,085.76	21.28	0.005658
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	192,589.26	80.25	0.041669
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	198,262.38	3.36	0.001695
Summary	0039545696	398,131.06	93.88	0.023580
Summary	0039545753	433,728.92	117.22	0.027026
Summary	0039547287	374,104.18	194.85	0.052084
Summary	0039547391	235,988.03	15.98	0.006772
Summary	0039547406	241,540.11	31.61	0.013087
Summary	0039548365	356,573.25	117.01	0.032815
Summary	0039548818	43,010.44	17.29	0.040200
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	256,105.68	77.84	0.030394
Summary	0039549942	371,417.29	26.90	0.007243
Summary	0039549997	174,138.26	42.50	0.024406
Summary	0039550052	191,563.48	90.95	0.047478
Summary	0039550747	352,454.03	112.29	0.031859
Summary	0039550842	251,356.64	126.58	0.050359
Summary	0039551261	162,412.72	3.80	0.002340
Summary	0039551621	223,830.37	73.40	0.032793
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	393,783.72	119.71	0.030400

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039553472	347,001.37	55.45	0.015980
Summary	0039553647	404,383.73	79.36	0.019625
Summary	0039553850	348,668.64	9.73	0.002791
Summary	0039553939	159,914.94	119.19	0.074533
Summary	0039555148	381,558.89	137.46	0.036026
Summary	0039555682	242,227.99	46.31	0.019118
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	368,793.51	75.44	0.020456
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	400,031.98	246.68	0.061665
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	270,655.88	58.98	0.021792
Summary	0039559035	89,415.66	14.71	0.016451
Summary	0039559196	228,812.65	39.58	0.017298
Summary	0039559473	259,079.36	23.42	0.009040
Summary	0039560098	347,247.20	70.23	0.020225
Summary	0039560122	167,981.36	122.49	0.072919
Summary	0039560335	105,712.69	18.25	0.017264
Summary	0039560746	173,262.16	34.85	0.020114
Summary	0039560761	290,202.99	90.99	0.031354
Summary	0039560986	81,829.18	4.35	0.005316
Summary	0039561329	132,098.16	41.18	0.031174
Summary	0039561960	123,799.86	38.69	0.031252
Summary	0039562190	225,231.61	2.24	0.000995
Summary	0039562513	151,175.30	4.24	0.002805
Summary	0039562838	241,787.41	58.53	0.024207
Summary	0039562917	265,737.30	8.45	0.003180
Summary	0039563096	316,515.31	96.40	0.030457
Summary	0039563120	79,255.15	8.26	0.010422
Summary	0039564683	123,774.60	24.26	0.019600
Summary	0039564762	388,329.69	85.43	0.021999
Summary	0039565463	299,805.90	68.07	0.022705
Summary	0039565670	291,474.70	183.87	0.063083

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Modification Loss Detail

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Summary	0039566121	385,574.54	58.83	0.015258
Summary	0039566280	301,038.56	68.98	0.022914
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	279,490.91	92.42	0.033067
Summary	0039567552	366,885.56	107.39	0.029271
Summary	0039568470	73,103.59	3.76	0.005143
Summary	0039568767	289,257.77	6.90	0.002385
Summary	0039569273	332,280.80	60.50	0.018207
Summary	0039569366	340,202.76	141.75	0.041666
Summary	0039569436	161,241.19	73.57	0.045627
Summary	0039570718	139,803.35	43.37	0.031022
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	410,747.76	90.39	0.022006
Summary	0039571622	362,063.19	126.67	0.034986
Summary	0039572130	183,145.68	9.46	0.005165
Summary	0039572279	326,835.33	204.27	0.062499
Summary	0039572397	360,053.70	115.58	0.032101
Summary	0039572777	211,861.58	52.43	0.024747
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	104,223.41	21.42	0.020552
Summary	0039573971	69,397.05	6.24	0.008992
Summary	0039574034	227,275.16	96.87	0.042622
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	269,347.27	168.34	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	205,724.73	125.50	0.061004
Summary	0039576553	288,098.49	14.36	0.004984
Summary	0039576554	304,126.20	63.36	0.020833
Summary	0039577920	170,744.86	35.57	0.020832
Summary	0039578057	194,308.15	43.46	0.022367
Summary	0039578889	355,837.66	7.21	0.002026
Summary	0039579043	127,771.49	137.78	0.107833
Summary	0039579415	393,099.42	74.42	0.018932
Summary	0039579419	280,565.29	185.81	0.066227

