

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
 19-Dec-2022 2:38:43 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		11/30/2022	0.00000 %	8,782,111,355.10	0.00	81,538,843.29	0.00	8,700,572,511.82	81,538,843.29	0.00
2M-1	30711XGK4	12/23/2022	5.16614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	12/23/2022	7.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	12/23/2022	7.66614 %	45,491,408.26	179,897.23	1,172,038.76	0.00	25,227,737.90	1,351,935.99	0.00
2M-BH		11/30/2022	0.00000 %	125,473,787.22	0.00	6,418,094.99	0.00	138,147,323.84	6,418,094.99	0.00
2M-2C	30711XGN8	12/23/2022	7.66614 %	69,162,213.63	273,504.19	0.00	0.00	40,136,523.85	273,504.19	0.00
2M-CH		11/30/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	12/23/2022	7.66614 %	114,653,621.89	453,401.42	1,172,038.76	0.00	65,364,261.75	1,625,440.18	0.00
2M-2H		11/30/2022	0.00000 %	316,236,596.59	0.00	6,418,094.99	0.00	357,935,816.85	6,418,094.99	0.00
2B-1	30711XGQ1	12/23/2022	9.51614 %	189,945,000.00	1,606,705.08	0.00	0.00	189,945,000.00	1,606,705.08	0.00
2B-1H		11/30/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		11/30/2022	0.00000 %	199,375,908.10	0.00	0.00	239,842.17	199,136,065.93	0.00	806,259.07
2A-I1	30711XGR9	12/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	12/23/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	12/23/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	12/23/2022	1.30000 %	0.00	30,506.41	0.00	0.00	0.00	30,506.41	0.00
2B-I2	30711XHA5	12/23/2022	1.80000 %	0.00	42,239.64	0.00	0.00	0.00	42,239.64	0.00
2B-I3	30711XHB3	12/23/2022	2.30000 %	0.00	53,972.88	0.00	0.00	0.00	53,972.88	0.00
2B-I4	30711XHC1	12/23/2022	2.80000 %	0.00	65,706.11	0.00	0.00	0.00	65,706.11	0.00
2C-I1	30711XHH0	12/23/2022	1.30000 %	0.00	46,379.98	0.00	0.00	0.00	46,379.98	0.00
2C-I2	30711XHJ6	12/23/2022	1.80000 %	0.00	64,218.44	0.00	0.00	0.00	64,218.44	0.00
2C-I3	30711XHK3	12/23/2022	2.30000 %	0.00	82,056.89	0.00	0.00	0.00	82,056.89	0.00
2C-I4	30711XHL1	12/23/2022	2.80000 %	0.00	99,895.35	0.00	0.00	0.00	99,895.35	0.00
2E-A1	30711XGV0	12/23/2022	6.36614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	12/23/2022	5.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	12/23/2022	5.36614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	12/23/2022	4.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	12/23/2022	6.36614 %	45,491,408.26	149,390.82	1,172,038.76	0.00	25,227,737.90	1,321,429.58	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
 19-Dec-2022 2:38:44 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
2E-B2	30711XHE7	12/23/2022	5.86614 %	45,491,408.26	137,657.59	1,172,038.76	0.00	25,227,737.90	1,309,696.35	0.00
2E-B3	30711XHF4	12/23/2022	5.36614 %	45,491,408.26	125,924.35	1,172,038.76	0.00	25,227,737.90	1,297,963.11	0.00
2E-B4	30711XHG2	12/23/2022	4.86614 %	45,491,408.26	114,191.12	1,172,038.76	0.00	25,227,737.90	1,286,229.88	0.00
2E-C1	30711XHM9	12/23/2022	6.36614 %	69,162,213.63	227,124.20	0.00	0.00	40,136,523.85	227,124.20	0.00
2E-C2	30711XHN7	12/23/2022	5.86614 %	69,162,213.63	209,285.75	0.00	0.00	40,136,523.85	209,285.75	0.00
2E-C3	30711XHP2	12/23/2022	5.36614 %	69,162,213.63	191,447.29	0.00	0.00	40,136,523.85	191,447.29	0.00
2E-C4	30711XHQ0	12/23/2022	4.86614 %	69,162,213.63	173,608.84	0.00	0.00	40,136,523.85	173,608.84	0.00
2E-D1	30711XHR8	12/23/2022	6.36614 %	45,491,408.26	149,390.82	1,172,038.76	0.00	25,227,737.90	1,321,429.58	0.00
2E-D2	30711XHS6	12/23/2022	5.86614 %	45,491,408.26	137,657.59	1,172,038.76	0.00	25,227,737.90	1,309,696.35	0.00
2E-D3	30711XHT4	12/23/2022	5.36614 %	45,491,408.26	125,924.35	1,172,038.76	0.00	25,227,737.90	1,297,963.11	0.00
2E-D4	30711XHU1	12/23/2022	4.86614 %	45,491,408.26	114,191.12	1,172,038.76	0.00	25,227,737.90	1,286,229.88	0.00
2E-D5	30711XHV9	12/23/2022	7.66614 %	45,491,408.26	179,897.23	1,172,038.76	0.00	25,227,737.90	1,351,935.99	0.00
2E-F1	30711XHW7	12/23/2022	6.36614 %	114,653,621.89	376,515.03	1,172,038.76	0.00	65,364,261.75	1,548,553.79	0.01
2E-F2	30711XHX5	12/23/2022	5.86614 %	114,653,621.89	346,943.34	1,172,038.76	0.00	65,364,261.75	1,518,982.10	0.01
2E-F3	30711XHY3	12/23/2022	5.36614 %	114,653,621.89	317,371.65	1,172,038.76	0.00	65,364,261.75	1,489,410.41	0.01
2E-F4	30711XHZ0	12/23/2022	4.86614 %	114,653,621.89	287,799.96	1,172,038.76	0.00	65,364,261.75	1,459,838.72	0.01
2E-F5	30711XJA3	12/23/2022	7.66614 %	114,653,621.89	453,401.42	1,172,038.76	0.00	65,364,261.75	1,625,440.18	0.01
2X-1	30711XJB1	12/23/2022	1.30000 %	0.00	30,506.41	0.00	0.00	0.00	30,506.41	0.00
2X-2	30711XJC9	12/23/2022	1.80000 %	0.00	42,239.64	0.00	0.00	0.00	42,239.64	0.00
2X-3	30711XJD7	12/23/2022	2.30000 %	0.00	53,972.88	0.00	0.00	0.00	53,972.88	0.00
2X-4	30711XJE5	12/23/2022	2.80000 %	0.00	65,706.11	0.00	0.00	0.00	65,706.11	0.00
2Y-1	30711XJF2	12/23/2022	1.30000 %	0.00	76,886.39	0.00	0.00	0.00	76,886.39	0.00
2Y-2	30711XJG0	12/23/2022	1.80000 %	0.00	106,458.08	0.00	0.00	0.00	106,458.08	0.00
2Y-3	30711XJH8	12/23/2022	2.30000 %	0.00	136,029.77	0.00	0.00	0.00	136,029.77	0.00
2Y-4	30711XJJ4	12/23/2022	2.80000 %	0.00	165,601.46	0.00	0.00	0.00	165,601.46	0.00
Totals				11,302,549,663.47	7,493,606.83	113,127,653.43	239,842.17	10,660,668,111.34	120,621,260.26	806,259.12

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
19-Dec-2022 2:38:44 PM

NOTE: Ending Balances for 2M-2/2M-2H were adjusted in the amount of \$48,117,321.38 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
 19-Dec-2022 2:38:44 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	8,782,111,355.10	19,156,777.17	62,382,066.12	0.00	0.00	81,538,843.29	8,700,572,511.82	0.22664277	81,538,843.29
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	219,788,498.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	43,224,036.29	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.58365067	1,172,038.76
2M-BH	236,695,218.71	125,473,787.22	1,531,324.99	4,886,770.00	0.00	0.00	6,418,094.99	138,147,323.84	0.58365067	6,418,094.99
2M-2C	40,136,523.85	69,162,213.63	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2M-CH	219,788,498.15	190,762,809.37	0.00	0.00	0.00	0.00	0.00	219,788,499.15	1.00000000	0.00
2M-2	123,497,084.00	114,653,621.89	279,642.52	892,396.24	0.00	0.00	1,172,038.76	65,364,261.75	0.52927777	1,172,038.76
2M-2H	676,272,216.00	316,236,596.59	1,531,324.99	4,886,770.00	0.00	0.00	6,418,094.99	357,935,816.85	0.52927772	6,418,094.99
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	199,375,908.10	0.00	0.00	0.00	239,842.17	239,842.17	199,136,065.93	0.99596754	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	43,224,036.29	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.58365067	1,172,038.76
2E-B2	43,224,036.29	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.58365067	1,172,038.76
2E-B3	43,224,036.29	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.58365067	1,172,038.76

