

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:17 AM

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		05/28/2021	0.00000 %	14,997,277,795.93	0.00	726,572,939.67	0.00	14,270,704,856.27	726,572,939.67	0.00
2M-1	30711XGK4	06/24/2021	1.24163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	06/24/2021	3.74163 %	48,746,235.27	157,058.38	1,755,199.69	0.00	46,991,035.58	1,912,258.07	0.00
2M-AH		05/28/2021	0.00000 %	2,565,751.52	0.00	92,384.70	0.00	2,473,366.82	92,384.70	0.00
2M-2B	30711XGM0	06/24/2021	3.74163 %	265,923,000.00	856,793.05	0.00	0.00	265,923,000.00	856,793.05	0.00
2M-BH		05/28/2021	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	06/24/2021	3.74163 %	246,928,000.00	795,591.93	0.00	0.00	246,928,000.00	795,591.93	0.00
2M-CH		05/28/2021	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	06/24/2021	3.74163 %	561,597,235.27	1,809,443.36	1,755,199.69	0.00	559,842,035.58	3,564,643.05	0.00
2M-2H		05/28/2021	0.00000 %	29,559,029.52	0.00	92,384.70	0.00	29,466,644.82	92,384.70	0.00
2B-1	30711XGQ1	06/24/2021	5.59163 %	189,945,000.00	914,587.97	0.00	0.00	189,945,000.00	914,587.97	0.00
2B-1H		05/28/2021	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		05/28/2021	0.00000 %	199,210,708.98	0.00	0.00	16,310.73	199,194,398.25	0.00	747,926.75
2A-I1	30711XGR9	06/24/2021	1.30000 %	0.00	54,568.70	0.00	0.00	0.00	54,568.70	0.00
2A-I2	30711XGS7	06/24/2021	1.80000 %	0.00	75,556.66	0.00	0.00	0.00	75,556.66	0.00
2A-I3	30711XGT5	06/24/2021	2.30000 %	0.00	96,544.63	0.00	0.00	0.00	96,544.63	0.00
2A-I4	30711XGU2	06/24/2021	2.80000 %	0.00	117,532.59	0.00	0.00	0.00	117,532.59	0.00
2B-I1	30711XGZ1	06/24/2021	1.30000 %	0.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00
2B-I2	30711XHA5	06/24/2021	1.80000 %	0.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00
2B-I3	30711XHB3	06/24/2021	2.30000 %	0.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00
2B-I4	30711XHC1	06/24/2021	2.80000 %	0.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00
2C-I1	30711XHH0	06/24/2021	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2C-I2	30711XHJ6	06/24/2021	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2C-I3	30711XHK3	06/24/2021	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2C-I4	30711XHL1	06/24/2021	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2E-A1	30711XGV0	06/24/2021	2.44163 %	48,746,235.27	102,489.68	1,755,199.69	0.00	46,991,035.58	1,857,689.37	0.00
2E-A2	30711XGW8	06/24/2021	1.94163 %	48,746,235.27	81,501.71	1,755,199.69	0.00	46,991,035.58	1,836,701.40	0.00
2E-A3	30711XGX6	06/24/2021	1.44163 %	48,746,235.27	60,513.75	1,755,199.69	0.00	46,991,035.58	1,815,713.44	0.00
2E-A4	30711XGY4	06/24/2021	0.94163 %	48,746,235.27	39,525.79	1,755,199.69	0.00	46,991,035.58	1,794,725.48	0.00
2E-B1	30711XHD9	06/24/2021	2.44163 %	265,923,000.00	559,107.02	0.00	0.00	265,923,000.00	559,107.02	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:17 AM

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	06/24/2021	1.94163 %	265,923,000.00	444,612.40	0.00	0.00	265,923,000.00	444,612.40	0.00
2E-B3	30711XHF4	06/24/2021	1.44163 %	265,923,000.00	330,117.77	0.00	0.00	265,923,000.00	330,117.77	0.00
2E-B4	30711XHG2	06/24/2021	0.94163 %	265,923,000.00	215,623.15	0.00	0.00	265,923,000.00	215,623.15	0.00
2E-C1	30711XHM9	06/24/2021	2.44163 %	246,928,000.00	519,169.76	0.00	0.00	246,928,000.00	519,169.76	0.00
2E-C2	30711XHN7	06/24/2021	1.94163 %	246,928,000.00	412,853.53	0.00	0.00	246,928,000.00	412,853.53	0.00
2E-C3	30711XHP2	06/24/2021	1.44163 %	246,928,000.00	306,537.31	0.00	0.00	246,928,000.00	306,537.31	0.00
2E-C4	30711XHQ0	06/24/2021	0.94163 %	246,928,000.00	200,221.09	0.00	0.00	246,928,000.00	200,221.09	0.00
2E-D1	30711XHR8	06/24/2021	2.44163 %	314,669,235.27	661,596.70	1,755,199.69	0.00	312,914,035.58	2,416,796.39	0.00
2E-D2	30711XHS6	06/24/2021	1.94163 %	314,669,235.27	526,114.11	1,755,199.69	0.00	312,914,035.58	2,281,313.80	0.00
2E-D3	30711XHT4	06/24/2021	1.44163 %	314,669,235.27	390,631.52	1,755,199.69	0.00	312,914,035.58	2,145,831.21	0.00
2E-D4	30711XHU1	06/24/2021	0.94163 %	314,669,235.27	255,148.94	1,755,199.69	0.00	312,914,035.58	2,010,348.63	0.00
2E-D5	30711XHV9	06/24/2021	3.74163 %	314,669,235.27	1,013,851.43	1,755,199.69	0.00	312,914,035.58	2,769,051.12	0.00
2E-F1	30711XHW7	06/24/2021	2.44163 %	512,851,000.00	1,078,276.78	0.00	0.00	512,851,000.00	1,078,276.78	0.00
2E-F2	30711XHX5	06/24/2021	1.94163 %	512,851,000.00	857,465.93	0.00	0.00	512,851,000.00	857,465.93	0.00
2E-F3	30711XHY3	06/24/2021	1.44163 %	512,851,000.00	636,655.08	0.00	0.00	512,851,000.00	636,655.08	0.00
2E-F4	30711XHZ0	06/24/2021	0.94163 %	512,851,000.00	415,844.24	0.00	0.00	512,851,000.00	415,844.24	0.00
2E-F5	30711XJA3	06/24/2021	3.74163 %	512,851,000.00	1,652,384.98	0.00	0.00	512,851,000.00	1,652,384.98	0.00
2X-1	30711XJB1	06/24/2021	1.30000 %	0.00	352,254.73	0.00	0.00	0.00	352,254.73	0.00
2X-2	30711XJC9	06/24/2021	1.80000 %	0.00	487,737.31	0.00	0.00	0.00	487,737.31	0.00
2X-3	30711XJD7	06/24/2021	2.30000 %	0.00	623,219.90	0.00	0.00	0.00	623,219.90	0.00
2X-4	30711XJE5	06/24/2021	2.80000 %	0.00	758,702.49	0.00	0.00	0.00	758,702.49	0.00
2Y-1	30711XJF2	06/24/2021	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2Y-2	30711XJG0	06/24/2021	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2Y-3	30711XJH8	06/24/2021	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2Y-4	30711XJJ4	06/24/2021	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
Totals				22,962,733,476.92	25,102,430.16	746,064,905.66	16,310.73	22,216,652,260.54	771,167,335.82	747,926.75