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	264,745.89	15.21	0.005745
Summary	0039580132	329,455.76	23.89	0.007251
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	221,140.70	104.43	0.047223
Summary	0039581811	358,696.81	77.89	0.021715
Summary	0039582358	131,334.73	21.78	0.016584
Summary	0039582509	412,582.46	87.94	0.021315
Summary	0039583224	201,399.88	41.96	0.020834
Summary	0039583702	555,013.12	146.23	0.026347
Summary	0039583938	395,086.48	307.23	0.077763
Summary	0039583999	197,960.24	291.82	0.147413
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	252,728.18	26.33	0.010418
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	100,536.48	1.56	0.001552
Summary	0039588470	381,319.52	64.58	0.016936
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	117,969.83	36.91	0.031288
Summary	0039590293	418,580.96	545.70	0.130369
Summary	0039591406	190,196.58	39.89	0.020973
Summary	0039591824	185,522.77	74.23	0.040011
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	150,740.19	79.94	0.053032
Summary	0039593020	179,475.16	21.05	0.011729
Summary	0039593146	170,276.80	124.16	0.072917
Summary	0039593231	172,358.67	109.29	0.063408
Summary	0039594372	101,500.32	21.15	0.020837
Summary	0039595333	216,329.66	145.99	0.067485
Summary	0039595354	182,746.73	0.32	0.000175
Summary	0039595562	176,274.27	73.45	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039596146	401,018.48	83.55	0.020834
Summary	0039596795	406,213.41	64.90	0.015977
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	196,999.86	108.22	0.054934
Summary	0039597816	94,327.40	21.85	0.023164
Summary	0039598778	80,867.33	41.44	0.051244
Summary	0039598920	319,764.81	47.24	0.014773
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	371,772.75	95.54	0.025698
Summary	0039600325	376,239.72	158.62	0.042159
Summary	0039600345	136,614.06	47.42	0.034711
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,488.07	2.43	0.002348
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	372,440.08	12.04	0.003233
Summary	0039602696	346,281.15	167.56	0.048388
Summary	0039602705	141,155.18	21.15	0.014984
Summary	0039602875	331,548.82	18.60	0.005610
Summary	0039602910	127,243.37	20.08	0.015781
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603669	336,612.10	97.88	0.029078
Summary	0039603722	381,032.19	142.79	0.037475

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,001,072.32	86,916.41	8.682

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039458844	280,898.01	(3,332.57)	(1.186)
0039473067	108,622.20	(573.62)	(0.528)
0039519870	179,007.63	12,033.36	6.722
0039539466	262,860.96	2,257.39	0.859
0039571914	77,463.75	(3,352.86)	(4.328)
0039577087	92,219.77	79,884.71	86.624

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,039,051.62	(751.19)	20,114.99	1.936

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039455276	151,985.84	(318.23)	46,660.18	30.700
0039455831	120,895.57	(523.16)	(43,464.05)	(35.952)
0039533104	227,823.01	2.20	5,885.29	2.583
0039550940	319,463.02	44.00	9,178.74	2.873
0039571880	218,884.18	44.00	1,854.83	0.847

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
149	26,224,383.20	569,755.39	2.173

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039439436	48,126.10	12,401.67	25.769
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452078	54,902.67	12,054.08	21.955
0039452340	86,510.45	(1,224.44)	(1.415)
0039455276	151,985.84	46,660.18	30.700
0039455831	120,895.57	(43,464.05)	(35.952)
0039458844	280,898.01	(3,332.57)	(1.186)
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
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039471602	151,889.63	89,825.69	59.139
0039473067	108,622.20	(573.62)	(0.528)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(40,014.59)	(9.838)
0039479834	59,539.61	12,926.41	21.711
0039481744	212,572.05	15,907.63	7.483
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484670	255,700.19	3,433.58	1.343
0039486210	89,126.49	8,009.75	8.987
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068

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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
0039503465	258,303.54	(552.55)	(0.214)
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(40,387.73)	(16.248)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039516384	78,394.98	7,500.55	9.568
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039523254	84,473.32	7,489.60	8.866
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039529433	62,474.61	37,728.45	60.390
0039530557	77,698.12	1,870.55	2.407
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	6,446.97	3.868
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	2,257.39	0.859
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016
0039544277	110,317.45	19,147.74	17.357
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	68,507.00	26.700
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	40,886.48	20.875
0039555830	77,196.84	1,129.27	1.463
0039556192	6,323.43	1,096.24	17.336
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039560465	267,431.82	19,102.49	7.143