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
19-Dec-2022 2:38:45 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
2E-B4	43,224,036.29	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.58365067	1,172,038.76
2E-C1	40,136,523.85	69,162,213.63	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C2	40,136,523.85	69,162,213.63	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C3	40,136,523.85	69,162,213.63	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C4	40,136,523.85	69,162,213.63	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-D1	83,360,560.15	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.30263398	1,172,038.76
2E-D2	83,360,560.15	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.30263398	1,172,038.76
2E-D3	83,360,560.15	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.30263398	1,172,038.76
2E-D4	83,360,560.15	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.30263398	1,172,038.76
2E-D5	83,360,560.15	45,491,408.26	279,642.52	892,396.24	0.00	0.00	1,172,038.76	25,227,737.90	0.30263398	1,172,038.76
2E-F1	83,360,560.15	114,653,621.89	279,642.52	892,396.24	0.00	0.00	1,172,038.76	65,364,261.75	0.78411495	1,172,038.76
2E-F2	83,360,560.15	114,653,621.89	279,642.52	892,396.24	0.00	0.00	1,172,038.76	65,364,261.75	0.78411495	1,172,038.76
2E-F3	83,360,560.15	114,653,621.89	279,642.52	892,396.24	0.00	0.00	1,172,038.76	65,364,261.75	0.78411495	1,172,038.76
2E-F4	83,360,560.15	114,653,621.89	279,642.52	892,396.24	0.00	0.00	1,172,038.76	65,364,261.75	0.78411495	1,172,038.76
2E-F5	83,360,560.15	114,653,621.89	279,642.52	892,396.24	0.00	0.00	1,172,038.76	65,364,261.75	0.78411495	1,172,038.76
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,115,828,225.46	11,302,549,663.47	26,693,707.47	86,433,945.96	0.00	239,842.17	113,367,495.60	10,660,668,111.34	0.25312735	113,127,653.43

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
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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	228.76678722	0.49901831	1.62500158	0.00000000	0.00000000	2.12401989	226.64276733	0.22664277	2.12401989
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	1052.45627583	6.46960682	20.64583312	0.00000000	0.00000000	27.11543994	583.65067368	0.58365067	27.11543994
2M-BH	236,695,218.71	530.10697852	6.46960677	20.64583318	0.00000000	0.00000000	27.11543995	583.65067361	0.58365067	27.11543995
2M-2C	40,136,523.85	1723.17398209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	219,788,498.15	867.93809037	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.0000455	1.00000000	0.00000000
2M-2	123,497,084.00	928.39132858	2.26436537	7.22605110	0.00000000	0.00000000	9.49041647	529.27777428	0.52927777	9.49041647
2M-2H	676,272,216.00	467.61731313	2.26436183	7.22603988	0.00000000	0.00000000	9.49040170	529.27772039	0.52927772	9.49040170
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	997.16709856	0.00000000	0.00000000	0.00000000	1.19955677	1.19955677	995.96754179	0.99596754	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	1052.45627583	6.46960682	20.64583312	0.00000000	0.00000000	27.11543994	583.65067368	0.58365067	27.11543994
2E-B2	43,224,036.29	1052.45627583	6.46960682	20.64583312	0.00000000	0.00000000	27.11543994	583.65067368	0.58365067	27.11543994
2E-B3	43,224,036.29	1052.45627583	6.46960682	20.64583312	0.00000000	0.00000000	27.11543994	583.65067368	0.58365067	27.11543994

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
19-Dec-2022 2:38:45 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	43,224,036.29	1052.45627583	6.46960682	20.64583312	0.00000000	0.00000000	27.11543994	583.65067368	0.58365067	27.11543994
2E-C1	40,136,523.85	1723.17398209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	40,136,523.85	1723.17398209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	40,136,523.85	1723.17398209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	40,136,523.85	1723.17398209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	83,360,560.15	545.71860096	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	302.63397768	0.30263398	14.05987145
2E-D2	83,360,560.15	545.71860096	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	302.63397768	0.30263398	14.05987145
2E-D3	83,360,560.15	545.71860096	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	302.63397768	0.30263398	14.05987145
2E-D4	83,360,560.15	545.71860096	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	302.63397768	0.30263398	14.05987145
2E-D5	83,360,560.15	545.71860096	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	302.63397768	0.30263398	14.05987145
2E-F1	83,360,560.15	1375.39409145	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	784.11495355	0.78411495	14.05987145
2E-F2	83,360,560.15	1375.39409145	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	784.11495355	0.78411495	14.05987145
2E-F3	83,360,560.15	1375.39409145	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	784.11495355	0.78411495	14.05987145
2E-F4	83,360,560.15	1375.39409145	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	784.11495355	0.78411495	14.05987145
2E-F5	83,360,560.15	1375.39409145	3.35461421	10.70525724	0.00000000	0.00000000	14.05987145	784.11495355	0.78411495	14.05987145
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-Dec-2022
 19-Dec-2022 2:38:46 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 %	8,782,111,355.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,700,572,511.82
2M-1	N/A	N/A	5.16614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	11/25/22 - 12/26/22	32	7.66614 %	45,491,408.26	179,897.23	0.00	0.00	0.00	0.00	179,897.23	0.00	25,227,737.90
2M-BH	N/A	N/A	0.00000 %	125,473,787.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	138,147,323.84
2M-2C	11/25/22 - 12/26/22	32	7.66614 %	69,162,213.63	273,504.19	0.00	0.00	0.00	0.00	273,504.19	0.00	40,136,523.85
2M-CH	N/A	N/A	0.00000 %	190,762,809.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,788,499.15
2M-2	11/25/22 - 12/26/22	32	7.66614 %	114,653,621.89	453,401.42	0.00	0.00	0.00	0.00	453,401.42	0.00	65,364,261.75
2M-2H	N/A	N/A	0.00000 %	316,236,596.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	357,935,816.85
2B-1	11/25/22 - 12/26/22	32	9.51614 %	189,945,000.00	1,606,705.08	0.00	0.00	0.00	0.00	1,606,705.08	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 %	199,375,908.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,136,065.93
2A-I1	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	11/25/22 - 12/26/22	32	1.30000 %	26,399,776.66	30,506.41	0.00	0.00	0.00	0.00	30,506.41	0.00	25,227,737.90
2B-I2	11/25/22 - 12/26/22	32	1.80000 %	26,399,776.66	42,239.64	0.00	0.00	0.00	0.00	42,239.64	0.00	25,227,737.90
2B-I3	11/25/22 - 12/26/22	32	2.30000 %	26,399,776.66	53,972.88	0.00	0.00	0.00	0.00	53,972.88	0.00	25,227,737.90
2B-I4	11/25/22 - 12/26/22	32	2.80000 %	26,399,776.66	65,706.11	0.00	0.00	0.00	0.00	65,706.11	0.00	25,227,737.90
2C-I1	11/25/22 - 12/26/22	32	1.30000 %	40,136,523.85	46,379.98	0.00	0.00	0.00	0.00	46,379.98	0.00	40,136,523.85
2C-I2	11/25/22 - 12/26/22	32	1.80000 %	40,136,523.85	64,218.44	0.00	0.00	0.00	0.00	64,218.44	0.00	40,136,523.85
2C-I3	11/25/22 - 12/26/22	32	2.30000 %	40,136,523.85	82,056.89	0.00	0.00	0.00	0.00	82,056.89	0.00	40,136,523.85
2C-I4	11/25/22 - 12/26/22	32	2.80000 %	40,136,523.85	99,895.35	0.00	0.00	0.00	0.00	99,895.35	0.00	40,136,523.85
2E-A1	N/A	N/A	6.36614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.36614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.86614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/22 - 12/26/22	32	6.36614 %	45,491,408.26	149,390.82	0.00	0.00	0.00	0.00	149,390.82	0.00	25,227,737.90
2E-B2	11/25/22 - 12/26/22	32	5.86614 %	45,491,408.26	137,657.59	0.00	0.00	0.00	0.00	137,657.59	0.00	25,227,737.90