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

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:17 AM

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	14,997,277,795.93	27,979,880.92	698,593,058.75	0.00	0.00	726,572,939.67	14,270,704,856.27	0.37174014	726,572,939.67
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	48,746,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	46,991,035.58	0.19030258	1,755,199.69
2M-AH	12,997,022.00	2,565,751.52	92,384.70	0.00	0.00	0.00	92,384.70	2,473,366.82	0.19030258	92,384.70
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	561,597,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	559,842,035.58	0.73684853	1,755,199.69
2M-2H	39,990,300.00	29,559,029.52	92,384.70	0.00	0.00	0.00	92,384.70	29,466,644.82	0.73684481	92,384.70
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	199,210,708.98	0.00	0.00	0.00	16,310.73	16,310.73	199,194,398.25	0.99625929	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	48,746,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	46,991,035.58	0.19030258	1,755,199.69
2E-A2	246,928,000.00	48,746,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	46,991,035.58	0.19030258	1,755,199.69
2E-A3	246,928,000.00	48,746,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	46,991,035.58	0.19030258	1,755,199.69
2E-A4	246,928,000.00	48,746,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	46,991,035.58	0.19030258	1,755,199.69
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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Distribution Date: 25-Jun-2021
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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	314,669,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	312,914,035.58	0.61014610	1,755,199.69
2E-D2	512,851,000.00	314,669,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	312,914,035.58	0.61014610	1,755,199.69
2E-D3	512,851,000.00	314,669,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	312,914,035.58	0.61014610	1,755,199.69
2E-D4	512,851,000.00	314,669,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	312,914,035.58	0.61014610	1,755,199.69
2E-D5	512,851,000.00	314,669,235.27	1,755,199.69	0.00	0.00	0.00	1,755,199.69	312,914,035.58	0.61014610	1,755,199.69
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	22,962,733,476.92	47,471,846.91	698,593,058.75	0.00	16,310.73	746,081,216.39	22,216,652,260.54	0.45380986	746,064,905.66

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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	390.66676790	0.72885292	18.19777536	0.00000000	0.00000000	18.92662828	371.74013962	0.37174014	18.92662828
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	197.41072406	7.10814363	0.00000000	0.00000000	0.00000000	7.10814363	190.30258043	0.19030258	7.10814363
2M-AH	12,997,022.00	197.41072378	7.10814370	0.00000000	0.00000000	0.00000000	7.10814370	190.30258008	0.19030258	7.10814370
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	739.15867018	2.31014504	0.00000000	0.00000000	0.00000000	2.31014504	736.84852514	0.73684853	2.31014504
2M-2H	39,990,300.00	739.15498308	2.31017772	0.00000000	0.00000000	0.00000000	2.31017772	736.84480537	0.73684481	2.31017772
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	996.34086470	0.00000000	0.00000000	0.00000000	0.08157717	0.08157717	996.25928752	0.99625929	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	197.41072406	7.10814363	0.00000000	0.00000000	0.00000000	7.10814363	190.30258043	0.19030258	7.10814363
2E-A2	246,928,000.00	197.41072406	7.10814363	0.00000000	0.00000000	0.00000000	7.10814363	190.30258043	0.19030258	7.10814363
2E-A3	246,928,000.00	197.41072406	7.10814363	0.00000000	0.00000000	0.00000000	7.10814363	190.30258043	0.19030258	7.10814363
2E-A4	246,928,000.00	197.41072406	7.10814363	0.00000000	0.00000000	0.00000000	7.10814363	190.30258043	0.19030258	7.10814363
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:18 AM

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	613.56853213	3.42243593	0.00000000	0.00000000	0.00000000	3.42243593	610.14609620	0.61014610	3.42243593
2E-D2	512,851,000.00	613.56853213	3.42243593	0.00000000	0.00000000	0.00000000	3.42243593	610.14609620	0.61014610	3.42243593
2E-D3	512,851,000.00	613.56853213	3.42243593	0.00000000	0.00000000	0.00000000	3.42243593	610.14609620	0.61014610	3.42243593
2E-D4	512,851,000.00	613.56853213	3.42243593	0.00000000	0.00000000	0.00000000	3.42243593	610.14609620	0.61014610	3.42243593
2E-D5	512,851,000.00	613.56853213	3.42243593	0.00000000	0.00000000	0.00000000	3.42243593	610.14609620	0.61014610	3.42243593
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:18 AM

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 %	14,997,277,795.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,270,704,856.27
2M-1	N/A	N/A	1.24163 %	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	05/25/21 - 06/24/21	31	3.74163 %	48,746,235.27	157,058.38	0.00	0.00	0.00	0.00	157,058.38	0.00	46,991,035.58
2M-AH	N/A	N/A	0.00000 %	2,565,751.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,473,366.82
2M-2B	05/25/21 - 06/24/21	31	3.74163 %	265,923,000.00	856,793.05	0.00	0.00	0.00	0.00	856,793.05	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	05/25/21 - 06/24/21	31	3.74163 %	246,928,000.00	795,591.93	0.00	0.00	0.00	0.00	795,591.93	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	05/25/21 - 06/24/21	31	3.74163 %	561,597,235.27	1,809,443.36	0.00	0.00	0.00	0.00	1,809,443.36	0.00	559,842,035.58
2M-2H	N/A	N/A	0.00000 %	29,559,029.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,466,644.82
2B-1	05/25/21 - 06/24/21	31	5.59163 %	189,945,000.00	914,587.97	0.00	0.00	0.00	0.00	914,587.97	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 %	199,210,708.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,194,398.25
2A-I1	05/25/21 - 06/24/21	31	1.30000 %	48,746,235.27	54,568.70	0.00	0.00	0.00	0.00	54,568.70	0.00	46,991,035.58
2A-I2	05/25/21 - 06/24/21	31	1.80000 %	48,746,235.27	75,556.66	0.00	0.00	0.00	0.00	75,556.66	0.00	46,991,035.58
2A-I3	05/25/21 - 06/24/21	31	2.30000 %	48,746,235.27	96,544.63	0.00	0.00	0.00	0.00	96,544.63	0.00	46,991,035.58
2A-I4	05/25/21 - 06/24/21	31	2.80000 %	48,746,235.27	117,532.59	0.00	0.00	0.00	0.00	117,532.59	0.00	46,991,035.58
2B-I1	05/25/21 - 06/24/21	31	1.30000 %	265,923,000.00	297,686.03	0.00	0.00	0.00	0.00	297,686.03	0.00	265,923,000.00
2B-I2	05/25/21 - 06/24/21	31	1.80000 %	265,923,000.00	412,180.65	0.00	0.00	0.00	0.00	412,180.65	0.00	265,923,000.00
2B-I3	05/25/21 - 06/24/21	31	2.30000 %	265,923,000.00	526,675.28	0.00	0.00	0.00	0.00	526,675.28	0.00	265,923,000.00
2B-I4	05/25/21 - 06/24/21	31	2.80000 %	265,923,000.00	641,169.90	0.00	0.00	0.00	0.00	641,169.90	0.00	265,923,000.00
2C-I1	05/25/21 - 06/24/21	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2C-I2	05/25/21 - 06/24/21	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2C-I3	05/25/21 - 06/24/21	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2C-I4	05/25/21 - 06/24/21	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2E-A1	05/25/21 - 06/24/21	31	2.44163 %	48,746,235.27	102,489.68	0.00	0.00	0.00	0.00	102,489.68	0.00	46,991,035.58
2E-A2	05/25/21 - 06/24/21	31	1.94163 %	48,746,235.27	81,501.71	0.00	0.00	0.00	0.00	81,501.71	0.00	46,991,035.58
2E-A3	05/25/21 - 06/24/21	31	1.44163 %	48,746,235.27	60,513.75	0.00	0.00	0.00	0.00	60,513.75	0.00	46,991,035.58
2E-A4	05/25/21 - 06/24/21	31	0.94163 %	48,746,235.27	39,525.79	0.00	0.00	0.00	0.00	39,525.79	0.00	46,991,035.58
2E-B1	05/25/21 - 06/24/21	31	2.44163 %	265,923,000.00	559,107.02	0.00	0.00	0.00	0.00	559,107.02	0.00	265,923,000.00
2E-B2	05/25/21 - 06/24/21	31	1.94163 %	265,923,000.00	444,612.40	0.00	0.00	0.00	0.00	444,612.40	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:18 AM