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,458.13)	(11.849)
0039565365	58,687.57	12,723.82	21.681
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	3,816.62	2.705
0039568020	86,163.57	37,681.67	43.733
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	(620.20)	(0.458)
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
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)
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	(2,799.51)	(0.955)
0039588725	137,165.46	(355.50)	(0.259)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039589117	208,376.98	17,062.51	8.188
0039590034	57,413.12	11,922.25	20.766
0039591586	142,861.63	21,682.82	15.177
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598238	374,284.32	(378.39)	(0.101)
0039602032	254,642.99	(8,950.00)	(3.515)
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	11	2,040,123.94	86,165.22	0.000 %	0	0.00	0.00	0.000 %	11	2,040,123.94	86,165.22	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039455276	155,000.00	4.250 %	MD	97.00	360	151,985.84	02/29/2020	(318.23)	46,660.18
Summary	0039455831	126,000.00	3.875 %	SC	90.00	360	120,895.57	04/30/2020	(523.16)	(43,464.05)
Summary	0039458844	302,000.00	3.750 %	PA	95.00	360	280,898.01	06/30/2020	(3,332.57)	(3,332.57)
Summary	0039473067	112,000.00	3.875 %	OH	95.00	360	108,622.20	06/30/2020	(573.62)	(573.62)
Summary	0039519870	178,000.00	4.125 %	IA	90.00	360	179,007.63	06/30/2020	12,033.36	12,033.36
Summary	0039533104	245,000.00	4.000 %	NE	95.00	360	227,823.01	05/31/2020	2.20	5,885.29
Summary	0039539466	272,000.00	3.990 %	NM	90.00	360	262,860.96	06/30/2020	2,257.39	2,257.39
Summary	0039550940	324,000.00	4.490 %	NM	94.00	360	319,463.02	04/30/2020	44.00	9,178.74
Summary	0039571880	230,000.00	3.750 %	TX	95.00	360	218,884.18	05/31/2020	44.00	1,854.83
Summary	0039571914	82,000.00	3.875 %	OH	95.00	360	77,463.75	06/30/2020	(3,352.86)	(3,352.86)
Summary	0039577087	93,000.00	3.750 %	NJ	85.00	360	92,219.77	06/30/2020	79,884.71	79,884.71

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

* This data is currently not provided for reporting.

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

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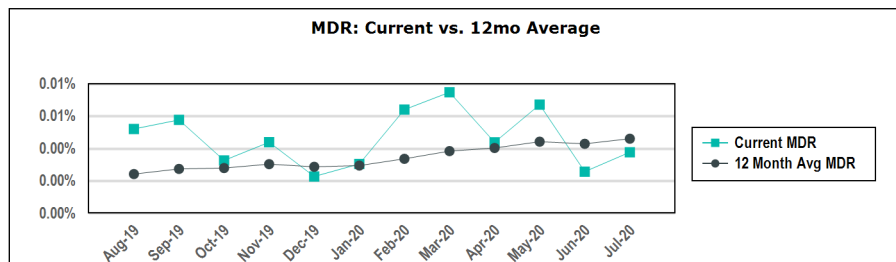
Distribution Date: 27-Jul-2020
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Realized Loss Report - Collateral