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
 19-Dec-2022 2:38:46 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	11/25/22 - 12/26/22	32	5.36614 %	45,491,408.26	125,924.35	0.00	0.00	0.00	0.00	125,924.35	0.00	25,227,737.90
2E-B4	11/25/22 - 12/26/22	32	4.86614 %	45,491,408.26	114,191.12	0.00	0.00	0.00	0.00	114,191.12	0.00	25,227,737.90
2E-C1	11/25/22 - 12/26/22	32	6.36614 %	69,162,213.63	227,124.20	0.00	0.00	0.00	0.00	227,124.20	0.00	40,136,523.85
2E-C2	11/25/22 - 12/26/22	32	5.86614 %	69,162,213.63	209,285.75	0.00	0.00	0.00	0.00	209,285.75	0.00	40,136,523.85
2E-C3	11/25/22 - 12/26/22	32	5.36614 %	69,162,213.63	191,447.29	0.00	0.00	0.00	0.00	191,447.29	0.00	40,136,523.85
2E-C4	11/25/22 - 12/26/22	32	4.86614 %	69,162,213.63	173,608.84	0.00	0.00	0.00	0.00	173,608.84	0.00	40,136,523.85
2E-D1	11/25/22 - 12/26/22	32	6.36614 %	45,491,408.26	149,390.82	0.00	0.00	0.00	0.00	149,390.82	0.00	25,227,737.90
2E-D2	11/25/22 - 12/26/22	32	5.86614 %	45,491,408.26	137,657.59	0.00	0.00	0.00	0.00	137,657.59	0.00	25,227,737.90
2E-D3	11/25/22 - 12/26/22	32	5.36614 %	45,491,408.26	125,924.35	0.00	0.00	0.00	0.00	125,924.35	0.00	25,227,737.90
2E-D4	11/25/22 - 12/26/22	32	4.86614 %	45,491,408.26	114,191.12	0.00	0.00	0.00	0.00	114,191.12	0.00	25,227,737.90
2E-D5	11/25/22 - 12/26/22	32	7.66614 %	45,491,408.26	179,897.23	0.00	0.00	0.00	0.00	179,897.23	0.00	25,227,737.90
2E-F1	11/25/22 - 12/26/22	32	6.36614 %	114,653,621.89	376,515.03	0.00	0.00	0.00	0.00	376,515.03	0.00	65,364,261.75
2E-F2	11/25/22 - 12/26/22	32	5.86614 %	114,653,621.89	346,943.34	0.00	0.00	0.00	0.00	346,943.34	0.00	65,364,261.75
2E-F3	11/25/22 - 12/26/22	32	5.36614 %	114,653,621.89	317,371.65	0.00	0.00	0.00	0.00	317,371.65	0.00	65,364,261.75
2E-F4	11/25/22 - 12/26/22	32	4.86614 %	114,653,621.89	287,799.96	0.00	0.00	0.00	0.00	287,799.96	0.00	65,364,261.75
2E-F5	11/25/22 - 12/26/22	32	7.66614 %	114,653,621.89	453,401.42	0.00	0.00	0.00	0.00	453,401.42	0.00	65,364,261.75
2X-1	11/25/22 - 12/26/22	32	1.30000 %	26,399,776.66	30,506.41	0.00	0.00	0.00	0.00	30,506.41	0.00	25,227,737.90
2X-2	11/25/22 - 12/26/22	32	1.80000 %	26,399,776.66	42,239.64	0.00	0.00	0.00	0.00	42,239.64	0.00	25,227,737.90
2X-3	11/25/22 - 12/26/22	32	2.30000 %	26,399,776.66	53,972.88	0.00	0.00	0.00	0.00	53,972.88	0.00	25,227,737.90
2X-4	11/25/22 - 12/26/22	32	2.80000 %	26,399,776.66	65,706.11	0.00	0.00	0.00	0.00	65,706.11	0.00	25,227,737.90
2Y-1	11/25/22 - 12/26/22	32	1.30000 %	66,536,300.51	76,886.39	0.00	0.00	0.00	0.00	76,886.39	0.00	65,364,261.75
2Y-2	11/25/22 - 12/26/22	32	1.80000 %	66,536,300.51	106,458.08	0.00	0.00	0.00	0.00	106,458.08	0.00	65,364,261.75
2Y-3	11/25/22 - 12/26/22	32	2.30000 %	66,536,300.51	136,029.77	0.00	0.00	0.00	0.00	136,029.77	0.00	65,364,261.75
2Y-4	11/25/22 - 12/26/22	32	2.80000 %	66,536,300.51	165,601.46	0.00	0.00	0.00	0.00	165,601.46	0.00	65,364,261.75
Totals					7,493,606.83	0.00	0.00	0.00	0.00	7,493,606.83	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-Dec-2022
19-Dec-2022 2:38:47 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 %	228.76678722	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	226.64276733
2M-1	379,890,000.00	5.16614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	7.66614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	7.66614 %	1052.45627583	4.16197203	0.00000000	0.00000000	0.00000000	0.00000000	4.16197203	0.00000000	583.65067368
2M-BH	236,695,218.71	0.00000 %	530.10697852	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	583.65067361
2M-2C	40,136,523.85	7.66614 %	1723.17398209	6.81434673	0.00000000	0.00000000	0.00000000	0.00000000	6.81434673	0.00000000	1000.00000000
2M-CH	219,788,498.15	0.00000 %	867.93809037	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455
2M-2	123,497,084.00	7.66614 %	928.39132858	3.67135324	0.00000000	0.00000000	0.00000000	0.00000000	3.67135324	0.00000000	529.27777428
2M-2H	676,272,216.00	0.00000 %	467.61731313	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	529.27772039
2B-1	189,945,000.00	9.51614 %	1000.00000000	8.45879112	0.00000000	0.00000000	0.00000000	0.00000000	8.45879112	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 %	997.16709856	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.96754179
2A-I1	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	2.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.30000 %	610.76611362	0.70577421	0.00000000	0.00000000	0.00000000	0.00000000	0.70577421	0.00000000	583.65067368
2B-I2	0.00	1.80000 %	610.76611362	0.97722572	0.00000000	0.00000000	0.00000000	0.00000000	0.97722572	0.00000000	583.65067368
2B-I3	0.00	2.30000 %	610.76611362	1.24867746	0.00000000	0.00000000	0.00000000	0.00000000	1.24867746	0.00000000	583.65067368
2B-I4	0.00	2.80000 %	610.76611362	1.52012898	0.00000000	0.00000000	0.00000000	0.00000000	1.52012898	0.00000000	583.65067368
2C-I1	0.00	1.30000 %	1000.00000000	1.15555548	0.00000000	0.00000000	0.00000000	0.00000000	1.15555548	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444436	0.00000000	0.00000000	0.00000000	0.00000000	2.04444436	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888893	0.00000000	0.00000000	0.00000000	0.00000000	2.48888893	0.00000000	1000.00000000
2E-A1	40,136,523.85	6.36614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	5.86614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	5.36614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	40,136,523.85	4.86614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	6.36614 %	1052.45627583	3.45619782	0.00000000	0.00000000	0.00000000	0.00000000	3.45619782	0.00000000	583.65067368
2E-B2	43,224,036.29	5.86614 %	1052.45627583	3.18474631	0.00000000	0.00000000	0.00000000	0.00000000	3.18474631	0.00000000	583.65067368
2E-B3	43,224,036.29	5.36614 %	1052.45627583	2.91329456	0.00000000	0.00000000	0.00000000	0.00000000	2.91329456	0.00000000	583.65067368
2E-B4	43,224,036.29	4.86614 %	1052.45627583	2.64184305	0.00000000	0.00000000	0.00000000	0.00000000	2.64184305	0.00000000	583.65067368
2E-C1	40,136,523.85	6.36614 %	1723.17398209	5.65879100	0.00000000	0.00000000	0.00000000	0.00000000	5.65879100	0.00000000	1000.00000000
2E-C2	40,136,523.85	5.86614 %	1723.17398209	5.21434668	0.00000000	0.00000000	0.00000000	0.00000000	5.21434668	0.00000000	1000.00000000
2E-C3	40,136,523.85	5.36614 %	1723.17398209	4.76990211	0.00000000	0.00000000	0.00000000	0.00000000	4.76990211	0.00000000	1000.00000000
2E-C4	40,136,523.85	4.86614 %	1723.17398209	4.32545780	0.00000000	0.00000000	0.00000000	0.00000000	4.32545780	0.00000000	1000.00000000
2E-D1	83,360,560.15	6.36614 %	545.71860096	1.79210432	0.00000000	0.00000000	0.00000000	0.00000000	1.79210432	0.00000000	302.63397768
2E-D2	83,360,560.15	5.86614 %	545.71860096	1.65135155	0.00000000	0.00000000	0.00000000	0.00000000	1.65135155	0.00000000	302.63397768
2E-D3	83,360,560.15	5.36614 %	545.71860096	1.51059865	0.00000000	0.00000000	0.00000000	0.00000000	1.51059865	0.00000000	302.63397768
2E-D4	83,360,560.15	4.86614 %	545.71860096	1.36984588	0.00000000	0.00000000	0.00000000	0.00000000	1.36984588	0.00000000	302.63397768
2E-D5	83,360,560.15	7.66614 %	545.71860096	2.15806167	0.00000000	0.00000000	0.00000000	0.00000000	2.15806167	0.00000000	302.63397768
2E-F1	83,360,560.15	6.36614 %	1375.39409145	4.51670465	0.00000000	0.00000000	0.00000000	0.00000000	4.51670465	0.00000000	784.11495355
2E-F2	83,360,560.15	5.86614 %	1375.39409145	4.16196028	0.00000000	0.00000000	0.00000000	0.00000000	4.16196028	0.00000000	784.11495355
2E-F3	83,360,560.15	5.36614 %	1375.39409145	3.80721590	0.00000000	0.00000000	0.00000000	0.00000000	3.80721590	0.00000000	784.11495355
2E-F4	83,360,560.15	4.86614 %	1375.39409145	3.45247152	0.00000000	0.00000000	0.00000000	0.00000000	3.45247152	0.00000000	784.11495355
2E-F5	83,360,560.15	7.66614 %	1375.39409145	5.43903999	0.00000000	0.00000000	0.00000000	0.00000000	5.43903999	0.00000000	784.11495355
2X-1	0.00	1.30000 %	316.69384914	0.36595735	0.00000000	0.00000000	0.00000000	0.00000000	0.36595735	0.00000000	302.63397768
2X-2	0.00	1.80000 %	316.69384914	0.50671013	0.00000000	0.00000000	0.00000000	0.00000000	0.50671013	0.00000000	302.63397768
2X-3	0.00	2.30000 %	316.69384914	0.64746302	0.00000000	0.00000000	0.00000000	0.00000000	0.64746302	0.00000000	302.63397768
2X-4	0.00	2.80000 %	316.69384914	0.78821579	0.00000000	0.00000000	0.00000000	0.00000000	0.78821579	0.00000000	302.63397768
2Y-1	0.00	1.30000 %	798.17482500	0.92233533	0.00000000	0.00000000	0.00000000	0.00000000	0.92233533	0.00000000	784.11495355
2Y-2	0.00	1.80000 %	798.17482500	1.27707971	0.00000000	0.00000000	0.00000000	0.00000000	1.27707971	0.00000000	784.11495355
2Y-3	0.00	2.30000 %	798.17482500	1.63182409	0.00000000	0.00000000	0.00000000	0.00000000	1.63182409	0.00000000	784.11495355
2Y-4	0.00	2.80000 %	798.17482500	1.98656846	0.00000000	0.00000000	0.00000000	0.00000000	1.98656846	0.00000000	784.11495355