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	05/25/21 - 06/24/21	31	1.44163 %	265,923,000.00	330,117.77	0.00	0.00	0.00	0.00	330,117.77	0.00	265,923,000.00
2E-B4	05/25/21 - 06/24/21	31	0.94163 %	265,923,000.00	215,623.15	0.00	0.00	0.00	0.00	215,623.15	0.00	265,923,000.00
2E-C1	05/25/21 - 06/24/21	31	2.44163 %	246,928,000.00	519,169.76	0.00	0.00	0.00	0.00	519,169.76	0.00	246,928,000.00
2E-C2	05/25/21 - 06/24/21	31	1.94163 %	246,928,000.00	412,853.53	0.00	0.00	0.00	0.00	412,853.53	0.00	246,928,000.00
2E-C3	05/25/21 - 06/24/21	31	1.44163 %	246,928,000.00	306,537.31	0.00	0.00	0.00	0.00	306,537.31	0.00	246,928,000.00
2E-C4	05/25/21 - 06/24/21	31	0.94163 %	246,928,000.00	200,221.09	0.00	0.00	0.00	0.00	200,221.09	0.00	246,928,000.00
2E-D1	05/25/21 - 06/24/21	31	2.44163 %	314,669,235.27	661,596.70	0.00	0.00	0.00	0.00	661,596.70	0.00	312,914,035.58
2E-D2	05/25/21 - 06/24/21	31	1.94163 %	314,669,235.27	526,114.11	0.00	0.00	0.00	0.00	526,114.11	0.00	312,914,035.58
2E-D3	05/25/21 - 06/24/21	31	1.44163 %	314,669,235.27	390,631.52	0.00	0.00	0.00	0.00	390,631.52	0.00	312,914,035.58
2E-D4	05/25/21 - 06/24/21	31	0.94163 %	314,669,235.27	255,148.94	0.00	0.00	0.00	0.00	255,148.94	0.00	312,914,035.58
2E-D5	05/25/21 - 06/24/21	31	3.74163 %	314,669,235.27	1,013,851.43	0.00	0.00	0.00	0.00	1,013,851.43	0.00	312,914,035.58
2E-F1	05/25/21 - 06/24/21	31	2.44163 %	512,851,000.00	1,078,276.78	0.00	0.00	0.00	0.00	1,078,276.78	0.00	512,851,000.00
2E-F2	05/25/21 - 06/24/21	31	1.94163 %	512,851,000.00	857,465.93	0.00	0.00	0.00	0.00	857,465.93	0.00	512,851,000.00
2E-F3	05/25/21 - 06/24/21	31	1.44163 %	512,851,000.00	636,655.08	0.00	0.00	0.00	0.00	636,655.08	0.00	512,851,000.00
2E-F4	05/25/21 - 06/24/21	31	0.94163 %	512,851,000.00	415,844.24	0.00	0.00	0.00	0.00	415,844.24	0.00	512,851,000.00
2E-F5	05/25/21 - 06/24/21	31	3.74163 %	512,851,000.00	1,652,384.98	0.00	0.00	0.00	0.00	1,652,384.98	0.00	512,851,000.00
2X-1	05/25/21 - 06/24/21	31	1.30000 %	314,669,235.27	352,254.73	0.00	0.00	0.00	0.00	352,254.73	0.00	312,914,035.58
2X-2	05/25/21 - 06/24/21	31	1.80000 %	314,669,235.27	487,737.31	0.00	0.00	0.00	0.00	487,737.31	0.00	312,914,035.58
2X-3	05/25/21 - 06/24/21	31	2.30000 %	314,669,235.27	623,219.90	0.00	0.00	0.00	0.00	623,219.90	0.00	312,914,035.58
2X-4	05/25/21 - 06/24/21	31	2.80000 %	314,669,235.27	758,702.49	0.00	0.00	0.00	0.00	758,702.49	0.00	312,914,035.58
2Y-1	05/25/21 - 06/24/21	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2Y-2	05/25/21 - 06/24/21	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2Y-3	05/25/21 - 06/24/21	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2Y-4	05/25/21 - 06/24/21	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
Totals					25,102,430.16	0.00	0.00	0.00	0.00	25,102,430.16	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2021
07-Jun-2021 6:48:18 AM

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 %	390.66676790	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	371.74013962
2M-1	379,890,000.00	1.24163 %	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	3.74163 %	197.41072406	0.63604929	0.00000000	0.00000000	0.00000000	0.00000000	0.63604929	0.00000000	190.30258043
2M-AH	12,997,022.00	0.00000 %	197.41072378	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	190.30258008
2M-2B	265,923,000.00	3.74163 %	1000.00000000	3.22195918	0.00000000	0.00000000	0.00000000	0.00000000	3.22195918	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	3.74163 %	1000.00000000	3.22195915	0.00000000	0.00000000	0.00000000	0.00000000	3.22195915	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	3.74163 %	739.15867018	2.38153905	0.00000000	0.00000000	0.00000000	0.00000000	2.38153905	0.00000000	736.84852514
2M-2H	39,990,300.00	0.00000 %	739.15498308	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	736.84480537
2B-1	189,945,000.00	5.59163 %	1000.00000000	4.81501471	0.00000000	0.00000000	0.00000000	0.00000000	4.81501471	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 %	996.34086470	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.25928752
2A-I1	0.00	1.30000 %	197.41072406	0.22099033	0.00000000	0.00000000	0.00000000	0.00000000	0.22099033	0.00000000	190.30258043
2A-I2	0.00	1.80000 %	197.41072406	0.30598660	0.00000000	0.00000000	0.00000000	0.00000000	0.30598660	0.00000000	190.30258043
2A-I3	0.00	2.30000 %	197.41072406	0.39098292	0.00000000	0.00000000	0.00000000	0.00000000	0.39098292	0.00000000	190.30258043
2A-I4	0.00	2.80000 %	197.41072406	0.47597919	0.00000000	0.00000000	0.00000000	0.00000000	0.47597919	0.00000000	190.30258043
2B-I1	0.00	1.30000 %	1000.00000000	1.11944446	0.00000000	0.00000000	0.00000000	0.00000000	1.11944446	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055557	0.00000000	0.00000000	0.00000000	0.00000000	1.98055557	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.44163 %	197.41072406	0.41505896	0.00000000	0.00000000	0.00000000	0.00000000	0.41505896	0.00000000	190.30258043
2E-A2	246,928,000.00	1.94163 %	197.41072406	0.33006265	0.00000000	0.00000000	0.00000000	0.00000000	0.33006265	0.00000000	190.30258043
2E-A3	246,928,000.00	1.44163 %	197.41072406	0.24506638	0.00000000	0.00000000	0.00000000	0.00000000	0.24506638	0.00000000	190.30258043