Summary

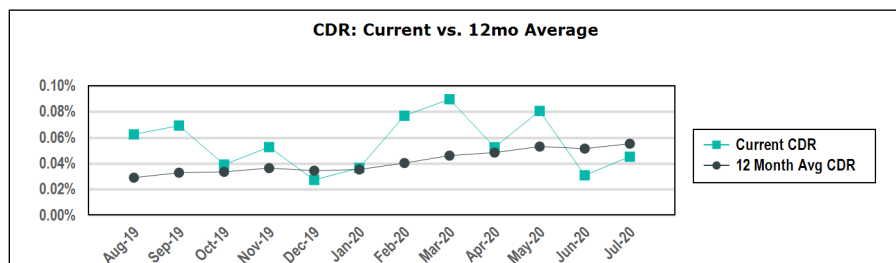
MDR

Current Month 0.004 %
3 Month Average 0.004 %
12 Month Average 0.005 %



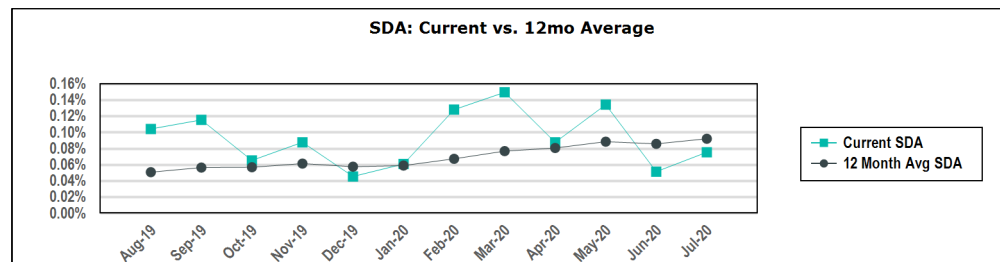
CDR

Current Month 0.045 %
3 Month Average 0.052 %
12 Month Average 0.055 %



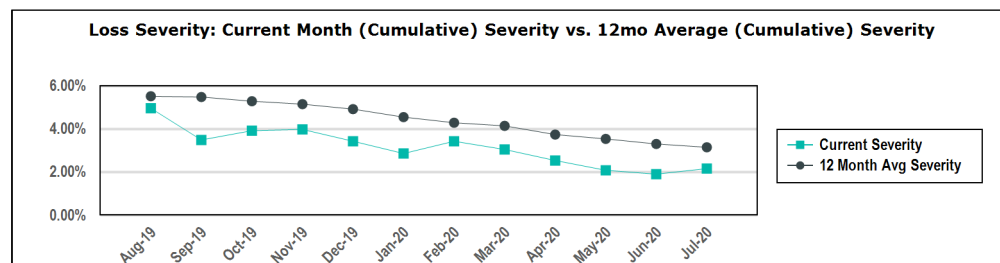
SDA

Current Month 0.076 %
3 Month Average 0.087 %
12 Month Average 0.092 %



Loss Severity

Current Month (Cumulative) 2.173 %
3 Month Average (Cumulative) 2.062 %
12 Month Average (Cumulative) 3.163 %



Calculation Methodology:

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

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

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

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

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Prepayment Rates

Summary

SMM

Current Month	2.915 %
3 Month Average	2.650 %
12 Month Average	1.648 %

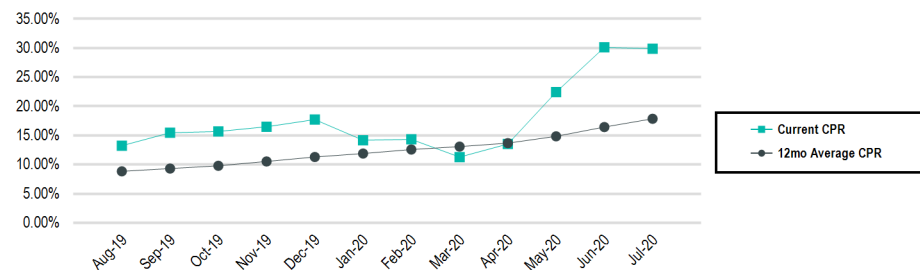
CPR

Current Month	29.880 %
3 Month Average	27.474 %
12 Month Average	17.861 %

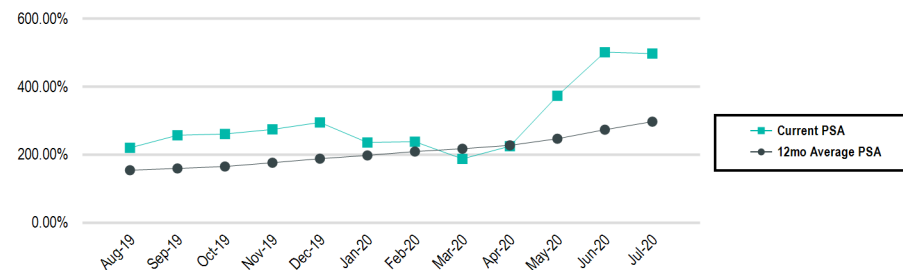
PSA

Current Month	498.003 %
3 Month Average	457.899 %
12 Month Average	297.691 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
95	21,111,521.03

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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