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,491,154.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(239,842.17)
Total Deposits	3,251,311.92
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,232,145.26
Total Withdrawals (Pool Distribution Amount)	3,251,311.92
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	89,368,819.21
Total Principal Reduction Cumulative	30,465,514,002.33
Scheduled Principal Current	20,967,744.68
Scheduled Principal Cumulative	3,161,718,490.36
Unscheduled Principal Current	68,161,232.36
Unscheduled Principal Cumulative	27,302,989,252.10
Senior Reduction Amount	81,538,843.29
Subordinate Reduction Amount	7,590,133.75
Calculated Tranche Write-down Amount	239,842.17
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	109,922.89
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	20,569.89
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	53898
Period Reference Pool Removal Loan Count	382
Period Ending Loan Count	53516
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,522,950,987.44
Period PIF Loan Count Current	376
PIF Loan Count Cumulative	116686
Period PIF Loan UPB Current	62,579,545.11
PIF Loan UPB Cumulative	26,614,134,198.93
Period Partial Prepayment Amount	4,537,099.50
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	187
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,727,033.61
Credit Event Amount Current	1,488,729.78
Credit Event Amount Cumulative	50,523,295.18
Total Active Modified Loan Count	1183
Total Active Modified Loan UPB	284,065,231.12
Libor Rate	4.016140%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.363079%
Subordinate Percentage	8.636921%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.640000 %	8.640000 %
2M-1	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-1H	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-2A	0.00	0.00	2.350000 %	8.640000 %	8.640000 %
2M-2B	0.00	0.00	1.650000 %	6.860000 %	6.920000 %
2M-2C	0.00	0.00	1.000000 %	4.150000 %	4.190000 %
2M-2	0.00	0.00	1.000000 %	4.150000 %	4.190000 %
2M-2H	0.00	0.00	1.000000 %	4.150000 %	4.190000 %
2B-1	0.00	0.00	0.500000 %	2.070000 %	2.090000 %
2B-1H	0.00	0.00	0.500000 %	2.070000 %	2.090000 %
2B-2H	239,842.17	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	691	131,441,659.71	1.291203 %	1.380262 %
60 Days	199	35,409,766.50	0.371851 %	0.371836 %
90 Days	80	15,587,826.06	0.149488 %	0.163687 %
120 Days	58	11,253,047.15	0.108379 %	0.118168 %
150 Days	41	7,761,216.74	0.076613 %	0.081500 %
180+ Days	400	85,646,746.67	0.747440 %	0.899372 %
Totals	1469	287,100,262.83	2.744973 %	3.014825 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	607	156,469,959.11	109,922.89	0.070252