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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	0.94163 %	197.41072406	0.16007010	0.00000000	0.00000000	0.00000000	0.00000000	0.16007010	0.00000000	190.30258043
2E-B1	265,923,000.00	2.44163 %	1000.00000000	2.10251471	0.00000000	0.00000000	0.00000000	0.00000000	2.10251471	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.94163 %	1000.00000000	1.67195918	0.00000000	0.00000000	0.00000000	0.00000000	1.67195918	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.44163 %	1000.00000000	1.24140360	0.00000000	0.00000000	0.00000000	0.00000000	1.24140360	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.94163 %	1000.00000000	0.81084807	0.00000000	0.00000000	0.00000000	0.00000000	0.81084807	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.44163 %	1000.00000000	2.10251474	0.00000000	0.00000000	0.00000000	0.00000000	2.10251474	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.94163 %	1000.00000000	1.67195915	0.00000000	0.00000000	0.00000000	0.00000000	1.67195915	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.44163 %	1000.00000000	1.24140361	0.00000000	0.00000000	0.00000000	0.00000000	1.24140361	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.94163 %	1000.00000000	0.81084806	0.00000000	0.00000000	0.00000000	0.00000000	0.81084806	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.44163 %	613.56853213	1.29003687	0.00000000	0.00000000	0.00000000	0.00000000	1.29003687	0.00000000	610.14609620
2E-D2	512,851,000.00	1.94163 %	613.56853213	1.02586153	0.00000000	0.00000000	0.00000000	0.00000000	1.02586153	0.00000000	610.14609620
2E-D3	512,851,000.00	1.44163 %	613.56853213	0.76168618	0.00000000	0.00000000	0.00000000	0.00000000	0.76168618	0.00000000	610.14609620
2E-D4	512,851,000.00	0.94163 %	613.56853213	0.49751086	0.00000000	0.00000000	0.00000000	0.00000000	0.49751086	0.00000000	610.14609620
2E-D5	512,851,000.00	3.74163 %	613.56853213	1.97689276	0.00000000	0.00000000	0.00000000	0.00000000	1.97689276	0.00000000	610.14609620
2E-F1	512,851,000.00	2.44163 %	1000.00000000	2.10251473	0.00000000	0.00000000	0.00000000	0.00000000	2.10251473	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.94163 %	1000.00000000	1.67195917	0.00000000	0.00000000	0.00000000	0.00000000	1.67195917	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.44163 %	1000.00000000	1.24140360	0.00000000	0.00000000	0.00000000	0.00000000	1.24140360	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.94163 %	1000.00000000	0.81084806	0.00000000	0.00000000	0.00000000	0.00000000	0.81084806	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.74163 %	1000.00000000	3.22195917	0.00000000	0.00000000	0.00000000	0.00000000	3.22195917	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	613.56853213	0.68685589	0.00000000	0.00000000	0.00000000	0.00000000	0.68685589	0.00000000	610.14609620
2X-2	0.00	1.80000 %	613.56853213	0.95103122	0.00000000	0.00000000	0.00000000	0.00000000	0.95103122	0.00000000	610.14609620
2X-3	0.00	2.30000 %	613.56853213	1.21520656	0.00000000	0.00000000	0.00000000	0.00000000	1.21520656	0.00000000	610.14609620
2X-4	0.00	2.80000 %	613.56853213	1.47938191	0.00000000	0.00000000	0.00000000	0.00000000	1.47938191	0.00000000	610.14609620
2Y-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111110	0.00000000	0.00000000	0.00000000	0.00000000	2.41111110	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	4,514,708.41
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(16,310.73)
Total Deposits	4,498,397.68
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,479,231.02
Total Withdrawals (Pool Distribution Amount)	4,498,397.68
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	728,436,834.79
Total Principal Reduction Cumulative	24,729,314,729.06
Scheduled Principal Current	29,827,465.31
Scheduled Principal Cumulative	2,742,409,793.91
Unscheduled Principal Current	698,593,058.75
Unscheduled Principal Cumulative	21,986,157,008.39
Senior Reduction Amount	726,572,939.67
Subordinate Reduction Amount	1,847,584.39
Calculated Tranche Write-down Amount	16,310.73
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	40,183.72
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	82337
Period Reference Pool Removal Loan Count	3101
Period Ending Loan Count	79236
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	15,259,150,260.71
Period PIF Loan Count Current	3099
PIF Loan Count Cumulative	91027
Period PIF Loan UPB Current	689,882,962.87
PIF Loan UPB Cumulative	21,411,867,611.21
Period Partial Prepayment Amount	10,474,383.54
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	186
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,488,764.86
Credit Event Amount Current	233,305.02
Credit Event Amount Cumulative	40,063,062.11
Total Active Modified Loan Count	1029
Total Active Modified Loan UPB	244,657,555.14
Libor Rate	0.091630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.805761%
Subordinate Percentage	6.194239%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	6.190000 %	6.480000 %
2M-1	0.00	0.00	3.000000 %	6.190000 %	6.480000 %
2M-1H	0.00	0.00	3.000000 %	6.190000 %	6.480000 %
2M-2A	0.00	0.00	2.350000 %	5.870000 %	6.150000 %
2M-2B	0.00	0.00	1.650000 %	4.120000 %	4.320000 %
2M-2C	0.00	0.00	1.000000 %	2.500000 %	2.620000 %
2M-2	0.00	0.00	1.000000 %	2.500000 %	2.620000 %
2M-2H	0.00	0.00	1.000000 %	2.500000 %	2.620000 %
2B-1	0.00	0.00	0.500000 %	1.250000 %	1.310000 %
2B-1H	0.00	0.00	0.500000 %	1.250000 %	1.310000 %
2B-2H	16,310.73	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	635	124,417,319.41	0.801403 %	0.815362 %
60 Days	241	50,537,648.66	0.304155 %	0.331196 %
90 Days	157	34,132,790.03	0.198142 %	0.223687 %
120 Days	173	35,285,116.76	0.218335 %	0.231239 %
150 Days	166	34,620,947.72	0.209501 %	0.226886 %
180+ Days	2246	531,367,864.50	2.834570 %	3.482290 %
Totals	3618	810,361,687.08	4.566106 %	5.310661 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	440	112,233,574.60	40,183.72	0.035804

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	257,228.64	60.09	0.023361
Summary	0039435537	167,056.19	81.68	0.048894
Summary	0039435787	373,515.92	308.15	0.082500
Summary	0039435811	376,745.87	134.23	0.035629
Summary	0039436085	322,716.51	268.93	0.083333
Summary	0039436178	167,863.11	52.46	0.031252
Summary	0039436726	284,963.02	33.91	0.011900
Summary	0039437085	234,641.86	97.77	0.041668
Summary	0039437278	318,977.17	206.39	0.064704
Summary	0039437321	187,209.87	78.11	0.041723
Summary	0039437472	381,435.29	23.06	0.006046
Summary	0039438111	186,813.27	155.68	0.083335
Summary	0039438352	339,577.65	333.83	0.098307
Summary	0039438676	313,042.73	126.24	0.040327
Summary	0039439366	376,554.90	556.16	0.147697
Summary	0039439393	113,746.82	21.67	0.019051
Summary	0039439716	172,356.77	71.82	0.041669
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440702	167,201.28	6.68	0.003995
Summary	0039442668	403,650.80	98.75	0.024464
Summary	0039443090	119,942.18	69.17	0.057669
Summary	0039443231	366,278.69	457.85	0.125000
Summary	0039443320	397,480.58	17.49	0.004400