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	290,573.00	423.75	0.145833
Summary	0039434459	272,697.49	433.33	0.158905
Summary	0039434607	452,180.75	471.02	0.104166
Summary	0039434774	305,318.67	159.02	0.052083
Summary	0039435537	164,213.91	80.79	0.049198
Summary	0039435747	77,532.18	113.07	0.145836
Summary	0039435787	365,592.83	301.61	0.082499
Summary	0039435811	370,214.28	132.19	0.035706
Summary	0039436085	312,352.00	260.29	0.083332
Summary	0039436178	160,971.05	50.30	0.031248
Summary	0039436230	306,371.75	351.05	0.114583
Summary	0039436332	340,335.97	319.06	0.093749
Summary	0039436726	280,390.69	33.91	0.012094
Summary	0039437058	589,357.23	577.08	0.097917
Summary	0039437085	230,577.16	96.07	0.041665
Summary	0039437405	356,972.89	334.66	0.093749
Summary	0039437411	317,099.95	363.34	0.114582
Summary	0039437472	398,164.66	23.06	0.005792
Summary	0039438105	337,249.35	316.17	0.093750
Summary	0039438108	309,953.33	322.87	0.104167
Summary	0039438352	353,136.23	574.76	0.162759
Summary	0039438507	271,340.82	282.65	0.104168
Summary	0039438666	284,410.34	325.89	0.114584
Summary	0039438883	282,340.62	294.10	0.104165
Summary	0039438931	201,704.22	210.11	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439393	111,998.73	21.67	0.019348
Summary	0039439686	226,170.27	94.24	0.041668
Summary	0039439714	343,664.68	214.79	0.062500
Summary	0039439716	165,517.07	68.97	0.041669
Summary	0039439889	388,438.65	202.31	0.052083
Summary	0039439923	304,917.49	444.67	0.145833
Summary	0039439937	331,513.46	414.39	0.124999
Summary	0039440034	459,215.69	91.74	0.019978
Summary	0039440469	157,855.04	147.99	0.093751
Summary	0039442509	155,991.72	48.75	0.031252
Summary	0039442950	195,991.70	122.49	0.062498
Summary	0039442971	374,941.83	156.23	0.041668
Summary	0039443038	293,297.14	244.41	0.083332
Summary	0039443045	247,190.13	231.74	0.093750
Summary	0039443073	140,574.41	73.22	0.052086
Summary	0039443320	391,158.52	17.49	0.004471
Summary	0039443529	205,115.39	25.20	0.012286
Summary	0039443869	409,520.03	682.53	0.166666
Summary	0039443872	142,706.77	64.31	0.045064
Summary	0039444135	123,629.27	103.02	0.083330
Summary	0039444673	392,501.74	490.63	0.125001
Summary	0039444679	230,108.97	115.10	0.050020
Summary	0039444760	456,123.18	174.02	0.038152
Summary	0039445386	230,282.15	119.28	0.051797
Summary	0039445480	92,068.10	38.36	0.041665
Summary	0039445539	255,962.43	127.96	0.049992
Summary	0039445692	209,460.86	283.64	0.135414
Summary	0039446587	171,052.19	196.00	0.114585
Summary	0039446758	155,984.81	57.46	0.036837
Summary	0039447560	214,539.43	156.44	0.072919
Summary	0039447806	116,579.51	97.15	0.083334
Summary	0039448174	466,107.56	485.53	0.104167
Summary	0039448409	158,996.88	51.88	0.032630
Summary	0039448816	365,354.67	152.23	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449195	378,484.60	318.63	0.084186
Summary	0039449264	394,200.24	117.26	0.029746
Summary	0039449680	262,207.59	245.82	0.093750
Summary	0039450238	68,459.56	99.84	0.145838
Summary	0039450504	441,471.73	597.83	0.135418
Summary	0039450518	357,606.59	372.51	0.104168
Summary	0039450531	231,104.18	119.06	0.051518
Summary	0039450645	133,147.33	102.63	0.077080
Summary	0039450838	268,618.07	223.85	0.083334
Summary	0039450957	264,368.21	434.95	0.164524
Summary	0039450977	365,740.50	571.47	0.156250
Summary	0039451066	180,602.90	206.94	0.114583
Summary	0039451257	288,069.57	240.06	0.083334
Summary	0039451467	255,802.46	86.43	0.033788
Summary	0039451508	223,320.94	255.89	0.114584
Summary	0039452485	166,624.16	52.07	0.031250
Summary	0039452496	168,180.06	363.52	0.216149
Summary	0039452575	136,873.76	114.06	0.083332
Summary	0039452930	87,183.93	136.22	0.156244
Summary	0039453039	425,991.37	443.74	0.104166
Summary	0039453085	311,774.29	324.76	0.104165
Summary	0039453307	242,716.50	227.55	0.093751
Summary	0039453736	442,651.68	414.99	0.093751
Summary	0039454201	217,441.72	181.20	0.083333
Summary	0039454204	281,287.30	73.58	0.026158
Summary	0039454370	180,692.45	207.04	0.114581
Summary	0039454940	157,907.78	32.90	0.020835
Summary	0039455066	187,427.50	97.62	0.052084
Summary	0039455809	142,583.99	148.52	0.104163
Summary	0039456995	309,138.22	73.06	0.023633
Summary	0039457780	213,244.99	133.28	0.062501
Summary	0039457825	356,254.80	435.07	0.122123
Summary	0039458024	186,531.63	136.01	0.072915
Summary	0039458344	214,651.09	156.52	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039459032	276,458.21	115.19	0.041666
Summary	0039459399	116,079.85	48.37	0.041670
Summary	0039459748	303,514.10	379.39	0.124999
Summary	0039459941	518,678.73	324.17	0.062499
Summary	0039459991	484,117.95	425.62	0.087917
Summary	0039460027	127,873.46	119.88	0.093749
Summary	0039460091	130,002.98	49.13	0.037791
Summary	0039460094	122,493.41	133.21	0.108749
Summary	0039460702	180,849.21	96.77	0.053509
Summary	0039460722	362,897.23	337.19	0.092916
Summary	0039460755	355,642.12	407.51	0.114584
Summary	0039460795	259,388.71	243.18	0.093751
Summary	0039460898	86,689.88	108.36	0.124997
Summary	0039461345	303,175.98	19.42	0.006406
Summary	0039461514	323,137.57	235.62	0.072916
Summary	0039461954	178,124.59	202.70	0.113797
Summary	0039462078	315,382.49	328.52	0.104166
Summary	0039462130	290,056.25	181.29	0.062502
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	607,951.07	886.60	0.145834
Summary	0039462997	309,357.36	225.57	0.072916
Summary	0039463115	224,991.92	209.05	0.092914
Summary	0039463250	289,971.92	76.58	0.026409
Summary	0039463441	491,795.16	354.50	0.072083
Summary	0039463465	76,754.71	71.96	0.093753
Summary	0039463507	351,944.78	183.30	0.052082
Summary	0039463537	280,406.16	175.25	0.062499
Summary	0039463797	299,899.99	45.13	0.015048
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	319,680.62	366.30	0.114583
Summary	0039464076	251,280.58	323.60	0.128780
Summary	0039464144	519,592.72	456.81	0.087917
Summary	0039464408	178,539.29	2.60	0.001456
Summary	0039464466	335,711.07	384.67	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039465118	544,290.65	623.67	0.114584
Summary	0039465259	37,680.89	11.41	0.030281
Summary	0039466169	404,032.35	43.46	0.010757
Summary	0039466229	243,969.70	36.22	0.014846
Summary	0039466352	233,059.48	315.60	0.135416
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	82,709.95	23.93	0.028932
Summary	0039466796	271,637.74	4.84	0.001782
Summary	0039466895	203,374.43	148.29	0.072915
Summary	0039467000	67,893.74	84.87	0.125004
Summary	0039467496	85,772.85	107.22	0.125005
Summary	0039468562	339,379.62	388.87	0.114583
Summary	0039468579	280,343.58	175.06	0.062445
Summary	0039468684	168,528.03	35.11	0.020833
Summary	0039468895	454,111.01	567.64	0.125000
Summary	0039469171	291,584.16	38.04	0.013046
Summary	0039469284	167,027.27	133.30	0.079807
Summary	0039469394	203,531.99	339.22	0.166667
Summary	0039470160	237,969.63	123.94	0.052082
Summary	0039470224	40,286.47	58.75	0.145831
Summary	0039470269	238,062.80	322.38	0.135418
Summary	0039470322	378,755.64	473.44	0.124999
Summary	0039470572	159,629.25	83.14	0.052083
Summary	0039470607	342,402.52	107.00	0.031250
Summary	0039471363	69,988.12	87.49	0.125007
Summary	0039471507	145,439.35	137.19	0.094328
Summary	0039471913	110,862.91	2.54	0.002291
Summary	0039472036	211,662.60	11.93	0.005636
Summary	0039472237	139,150.33	144.95	0.104168
Summary	0039472338	176,643.83	36.80	0.020833
Summary	0039472513	182,071.90	37.93	0.020832
Summary	0039472886	284,318.51	73.04	0.025689
Summary	0039473264	306,800.25	178.80	0.058279
Summary	0039473433	114,076.30	47.53	0.041665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039473654	218,110.39	408.96	0.187501
Summary	0039473924	136,897.05	32.75	0.023923
Summary	0039474060	388,785.41	283.01	0.072793
Summary	0039474488	403,776.71	420.60	0.104166
Summary	0039474664	326,592.08	374.22	0.114583
Summary	0039474760	288,772.53	67.66	0.023430
Summary	0039475372	180,176.49	31.02	0.017216
Summary	0039475552	219,668.27	204.11	0.092917
Summary	0039476236	251,670.08	235.94	0.093750
Summary	0039477120	229,946.99	191.62	0.083332
Summary	0039477289	210,809.49	197.63	0.093748
Summary	0039478499	370,914.21	39.66	0.010692
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	396,200.38	106.14	0.026789
Summary	0039479461	293,892.52	77.48	0.026363
Summary	0039479526	88,818.17	12.75	0.014355
Summary	0039479790	447,835.98	515.40	0.115087
Summary	0039480159	256,588.09	213.82	0.083332
Summary	0039480389	102,261.98	106.52	0.104164
Summary	0039480392	44,952.34	34.12	0.075903
Summary	0039480479	130,654.13	258.59	0.197919
Summary	0039480749	281,111.02	74.23	0.026406
Summary	0039480766	258,086.43	298.02	0.115473
Summary	0039480859	287,677.93	281.68	0.097915
Summary	0039481069	220,302.62	204.70	0.092918
Summary	0039481405	404,888.39	590.46	0.145833
Summary	0039481932	118,188.01	61.56	0.052087
Summary	0039481979	117,105.00	89.70	0.076598
Summary	0039482253	121,879.54	4.91	0.004029
Summary	0039482714	150,551.28	250.92	0.166667
Summary	0039482734	90,465.84	141.35	0.156247
Summary	0039483118	227,758.42	142.35	0.062500
Summary	0039483311	142,701.83	68.06	0.047694
Summary	0039483449	223,158.38	46.49	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039484057	243,992.74	112.14	0.045960
Summary	0039484871	215,396.61	201.93	0.093748
Summary	0039486505	267,624.48	223.02	0.083333
Summary	0039486591	103,141.81	22.31	0.021630
Summary	0039486597	274,856.13	171.79	0.062502
Summary	0039486640	177,352.76	277.11	0.156248
Summary	0039487146	307,750.62	160.29	0.052084
Summary	0039487291	321,295.79	502.02	0.156249
Summary	0039487313	169,006.86	88.02	0.052081
Summary	0039488528	263,427.55	329.28	0.124998
Summary	0039488666	210,259.79	87.61	0.041668
Summary	0039488892	205,744.05	192.89	0.093752
Summary	0039490080	407,963.21	477.51	0.117047
Summary	0039490173	303,995.51	124.30	0.040889
Summary	0039490289	139,485.74	203.42	0.145836
Summary	0039490983	177,038.60	184.42	0.104169
Summary	0039491164	193,210.83	140.88	0.072915
Summary	0039491166	89,935.27	65.58	0.072919
Summary	0039491221	251,777.53	57.36	0.022782
Summary	0039491349	211,347.90	17.55	0.008304
Summary	0039491457	258,427.35	161.52	0.062501
Summary	0039492009	335,728.92	279.77	0.083332
Summary	0039492202	204,616.55	170.51	0.083331
Summary	0039492626	168,808.04	45.17	0.026758
Summary	0039492868	380,163.43	435.60	0.114582
Summary	0039493088	414,576.33	431.85	0.104167
Summary	0039493210	313,323.42	359.02	0.114584
Summary	0039493360	103,437.10	11.08	0.010712
Summary	0039493420	329,136.01	205.71	0.062500
Summary	0039493511	113,886.34	118.63	0.104165
Summary	0039493566	65,475.21	40.92	0.062497
Summary	0039493567	162,100.73	303.94	0.187501
Summary	0039494222	205,827.41	150.08	0.072915
Summary	0039494227	264,903.10	248.35	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039495304	499,007.37	415.84	0.083333
Summary	0039495376	402,769.79	100.87	0.025044
Summary	0039495802	323,651.80	91.92	0.028401
Summary	0039496277	489,108.96	106.05	0.021682
Summary	0039496344	297,652.48	341.06	0.114583
Summary	0039496357	412,271.81	317.79	0.077083
Summary	0039496424	272,671.19	130.95	0.048025
Summary	0039496847	113,376.33	47.24	0.041667
Summary	0039496915	212,672.90	155.07	0.072915
Summary	0039497036	239,779.16	69.79	0.029106
Summary	0039497179	99,785.01	114.34	0.114586
Summary	0039497243	405,559.77	495.08	0.122073
Summary	0039497293	154,529.29	20.07	0.012988
Summary	0039497384	326,407.16	4.86	0.001489
Summary	0039498394	186,052.93	213.19	0.114586
Summary	0039498494	141,617.42	221.28	0.156252
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	228,321.10	236.92	0.103766
Summary	0039498893	297,437.82	41.71	0.014023
Summary	0039498922	304,534.74	314.15	0.103157
Summary	0039499375	363,385.24	46.43	0.012777
Summary	0039499554	413,135.78	608.58	0.147308
Summary	0039500223	340,412.23	127.07	0.037328
Summary	0039500373	138,613.67	69.82	0.050370
Summary	0039500489	398,285.75	331.90	0.083332
Summary	0039500615	266,643.43	62.82	0.023560
Summary	0039500882	391,818.10	244.89	0.062501
Summary	0039501031	285,058.96	356.32	0.124999
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501235	381,970.97	119.37	0.031251
Summary	0039501465	60,228.06	45.45	0.075463
Summary	0039501770	337,580.16	367.12	0.108750
Summary	0039501779	309,320.18	59.89	0.019362
Summary	0039501910	97,697.30	41.89	0.042877