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	209,717.17	25.68	0.012245
Summary	0039443872	144,848.17	64.76	0.044709
Summary	0039444033	304,697.91	90.25	0.029620
Summary	0039444053	119,212.27	34.87	0.029250
Summary	0039444135	126,234.40	105.20	0.083337
Summary	0039444679	219,020.40	113.94	0.052023
Summary	0039444760	464,147.02	176.46	0.038018
Summary	0039445539	260,654.06	129.91	0.049840
Summary	0039446507	384,045.17	160.02	0.041667
Summary	0039446577	118,551.77	12.35	0.010417
Summary	0039446758	159,125.65	57.79	0.036317
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	161,647.82	51.88	0.032094
Summary	0039448455	296,674.25	50.17	0.016911
Summary	0039448579	221,223.74	52.22	0.023605
Summary	0039448816	371,448.66	154.77	0.041667
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	399,820.75	117.26	0.029328
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450531	238,368.37	121.33	0.050900
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	214,223.93	89.26	0.041667
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	293,448.78	244.54	0.083333
Summary	0039451419	188,933.27	35.89	0.018996
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	321,379.21	10.48	0.003261
Summary	0039451925	170,761.72	48.46	0.028379
Summary	0039452485	172,127.88	53.79	0.031250
Summary	0039452499	155,493.74	61.53	0.039571
Summary	0039453626	327,132.91	306.69	0.093751
Summary	0039454204	273,393.07	73.58	0.026914
Summary	0039454431	197,317.87	143.88	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454970	134,307.83	39.45	0.029373
Summary	0039455187	150,222.33	43.58	0.029010
Summary	0039455561	332,478.11	349.74	0.105192
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	178,860.83	24.75	0.013838
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	118,029.24	49.18	0.041668
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	297,779.02	75.49	0.025351
Summary	0039460702	182,208.89	97.34	0.053422
Summary	0039461216	259,140.21	108.82	0.041993
Summary	0039461345	308,870.07	19.42	0.006287
Summary	0039461507	232,136.91	265.99	0.114583
Summary	0039462451	382,271.97	119.22	0.031187
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	295,360.41	76.58	0.025928
Summary	0039463537	285,610.51	178.51	0.062501
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465259	38,310.11	11.41	0.029783
Summary	0039465415	148,652.36	42.30	0.028456
Summary	0039466169	409,571.56	43.46	0.010611
Summary	0039466229	245,663.60	36.22	0.014744
Summary	0039466301	104,189.53	55.88	0.053633
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,235.00	24.02	0.028515
Summary	0039466464	303,419.87	210.44	0.069356
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	285,179.80	177.08	0.062094
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	299,120.80	38.04	0.012717

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Distribution Date: 25-Jun-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	169,434.77	133.81	0.078974
Summary	0039471913	112,509.79	2.54	0.002258
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	159,300.88	7.23	0.004539
Summary	0039472886	288,610.02	73.04	0.025308
Summary	0039472940	114,717.81	22.14	0.019300
Summary	0039473264	309,968.01	180.45	0.058216
Summary	0039473651	316,714.13	214.07	0.067591
Summary	0039473924	139,280.80	32.75	0.023514
Summary	0039474060	376,026.36	51.34	0.013653
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	293,546.30	67.66	0.023049
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	183,040.13	31.31	0.017106
Summary	0039475820	329,724.20	71.67	0.021736
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	402,497.79	106.14	0.026370
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479461	297,708.80	77.48	0.026025
Summary	0039479526	90,693.73	12.75	0.014058
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	158,842.55	53.62	0.033757
Summary	0039480337	351,846.30	549.76	0.156250
Summary	0039480392	45,763.88	34.46	0.075300
Summary	0039480669	281,839.47	4.52	0.001604
Summary	0039480749	286,282.68	74.23	0.025929
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	340,271.15	176.70	0.051929
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	407,432.63	124.26	0.030498
Summary	0039481548	214,974.59	75.96	0.035334
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	120,335.08	62.67	0.052080

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	126,371.32	4.91	0.003885
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	145,199.63	69.01	0.047528
Summary	0039483449	227,384.82	47.37	0.020833
Summary	0039484057	250,097.84	113.41	0.045346
Summary	0039484062	386,025.73	241.27	0.062501
Summary	0039484419	246,646.17	18.82	0.007630
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	192,115.86	106.34	0.055352
Summary	0039486591	104,849.52	22.31	0.021278
Summary	0039486740	64,493.56	21.49	0.033321
Summary	0039487251	95,193.83	59.58	0.062588
Summary	0039487290	263,126.45	246.68	0.093750
Summary	0039488729	269,146.65	42.28	0.015709
Summary	0039488953	401,254.54	232.98	0.058063
Summary	0039489531	141,818.38	3.69	0.002602
Summary	0039490173	308,260.76	124.75	0.040469
Summary	0039491080	274,791.25	156.49	0.056949
Summary	0039491221	256,731.98	58.40	0.022747
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	333,127.71	77.18	0.023168
Summary	0039492533	197,217.74	5.08	0.002576
Summary	0039492626	171,683.46	45.17	0.026310
Summary	0039493057	226,598.34	101.53	0.044806
Summary	0039493150	223,848.37	93.27	0.041667
Summary	0039493193	348,137.54	72.53	0.020834
Summary	0039493195	596,324.22	35.67	0.005982
Summary	0039493360	100,535.43	11.08	0.011021
Summary	0039493427	349,976.62	55.64	0.015898
Summary	0039493566	57,267.38	35.79	0.062496
Summary	0039494162	221,448.11	74.86	0.033805

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039494928	270,454.67	27.09	0.010016
Summary	0039495175	390,412.83	17.32	0.004436
Summary	0039495376	410,157.04	100.87	0.024593
Summary	0039495802	329,275.90	93.09	0.028271
Summary	0039496277	497,640.54	106.05	0.021311
Summary	0039496341	159,819.52	49.94	0.031248
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496851	105,581.79	11.60	0.010987
Summary	0039497036	243,635.89	69.79	0.028645
Summary	0039497243	405,210.95	494.76	0.122099
Summary	0039497293	157,068.18	20.07	0.012778
Summary	0039497384	338,653.67	4.86	0.001435
Summary	0039497528	158,514.72	38.49	0.024282
Summary	0039498350	158,192.52	30.26	0.019129
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	143,897.21	13.09	0.009097
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	302,143.73	41.71	0.013805
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	370,975.70	46.43	0.012516
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	438,093.40	28.59	0.006526
Summary	0039500223	345,590.92	127.07	0.036769
Summary	0039500373	143,856.70	69.82	0.048534
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	271,264.38	63.01	0.023228
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	352,332.08	98.95	0.028084
Summary	0039501465	57,542.94	44.05	0.076552
Summary	0039501764	261,986.39	4.75	0.001813
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501910	97,972.71	41.89	0.042757
Summary	0039502209	165,408.77	79.15	0.047851

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	192,487.69	18.59	0.009658
Summary	0039503341	278,535.93	39.67	0.014242
Summary	0039503589	317,666.22	81.10	0.025530
Summary	0039503669	290,900.00	6.46	0.002221
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	254,094.72	123.01	0.048411
Summary	0039504514	169,970.11	15.15	0.008913
Summary	0039504896	327,055.43	82.10	0.025103
Summary	0039504900	274,386.42	44.40	0.016182
Summary	0039506011	284,847.98	267.04	0.093748
Summary	0039506739	346,351.18	61.28	0.017693
Summary	0039506874	62,985.33	52.49	0.083337
Summary	0039507186	90,197.28	24.76	0.027451
Summary	0039507253	145,068.56	9.22	0.006356
Summary	0039507551	233,026.74	194.19	0.083334
Summary	0039507733	207,900.98	36.05	0.017340
Summary	0039507735	280,513.59	58.44	0.020833
Summary	0039508264	365,008.55	9.78	0.002679
Summary	0039508339	265,925.58	70.09	0.026357
Summary	0039509010	305,909.43	254.92	0.083332
Summary	0039510362	149,267.11	72.62	0.048651
Summary	0039510619	379,123.17	162.70	0.042915
Summary	0039510732	194,186.40	39.83	0.020511
Summary	0039510767	283,112.34	71.22	0.025156
Summary	0039510796	223,235.18	42.02	0.018823
Summary	0039510825	228,851.98	46.11	0.020148
Summary	0039511089	231,958.26	101.68	0.043835
Summary	0039511188	253,270.19	52.76	0.020832
Summary	0039512200	208,093.59	50.64	0.024335
Summary	0039512837	107,468.85	18.68	0.017382
Summary	0039512951	105,983.75	23.23	0.021918
Summary	0039513262	216,854.76	9.35	0.004312
Summary	0039514097	270,624.12	152.01	0.056170

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514171	314,854.18	380.92	0.120983
Summary	0039514522	211,042.68	38.11	0.018058
Summary	0039514722	177,270.71	18.47	0.010419
Summary	0039514914	301,472.09	52.60	0.017448
Summary	0039515276	215,185.54	56.31	0.026168
Summary	0039515603	183,025.37	133.46	0.072919
Summary	0039515806	133,429.65	36.82	0.027595
Summary	0039515837	177,110.77	57.71	0.032584
Summary	0039516221	147,435.64	24.70	0.016753
Summary	0039516270	359,213.63	103.57	0.028832
Summary	0039518387	565,941.66	120.86	0.021356
Summary	0039518405	120,684.09	125.71	0.104165
Summary	0039518623	236,051.87	34.96	0.014810
Summary	0039519036	198,149.01	144.48	0.072915
Summary	0039519123	278,206.66	53.19	0.019119
Summary	0039519217	95,945.28	28.69	0.029902
Summary	0039519241	155,924.97	23.39	0.015001
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	231,822.15	72.44	0.031248
Summary	0039519403	400,368.12	41.71	0.010418
Summary	0039519404	165,682.29	58.37	0.035230
Summary	0039519632	136,230.26	29.67	0.021779
Summary	0039519948	297,378.91	76.08	0.025584
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	174,717.29	34.39	0.019683
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	305,520.94	46.29	0.015151
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	127,224.49	35.00	0.027510
Summary	0039523117	344,469.57	89.58	0.026005
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	237,967.55	62.43	0.026235
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	145,930.24	47.15	0.032310

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523706	380,085.93	132.57	0.034879
Summary	0039523744	311,439.94	259.53	0.083332
Summary	0039523890	248,627.82	81.81	0.032905
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	141,939.07	49.25	0.034698
Summary	0039525606	268,199.20	53.81	0.020063
Summary	0039525672	246,270.46	153.92	0.062500
Summary	0039526316	316,946.67	211.29	0.066664
Summary	0039527057	408,937.04	50.73	0.012405
Summary	0039527573	305,806.99	222.98	0.072915
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	235,991.05	9.72	0.004119
Summary	0039529468	177,520.47	35.72	0.020122
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	110,806.89	69.25	0.062496
Summary	0039531022	149,193.63	48.70	0.032642
Summary	0039532026	369,705.70	61.39	0.016605
Summary	0039532203	289,501.29	7.16	0.002473
Summary	0039532356	301,513.49	63.77	0.021150
Summary	0039533461	227,669.22	54.12	0.023771
Summary	0039534406	183,429.09	81.56	0.044464
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	222,283.77	69.92	0.031455
Summary	0039535750	232,428.05	23.30	0.010025
Summary	0039535891	319,479.45	163.68	0.051233
Summary	0039536402	251,293.39	95.79	0.038119
Summary	0039537086	145,065.19	19.38	0.013360
Summary	0039537702	239,724.36	63.51	0.026493
Summary	0039537744	186,955.93	19.47	0.010414
Summary	0039538725	220,344.12	70.61	0.032045
Summary	0039539087	287,816.96	155.34	0.053972
Summary	0039539340	369,894.35	115.59	0.031249
Summary	0039539614	266,381.98	83.24	0.031248
Summary	0039540137	205,562.05	7.55	0.003673

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039540267	403,951.88	378.70	0.093749
Summary	0039540535	290,625.29	86.33	0.029705
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	272,399.49	122.05	0.044806
Summary	0039541621	183,316.18	229.15	0.125003
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	190,537.84	79.39	0.041666
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	201,837.82	3.36	0.001665
Summary	0039545696	394,301.71	93.88	0.023809
Summary	0039545753	429,552.12	117.22	0.027289
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	231,296.88	15.98	0.006909
Summary	0039547406	238,447.75	31.61	0.013257
Summary	0039548525	176,853.78	154.26	0.087225
Summary	0039548818	42,729.54	17.29	0.040464
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	400,907.92	132.92	0.033155
Summary	0039549186	253,063.91	77.52	0.030633
Summary	0039549997	172,439.54	42.50	0.024646
Summary	0039550052	189,741.66	90.38	0.047633
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	249,095.69	126.10	0.050623
Summary	0039551104	388,253.57	243.23	0.062647
Summary	0039551621	223,908.20	73.40	0.032781
Summary	0039552305	390,358.86	119.71	0.030667
Summary	0039553472	343,691.54	55.45	0.016134
Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	345,991.97	9.73	0.002812
Summary	0039555148	377,881.02	137.46	0.036377
Summary	0039555682	240,334.62	46.31	0.019269
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	365,236.25	75.44	0.020655

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039558233	316,896.40	99.03	0.031250
Summary	0039558378	416,363.66	395.47	0.094982
Summary	0039558855	250,287.08	37.11	0.014827
Summary	0039559008	268,315.01	58.49	0.021799
Summary	0039559035	88,445.29	14.71	0.016632
Summary	0039559196	226,581.62	39.58	0.017468
Summary	0039559473	256,798.75	23.42	0.009120
Summary	0039560335	104,486.66	18.25	0.017466
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	81,018.29	4.35	0.005369
Summary	0039561329	130,726.44	41.18	0.031501
Summary	0039562190	222,918.67	2.24	0.001005
Summary	0039562838	239,283.56	58.53	0.024461
Summary	0039563096	312,922.80	96.40	0.030806
Summary	0039563120	77,285.10	8.05	0.010416
Summary	0039564683	122,209.91	24.26	0.019851
Summary	0039564762	384,522.34	85.43	0.022217
Summary	0039565463	297,252.71	68.07	0.022900
Summary	0039565501	243,817.53	66.05	0.027090
Summary	0039565670	288,382.28	182.26	0.063201
Summary	0039566280	298,118.20	68.98	0.023138
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039568470	72,262.25	3.76	0.005203
Summary	0039569366	332,840.33	138.68	0.041666
Summary	0039569398	181,925.39	151.60	0.083331
Summary	0039569436	159,562.40	72.87	0.045669
Summary	0039569532	399,318.53	207.98	0.052084
Summary	0039569938	343,576.72	0.16	0.000047
Summary	0039570718	138,652.22	43.37	0.031280
Summary	0039571024	432,829.98	52.86	0.012213
Summary	0039571451	409,720.46	90.39	0.022061
Summary	0039571622	371,835.49	126.67	0.034066
Summary	0039572130	181,094.10	9.46	0.005224