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039502066	147,834.79	169.39	0.114581
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	296,918.85	61.77	0.020804
Summary	0039503134	189,719.97	18.59	0.009799
Summary	0039503330	232,452.57	338.99	0.145832
Summary	0039503440	229,865.59	143.67	0.062502
Summary	0039503657	268,599.02	167.87	0.062498
Summary	0039504058	465,788.78	436.68	0.093751
Summary	0039504135	275,042.43	315.15	0.114582
Summary	0039504654	138,503.49	57.71	0.041667
Summary	0039504900	269,051.79	43.84	0.016294
Summary	0039505016	184,570.21	400.82	0.217164
Summary	0039505048	167,951.76	139.96	0.083333
Summary	0039505353	322,898.60	235.45	0.072918
Summary	0039505470	314,754.56	65.57	0.020832
Summary	0039505585	380,200.01	316.83	0.083332
Summary	0039505680	288,906.94	270.85	0.093750
Summary	0039506011	272,041.83	255.04	0.093750
Summary	0039506152	178,130.93	129.89	0.072918
Summary	0039506417	256,792.94	160.50	0.062502
Summary	0039506483	403,935.60	84.15	0.020833
Summary	0039506739	345,613.65	61.28	0.017731
Summary	0039506746	230,402.46	156.79	0.068050
Summary	0039506874	61,889.08	51.57	0.083326
Summary	0039507186	88,542.96	24.41	0.027569
Summary	0039507262	138,262.19	129.62	0.093749
Summary	0039507275	382,192.70	355.12	0.092916
Summary	0039507512	301,945.06	534.69	0.177082
Summary	0039507735	275,613.18	57.42	0.020834
Summary	0039507818	233,160.14	97.15	0.041667
Summary	0039508339	260,934.61	70.09	0.026861
Summary	0039508926	237,087.24	198.34	0.083657
Summary	0039508983	387,272.52	363.07	0.093751
Summary	0039509195	361,547.15	46.39	0.012831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039509514	408,431.45	212.72	0.052082
Summary	0039509881	160,441.56	100.28	0.062503
Summary	0039510738	293,898.88	244.92	0.083335
Summary	0039510884	314,310.66	163.70	0.052082
Summary	0039511188	274,350.10	57.16	0.020835
Summary	0039511281	173,130.64	108.21	0.062502
Summary	0039511524	223,449.27	139.66	0.062502
Summary	0039511803	372,659.33	155.27	0.041665
Summary	0039511824	315,075.12	171.00	0.054273
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	384,058.81	200.03	0.052083
Summary	0039513475	369,895.27	231.18	0.062499
Summary	0039514171	309,279.59	374.54	0.121101
Summary	0039514223	349,013.36	145.42	0.041666
Summary	0039514522	207,216.92	38.11	0.018391
Summary	0039514749	310,020.87	96.88	0.031250
Summary	0039514784	123,869.37	90.32	0.072916
Summary	0039514914	296,879.94	52.60	0.017718
Summary	0039514957	60,380.33	18.87	0.031252
Summary	0039515806	130,887.76	36.82	0.028131
Summary	0039516221	145,136.28	24.70	0.017018
Summary	0039516526	142,052.35	72.80	0.051249
Summary	0039517121	364,704.77	417.89	0.114583
Summary	0039517245	371,433.56	232.15	0.062501
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	118,503.25	123.44	0.104166
Summary	0039518490	167,880.48	52.46	0.031248
Summary	0039518623	231,942.08	34.96	0.015073
Summary	0039518891	416,058.14	303.38	0.072918
Summary	0039519036	194,392.97	141.74	0.072914
Summary	0039519217	94,287.08	28.44	0.030163
Summary	0039519404	162,906.34	58.08	0.035652
Summary	0039519632	133,853.89	29.67	0.022166
Summary	0039519948	308,960.93	76.08	0.024624

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519949	187,237.64	83.37	0.044526
Summary	0039519955	364,338.65	265.66	0.072916
Summary	0039520477	257,992.58	403.11	0.156249
Summary	0039521058	406,938.58	169.56	0.041667
Summary	0039521212	357,786.45	521.77	0.145833
Summary	0039521507	153,993.59	16.08	0.010442
Summary	0039521588	145,924.78	106.40	0.072914
Summary	0039521591	127,908.48	119.91	0.093747
Summary	0039522742	192,263.64	160.22	0.083333
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	338,707.57	88.98	0.026270
Summary	0039523242	234,124.20	62.43	0.026665
Summary	0039523404	114,369.06	9.99	0.008735
Summary	0039523587	143,004.01	46.24	0.032335
Summary	0039523874	311,229.30	129.68	0.041667
Summary	0039524475	197,204.00	143.79	0.072914
Summary	0039524616	412,993.69	387.18	0.093750
Summary	0039524701	273,667.99	199.55	0.072917
Summary	0039524715	330,149.10	447.08	0.135418
Summary	0039525295	139,583.49	49.25	0.035284
Summary	0039525606	263,488.05	53.81	0.020422
Summary	0039525672	250,609.03	156.63	0.062500
Summary	0039525833	188,296.69	196.14	0.104165
Summary	0039526316	310,754.04	208.06	0.066953
Summary	0039526676	177,634.31	37.01	0.020835
Summary	0039526818	119,184.37	86.91	0.072921
Summary	0039526821	78,290.45	122.33	0.156251
Summary	0039527057	402,105.90	50.73	0.012616
Summary	0039527241	183,504.25	114.69	0.062500
Summary	0039527340	286,422.60	268.52	0.093750
Summary	0039527573	298,573.18	217.71	0.072917
Summary	0039528032	169,070.22	140.89	0.083332
Summary	0039528735	156,519.74	48.91	0.031248
Summary	0039529204	310,537.96	220.80	0.071102

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039529468	174,559.12	35.72	0.020463
Summary	0039529551	134,517.92	70.06	0.052082
Summary	0039529814	108,830.07	68.02	0.062501
Summary	0039530013	135,290.89	183.21	0.135419
Summary	0039530271	218,818.23	250.73	0.114584
Summary	0039530565	346,728.70	252.82	0.072916
Summary	0039530727	237,901.09	247.81	0.104165
Summary	0039530980	137,178.26	82.42	0.060082
Summary	0039531022	146,652.79	48.43	0.033024
Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533003	390,905.71	244.32	0.062501
Summary	0039533461	224,979.49	54.12	0.024056
Summary	0039534406	181,015.19	80.55	0.044499
Summary	0039534500	363,718.67	189.98	0.052233
Summary	0039535531	218,878.25	69.92	0.031945
Summary	0039535644	203,685.90	127.30	0.062498
Summary	0039535891	315,115.82	163.68	0.051943
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	328,971.17	205.61	0.062501
Summary	0039536952	454,217.27	520.46	0.114584
Summary	0039537086	142,375.99	19.38	0.013612
Summary	0039537326	438,356.29	288.36	0.065782
Summary	0039537702	235,860.68	63.51	0.026927
Summary	0039537744	179,942.19	18.74	0.010414
Summary	0039538720	212,360.13	221.21	0.104167
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	385,084.95	320.90	0.083332
Summary	0039539614	262,119.93	81.91	0.031249
Summary	0039540137	212,275.86	7.55	0.003557
Summary	0039540267	395,823.08	371.08	0.093749
Summary	0039540314	83,981.72	34.29	0.040830
Summary	0039541257	268,935.34	122.05	0.045383
Summary	0039541489	357,392.03	260.60	0.072917
Summary	0039541621	189,760.83	237.20	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039541861	338,899.50	392.41	0.115789
Summary	0039542207	210,658.93	307.21	0.145833
Summary	0039542798	257,291.20	375.22	0.145835
Summary	0039543112	212,577.26	284.99	0.134064
Summary	0039544440	204,579.38	218.56	0.106834
Summary	0039544486	263,719.95	357.12	0.135416
Summary	0039544688	497,973.57	604.82	0.121456
Summary	0039544711	422,859.45	132.14	0.031249
Summary	0039545344	206,160.74	3.36	0.001630
Summary	0039545541	307,503.62	288.28	0.093748
Summary	0039546147	360,591.49	300.49	0.083333
Summary	0039547289	402,560.03	251.60	0.062500
Summary	0039547406	233,673.95	31.61	0.013527
Summary	0039547496	372,196.52	581.56	0.156251
Summary	0039548288	591,319.21	554.36	0.093750
Summary	0039548525	173,911.15	152.73	0.087821
Summary	0039548818	42,070.36	17.29	0.041098
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,143.18	79.82	0.029010
Summary	0039549385	267,553.91	167.22	0.062500
Summary	0039549997	169,786.05	42.50	0.025032
Summary	0039550275	251,697.57	262.18	0.104165
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	381,902.65	241.24	0.063168
Summary	0039551181	245,711.29	102.38	0.041667
Summary	0039551325	192,511.59	100.27	0.052085
Summary	0039551517	280,351.33	87.61	0.031250
Summary	0039551621	220,292.09	73.40	0.033319
Summary	0039551839	255,453.15	186.27	0.072917
Summary	0039551990	298,370.74	155.40	0.052083
Summary	0039552305	384,336.30	119.71	0.031147
Summary	0039552677	166,741.67	104.21	0.062498
Summary	0039553090	289,265.61	11.71	0.004048
Summary	0039553472	361,329.20	55.45	0.015346