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Modification Loss Detail

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Summary	0039572279	323,868.62	202.42	0.062501
Summary	0039572397	356,158.04	115.58	0.032452
Summary	0039572777	209,994.52	52.43	0.024967
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,581.38	21.42	0.020679
Summary	0039573971	68,744.83	6.24	0.009077
Summary	0039574034	259,336.54	274.49	0.105843
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	274,541.44	171.59	0.062501
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	203,830.66	125.50	0.061571
Summary	0039575950	512,017.01	320.01	0.062500
Summary	0039576435	398,072.38	248.80	0.062501
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	299,497.41	62.40	0.020835
Summary	0039577920	168,904.69	35.19	0.020834
Summary	0039578057	193,282.87	43.46	0.022485
Summary	0039579043	126,645.30	137.78	0.108792
Summary	0039579415	389,047.73	74.42	0.019129
Summary	0039579419	278,111.84	184.54	0.066355
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	260,623.51	15.21	0.005836
Summary	0039580132	325,458.01	23.89	0.007340
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	219,280.48	104.04	0.047446
Summary	0039581811	355,291.42	77.89	0.021923
Summary	0039582358	130,154.49	21.78	0.016734
Summary	0039582509	407,483.06	86.88	0.021321
Summary	0039583461	261,098.51	217.58	0.083333
Summary	0039583702	566,148.33	359.37	0.063476
Summary	0039583999	195,367.12	288.03	0.147430
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	261,317.12	55.84	0.021369

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039587857	99,467.72	1.56	0.001568
Summary	0039588470	380,996.74	64.58	0.016950
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	116,834.26	36.91	0.031592
Summary	0039590293	416,433.34	544.81	0.130828
Summary	0039591824	182,349.17	74.23	0.040708
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	149,274.93	79.33	0.053144
Summary	0039592425	330,224.93	206.39	0.062500
Summary	0039592995	218,917.77	91.22	0.041669
Summary	0039593032	252,131.97	157.58	0.062499
Summary	0039593146	164,104.27	119.66	0.072917
Summary	0039593231	171,145.54	108.91	0.063636
Summary	0039593247	75,834.92	19.43	0.025621
Summary	0039595333	214,194.07	144.66	0.067537
Summary	0039595354	193,957.23	0.32	0.000165
Summary	0039596795	403,172.32	64.90	0.016097
Summary	0039597352	414,887.32	302.52	0.072916
Summary	0039597814	194,886.71	107.12	0.054965
Summary	0039597816	93,658.96	21.85	0.023329
Summary	0039597848	379,103.96	235.91	0.062228
Summary	0039598778	80,139.35	41.07	0.051248
Summary	0039598920	319,476.52	47.21	0.014777
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	374,401.08	95.54	0.025518
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	135,563.12	47.42	0.034980
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602516	365,196.49	12.04	0.003297
Summary	0039602696	343,533.48	167.56	0.048775
Summary	0039602910	126,401.12	20.08	0.015886
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	354,451.79	332.30	0.093750
Summary	0039603669	333,486.62	97.88	0.029351
Summary	0039603722	376,925.72	142.79	0.037883

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	233,305.02	43,619.17	18.696

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039446827	133,609.85	6,693.97	5.010
0039601086	99,695.17	36,925.20	37.038

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
14	2,068,317.19	(27,308.44)	(79,719.85)	(3.854)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039435939	230,442.76	2.20	(14,642.16)	(6.354)
0039460861	93,653.94	(3,540.16)	5,797.82	6.191
0039466788	141,905.97	(42.00)	2,790.26	1.966
0039472567	128,285.97	(14,117.48)	12,861.99	10.026
0039473067	108,622.20	462.17	9,924.05	9.136
0039478740	166,575.95	1,272.96	2,672.17	1.604
0039479664	71,963.49	(1,299.43)	47,565.79	66.097
0039481744	212,572.05	(630.92)	7,902.71	3.718
0039486428	44,831.31	(4,000.00)	9,399.17	20.966
0039501693	50,726.19	8.80	2,348.69	4.630
0039504153	217,139.12	36.93	(35,920.72)	(16.543)
0039537893	272,589.37	2.20	(3,686.58)	(1.352)
0039567381	274,998.19	(15.59)	(132,583.18)	(48.212)
0039586118	54,010.68	(5,448.12)	5,850.14	10.831

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
223	40,063,062.11	747,926.75	1.867

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
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)
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	46,660.18	30.700
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039456099	54,015.68	13,445.46	24.892
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	3,039.67	1.064
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	9,924.05	9.136
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
0039479443	78,248.63	15,780.81	20.168

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039479664	71,963.49	47,565.79	66.097
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	9,399.17	20.966
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
0039493381	298,569.72	(62,352.00)	(20.884)
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
0039496051	86,479.19	(29,071.08)	(33.616)
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
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039505014	108,570.20	4,371.82	4.027
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039512980	108,539.99	27,073.05	24.943
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,131.20	51.948
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	71,255.39	19.593
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	478.97	0.620
0039556192	6,323.43	1,096.24	17.336
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	18,240.35	5.651
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039566368	262,357.26	47,909.35	18.261
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
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)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	542.03	0.359
0039572367	97,267.45	(4,791.60)	(4.926)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
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)
0039582773	66,999.43	(5,861.14)	(8.748)

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039590034	57,413.12	11,922.25	20.766
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(46,569.79)	(15.300)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	4,284.87	3.539
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598238	374,284.32	(378.39)	(0.101)
0039600808	366,197.21	(117,459.24)	(32.075)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,891.81)	(2.339)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	16	2,301,622.21	16,310.73	0.000 %	0	0.00	0.00	0.000 %	16	2,301,622.21	16,310.73	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	0039435939	239,000.00	3.875 %	MI	86.00	360	230,442.76	04/30/2021	2.20	(14,642.16)
Summary	0039446827	140,000.00	3.750 %	NE	94.00	360	133,609.85	05/31/2021	6,693.97	6,693.97
Summary	0039460861	98,000.00	5.250 %	OK	95.00	360	93,653.94	04/30/2021	(3,540.16)	5,797.82
Summary	0039466788	149,000.00	4.000 %	SC	95.00	360	141,905.97	01/31/2021	(42.00)	2,790.26
Summary	0039472567	135,000.00	3.875 %	IL	95.00	360	128,285.97	04/30/2021	(14,117.48)	12,861.99
Summary	0039473067	112,000.00	3.875 %	OH	95.00	360	108,622.20	06/30/2020	462.17	9,924.05
Summary	0039478740	175,000.00	4.250 %	DE	86.00	360	166,575.95	10/31/2020	1,272.96	2,672.17
Summary	0039479664	76,000.00	4.250 %	PA	95.00	360	71,963.49	01/31/2021	(1,299.43)	47,565.79
Summary	0039481744	218,000.00	4.000 %	SC	95.00	360	212,572.05	03/31/2020	(630.92)	7,902.71
Summary	0039486428	46,000.00	4.250 %	PA	95.00	360	44,831.31	11/30/2020	(4,000.00)	9,399.17
Summary	0039501693	56,000.00	4.375 %	NC	95.00	360	50,726.19	02/28/2021	8.80	2,348.69
Summary	0039504153	226,000.00	4.375 %	IL	95.00	360	217,139.12	01/31/2021	36.93	(35,920.72)
Summary	0039537893	280,000.00	4.500 %	TX	95.00	360	272,589.37	03/31/2019	2.20	(3,686.58)
Summary	0039567381	284,000.00	4.500 %	CA	90.00	360	274,998.19	12/31/2020	(15.59)	(132,583.18)
Summary	0039586118	57,000.00	3.750 %	OH	95.00	360	54,010.68	12/31/2020	(5,448.12)	5,850.14
Summary	0039601086	105,000.00	3.250 %	VT	84.00	360	99,695.17	05/31/2021	36,925.20	36,925.20