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039553850	342,919.32	9.73	0.002837
Summary	0039553903	205,793.27	64.31	0.031250
Summary	0039554146	311,601.98	259.67	0.083334
Summary	0039554373	165,755.10	120.86	0.072915
Summary	0039554562	89,887.11	83.52	0.092917
Summary	0039554930	423,235.89	573.13	0.135416
Summary	0039555148	371,800.30	137.46	0.036971
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	328,602.77	69.52	0.021156
Summary	0039556922	355,641.16	333.41	0.093749
Summary	0039557424	399,543.65	416.19	0.104166
Summary	0039558233	339,674.50	503.98	0.148371
Summary	0039558278	299,558.01	218.43	0.072917
Summary	0039558417	87,698.62	82.22	0.093753
Summary	0039558855	246,561.74	37.11	0.015051
Summary	0039559008	280,987.13	61.13	0.021755
Summary	0039559035	86,786.27	14.71	0.016950
Summary	0039559236	111,439.72	81.26	0.072918
Summary	0039559473	252,823.83	23.42	0.009263
Summary	0039560335	102,178.84	18.25	0.017861
Summary	0039560546	232,988.41	169.89	0.072918
Summary	0039560746	192,734.22	34.85	0.018082
Summary	0039560761	318,550.88	329.92	0.103569
Summary	0039560910	133,114.46	138.66	0.104166
Summary	0039560986	79,629.82	4.35	0.005463
Summary	0039561329	128,676.92	41.18	0.032003
Summary	0039562407	372,358.45	271.51	0.072916
Summary	0039562838	234,996.35	58.53	0.024907
Summary	0039563096	307,858.66	96.40	0.031313
Summary	0039563100	269,949.26	281.20	0.104168
Summary	0039563120	73,757.17	7.68	0.010413
Summary	0039563406	252,311.62	183.98	0.072918
Summary	0039563782	448,540.49	373.78	0.083332
Summary	0039564061	287,413.23	299.60	0.104240

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039564378	419,384.08	480.54	0.114582
Summary	0039565294	283,570.97	265.85	0.093751
Summary	0039565463	292,594.59	68.07	0.023264
Summary	0039565501	240,058.98	66.05	0.027514
Summary	0039565670	284,125.93	180.04	0.063366
Summary	0039565700	127,702.44	39.91	0.031252
Summary	0039566027	177,365.45	166.28	0.093750
Summary	0039566280	293,110.27	68.98	0.023534
Summary	0039566445	105,447.47	76.89	0.072918
Summary	0039566510	135,868.55	84.92	0.062502
Summary	0039566840	172,090.40	41.71	0.024237
Summary	0039567002	102,825.53	96.40	0.093751
Summary	0039567765	117,869.81	36.83	0.031246
Summary	0039568470	70,828.20	3.76	0.005309
Summary	0039569322	285,702.13	208.32	0.072915
Summary	0039569366	319,790.89	133.25	0.041668
Summary	0039569398	175,137.05	145.95	0.083335
Summary	0039569436	156,847.92	71.74	0.045739
Summary	0039569532	392,042.41	204.19	0.052084
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	136,660.27	43.37	0.031736
Summary	0039570735	149,146.98	77.68	0.052083
Summary	0039570786	141,981.26	133.11	0.093752
Summary	0039570878	390,451.96	406.72	0.104166
Summary	0039570933	288,831.91	330.95	0.114582
Summary	0039571024	449,724.34	52.86	0.011754
Summary	0039571451	418,661.52	359.57	0.085886
Summary	0039571453	336,976.18	242.90	0.072082
Summary	0039571540	216,821.73	158.10	0.072917
Summary	0039572130	177,937.58	9.46	0.005316
Summary	0039572182	279,754.61	174.85	0.062501
Summary	0039572279	318,281.46	198.93	0.062501
Summary	0039572702	241,567.50	150.98	0.062500
Summary	0039572777	206,706.38	52.43	0.025364

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,687.16	6.24	0.009219
Summary	0039574034	254,762.41	270.67	0.106244
Summary	0039574215	207,957.81	86.65	0.041667
Summary	0039574916	125,542.89	91.54	0.072915
Summary	0039575698	202,608.95	125.50	0.061942
Summary	0039576553	287,538.00	14.36	0.004994
Summary	0039576554	299,875.63	62.47	0.020832
Summary	0039577125	227,847.24	47.47	0.020834
Summary	0039577246	358,634.55	261.50	0.072915
Summary	0039577454	117,628.60	105.66	0.089825
Summary	0039577920	165,954.99	34.57	0.020831
Summary	0039578057	198,953.68	229.55	0.115379
Summary	0039579043	124,864.82	137.78	0.110343
Summary	0039579419	273,498.02	182.13	0.066593
Summary	0039579442	215,759.85	67.42	0.031248
Summary	0039579573	293,035.39	274.72	0.093750
Summary	0039579661	226,408.33	94.34	0.041668
Summary	0039579691	428,126.30	81.68	0.019078
Summary	0039579708	255,197.63	15.21	0.005960
Summary	0039580050	324,627.49	169.08	0.052084
Summary	0039580068	367,222.94	461.06	0.125553
Summary	0039580387	161,673.38	117.89	0.072919
Summary	0039580689	452,429.38	713.06	0.157607
Summary	0039580744	423,806.35	107.22	0.025299
Summary	0039580970	335,322.96	244.51	0.072918
Summary	0039581730	310,979.30	161.97	0.052084
Summary	0039581811	361,734.91	77.89	0.021532
Summary	0039581875	399,928.13	374.93	0.093749
Summary	0039581910	225,662.12	188.05	0.083333
Summary	0039582067	439,915.79	422.28	0.095991
Summary	0039582358	127,922.36	21.78	0.017026
Summary	0039582440	105,140.38	87.62	0.083336
Summary	0039583048	59,875.96	49.90	0.083339

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039583702	558,802.32	357.54	0.063983
Summary	0039583845	413,773.68	427.48	0.103313
Summary	0039585044	287,581.98	569.17	0.197916
Summary	0039585814	127,328.28	145.90	0.114586
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	439,642.57	503.76	0.114584
Summary	0039587261	271,748.09	28.31	0.010418
Summary	0039587378	258,914.22	55.84	0.021567
Summary	0039588009	129,212.23	107.68	0.083336
Summary	0039588470	410,340.91	64.58	0.015738
Summary	0039588653	161,982.07	50.62	0.031250
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	273,401.45	227.83	0.083332
Summary	0039589041	287,214.41	149.59	0.052083
Summary	0039589137	254,104.23	186.31	0.073320
Summary	0039589287	637,257.39	597.43	0.093750
Summary	0039589333	416,573.68	150.14	0.036042
Summary	0039589367	174,443.61	63.16	0.036207
Summary	0039589729	171,707.35	123.77	0.072082
Summary	0039589777	118,969.04	36.91	0.031025
Summary	0039589866	414,479.72	561.27	0.135416
Summary	0039590258	332,187.84	380.63	0.114583
Summary	0039590654	306,250.19	319.01	0.104166
Summary	0039590888	212,387.33	154.87	0.072919
Summary	0039591467	262,185.11	109.24	0.041665
Summary	0039591824	179,173.22	74.23	0.041429
Summary	0039591875	365,826.53	266.75	0.072917
Summary	0039592152	214,270.96	167.14	0.078004
Summary	0039592291	181,542.59	84.85	0.046738
Summary	0039592313	211,261.77	220.06	0.104165
Summary	0039592995	214,910.63	89.55	0.041668
Summary	0039593032	247,189.86	154.49	0.062499
Summary	0039593231	166,267.44	107.38	0.064583
Summary	0039593576	176,722.58	128.86	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039594280	343,907.99	286.59	0.083333
Summary	0039595333	210,531.91	142.37	0.067624
Summary	0039595354	190,667.76	0.32	0.000168
Summary	0039596293	313,294.69	456.89	0.145834
Summary	0039596601	282,272.34	58.81	0.020834
Summary	0039596795	396,871.07	64.90	0.016353
Summary	0039596842	205,828.17	85.76	0.041666
Summary	0039597352	409,002.87	298.23	0.072916
Summary	0039597426	206,737.52	193.82	0.093752
Summary	0039597814	197,619.30	108.54	0.054924
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	165,884.88	86.40	0.052084
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	486,662.23	506.94	0.104167
Summary	0039599333	304,031.21	380.04	0.125000
Summary	0039599401	343,238.52	53.93	0.015712
Summary	0039599455	424,966.48	309.87	0.072916
Summary	0039599727	137,303.72	128.72	0.093748
Summary	0039599781	367,859.20	95.54	0.025972
Summary	0039599825	65,048.71	24.83	0.038171
Summary	0039600257	241,235.30	150.77	0.062499
Summary	0039600325	399,752.58	501.87	0.125545
Summary	0039600345	130,516.99	47.42	0.036332
Summary	0039600486	214,245.06	334.76	0.156251
Summary	0039601039	353,824.93	36.86	0.010418
Summary	0039601436	251,726.97	183.55	0.072916
Summary	0039601812	113,088.30	2.43	0.002149
Summary	0039602414	616,413.16	117.87	0.019122
Summary	0039602483	542,863.00	902.85	0.166313
Summary	0039602516	352,645.81	12.04	0.003414
Summary	0039602661	113,319.46	118.04	0.104166
Summary	0039602696	338,948.74	167.56	0.049435
Summary	0039602910	125,868.74	20.08	0.015953
Summary	0039603096	365,116.33	38.03	0.010416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039603581	256,008.72	80.00	0.031249
Summary	0039603662	347,996.32	326.25	0.093751
Summary	0039603722	371,504.69	142.79	0.038436
Summary	0039604172	252,369.35	157.73	0.062500

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,488,729.78	362,128.40	24.325

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039450747	215,460.21	73,758.35	34.233
0039464942	373,710.33	146,330.18	39.156
0039471849	404,686.07	82,039.88	20.272
0039503030	219,998.08	34,686.27	15.767
0039541949	194,615.68	4,015.63	2.063
0039559115	80,259.41	21,298.09	26.537

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	514,219.91	(122,286.23)	10,254.57	1.994