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



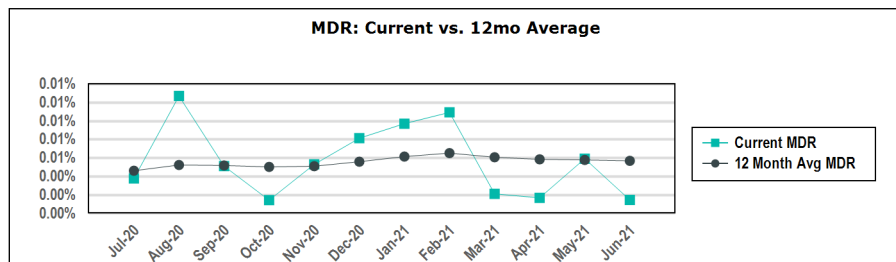
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Realized Loss Report - Collateral

Summary

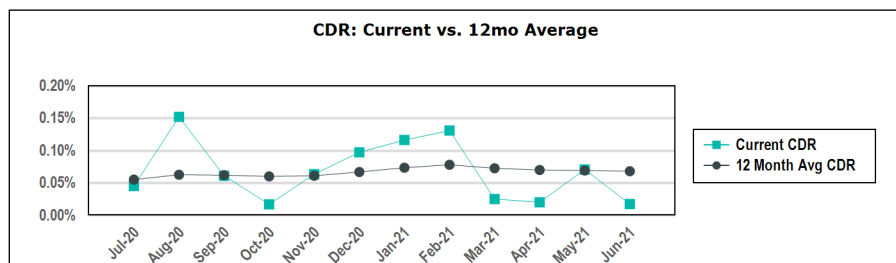
MDR

Current Month 0.001 %
3 Month Average 0.003 %
12 Month Average 0.006 %



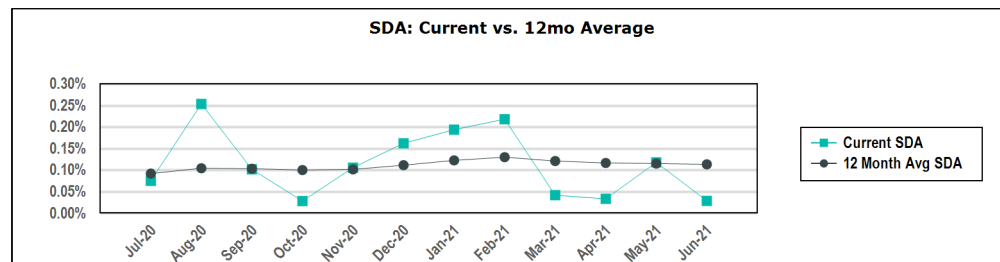
CDR

Current Month 0.018 %
3 Month Average 0.036 %
12 Month Average 0.068 %



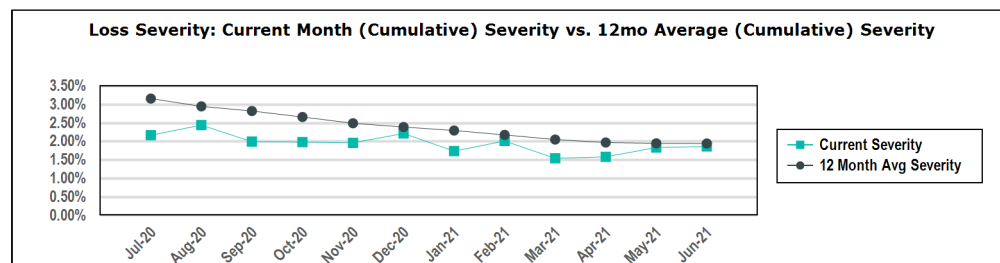
SDA

Current Month 0.029 %
3 Month Average 0.060 %
12 Month Average 0.114 %



Loss Severity

Current Month (Cumulative) 1.867 %
3 Month Average (Cumulative) 1.764 %
12 Month Average (Cumulative) 1.948 %



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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Credit-Linked Notes

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Prepayment Rates

Summary

SMM

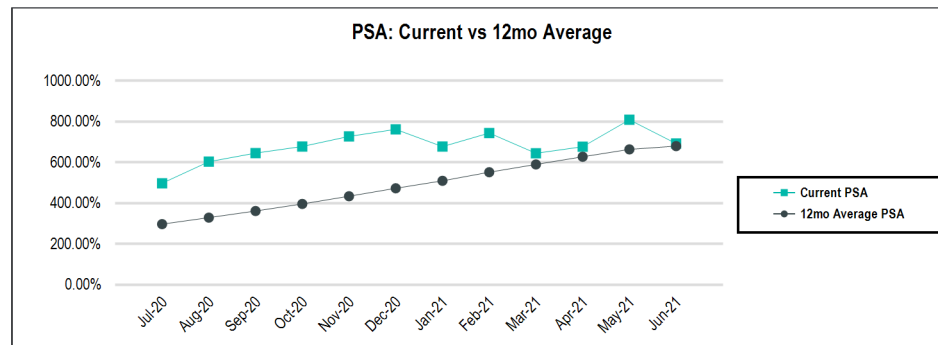
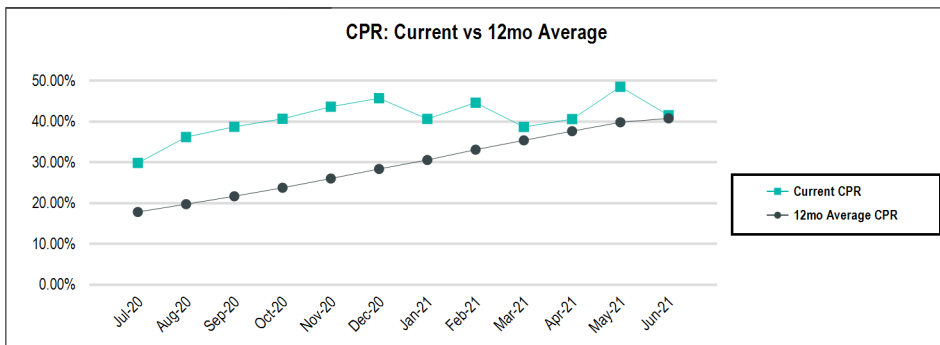
Current Month	4.378 %
3 Month Average	4.672 %
12 Month Average	4.298 %

CPR

Current Month	41.561 %
3 Month Average	43.579 %
12 Month Average	40.809 %

PSA

Current Month	692.687 %
3 Month Average	726.324 %
12 Month Average	680.156 %



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
186	32,488,764.86

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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

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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.