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039439452	92,510.40	(121,261.74)	1,664.60	1.799
0039455276	151,985.84	(241.73)	46,418.45	30.541
0039469612	269,723.67	(782.76)	(37,828.48)	(14.025)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
283	50,523,295.18	806,259.86	1.596

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	1,664.60	1.799
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	73,758.35	34.233
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461806	111,412.08	(22,785.12)	(20.451)
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	146,330.18	39.156
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470912	285,791.74	1,341.92	0.470

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039471602	151,889.63	89,825.69	59.139
0039471849	404,686.07	82,039.88	20.272
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,708.49	38.263
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(92,024.15)	(40.160)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	3,804.64	3.264
0039475466	41,382.81	(16,232.67)	(39.226)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039490213	88,105.46	(55,216.26)	(62.671)
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493082	221,478.19	234,809.02	106.019
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495486	116,589.80	(1,530.82)	(1.313)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	1,640.34	0.544
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
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
0039502759	55,923.05	9,583.75	17.137

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Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039503030	219,998.08	34,686.27	15.767
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	10,344.15	14.388
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039511800	236,683.38	40,020.39	16.909
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)

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Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	(1,944.35)	(1.493)
0039525861	371,561.01	(2,657.63)	(0.715)
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	4,015.63	2.063
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
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	8,863.27	2.437
0039553409	297,634.86	(162,065.46)	(54.451)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	21,298.09	26.537
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,839.95	5.094
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039589117	208,376.98	4,844.51	2.325
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(47,097.79)	(15.473)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Dec-2022
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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	9	2,002,949.69	239,842.17	0.003 %	0	0.00	0.00	0.000 %	9	2,002,949.69	239,842.17	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039439452	97,000.00	3.625 %	OH	95.00	360	92,510.40	10/31/2022	(121,261.74)	1,664.60
Summary	0039450747	184,000.00	3.125 %	FL	97.00	360	215,460.21	11/30/2022	73,758.35	73,758.35
Summary	0039455276	155,000.00	4.250 %	MD	97.00	360	151,985.84	02/29/2020	(241.73)	46,418.45
Summary	0039464942	347,000.00	4.250 %	NY	95.00	360	373,710.33	11/30/2022	146,330.18	146,330.18
Summary	0039469612	280,000.00	3.875 %	GA	89.00	360	269,723.67	09/30/2022	(782.76)	(37,828.48)
Summary	0039471849	399,000.00	3.125 %	WA	84.00	360	404,686.07	11/30/2022	82,039.88	82,039.88
Summary	0039503030	225,000.00	4.250 %	CA	83.00	360	219,998.08	11/30/2022	34,686.27	34,686.27
Summary	0039541949	206,000.00	4.000 %	PA	84.00	360	194,615.68	11/30/2022	4,015.63	4,015.63
Summary	0039559115	86,000.00	4.250 %	FL	97.00	360	80,259.41	11/30/2022	21,298.09	21,298.09

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

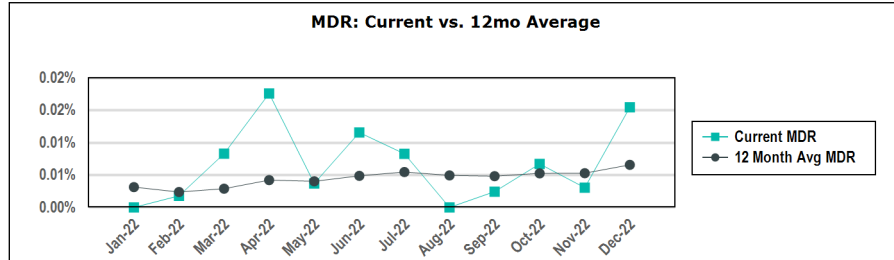
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Summary

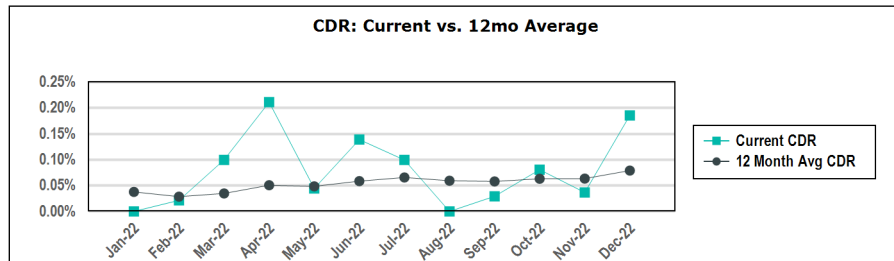
MDR

Current Month 0.015 %
3 Month Average 0.008 %
12 Month Average 0.007 %



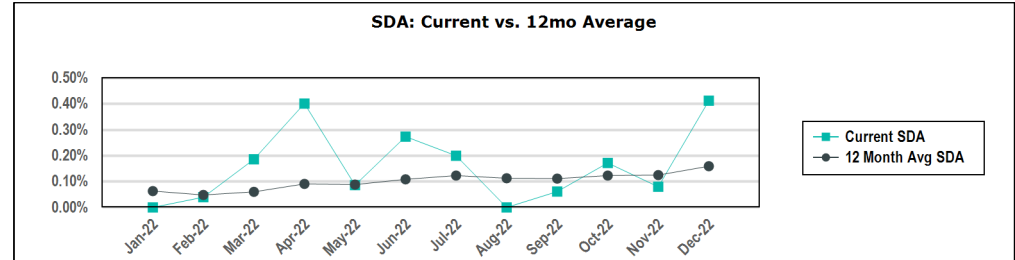
CDR

Current Month 0.186 %
3 Month Average 0.101 %
12 Month Average 0.079 %



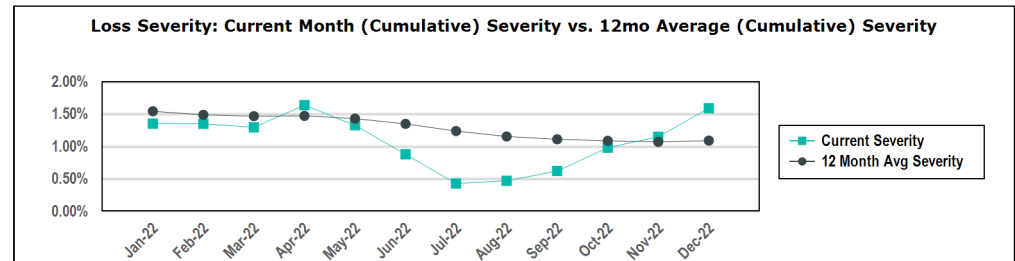
SDA

Current Month 0.413 %
3 Month Average 0.221 %
12 Month Average 0.159 %



Loss Severity

Current Month (Cumulative) 1.596 %
3 Month Average (Cumulative) 1.245 %
12 Month Average (Cumulative) 1.095 %



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.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.713 %
3 Month Average	0.909 %
12 Month Average	1.711 %

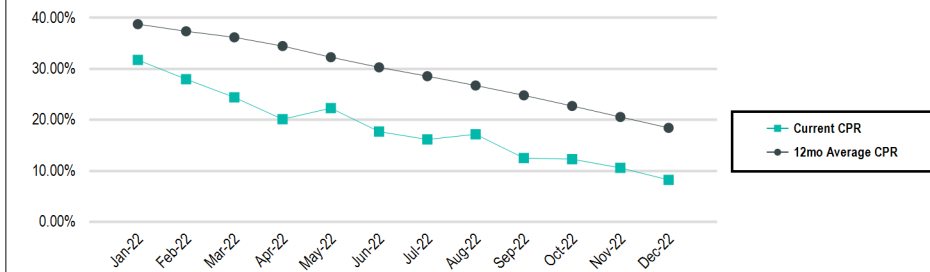
CPR

Current Month	8.230 %
3 Month Average	10.367 %
12 Month Average	18.433 %

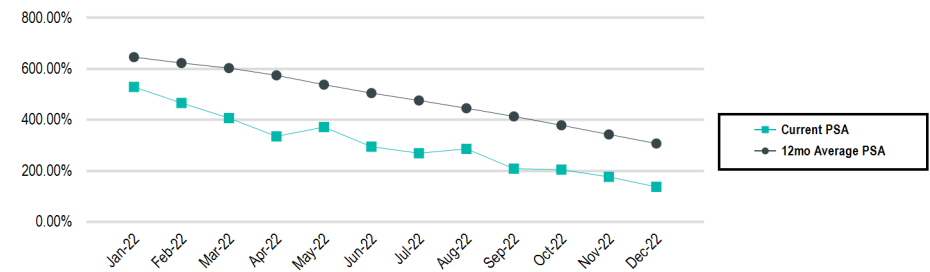
PSA

Current Month	137.167 %
3 Month Average	172.786 %
12 Month Average	307.222 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 27-Dec-2022
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Supplemental Reporting

Exchange History		
Effective Exchange Date: December 8, 2022		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
2E-D4	56,025,005.00	49,275,005.00
2X-4	56,025,005.00	49,275,005.00
2E-D3	59,518,083.00	16,683,485.00
2X-3	59,518,083.00	16,683,485.00
2M-2C	55,631,798.00	31,757,757.00
Outgoing Certificate(s):		
Class	Prior Value	Issued Value
2M-2	41,632,076.00	115,090,715.00

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XGP3	212,806,962	89,309,878	123,497,084
2M-2H	N/A	586,962,338	(89,309,878)	676,272,216
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				