

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: 26-Dec-2024
 05-Dec-2024 9:34:48 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		11/29/2024	0.00000%	7,260,502,630.73	0.00	61,193,979.38	0.00	7,199,308,651.35	61,193,979.38	0.00
2M-1	30711XGK4	12/24/2024	5.99851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	12/24/2024	8.49851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	12/24/2024	8.49851%	4,514,830.11	33,040.26	889,895.60	0.00	3,624,934.52	922,935.86	0.00
2M-BH		11/29/2024	0.00000%	24,723,251.06	0.00	4,873,076.44	0.00	19,850,174.62	4,873,076.44	0.00
2M-2C	30711XGN8	12/24/2024	8.49851%	40,136,523.85	293,725.56	0.00	0.00	40,136,523.85	293,725.56	0.00
2M-CH		11/29/2024	0.00000%	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	12/24/2024	8.49851%	44,651,353.96	326,765.81	889,895.60	0.00	43,761,458.37	1,216,661.41	0.00
2M-2H		11/29/2024	0.00000%	244,511,744.08	0.00	4,873,076.44	0.00	239,638,667.63	4,873,076.44	0.00
2B-1	30711XGQ1	12/24/2024	10.34851%	102,914,000.00	917,088.98	0.00	0.00	102,914,000.00	917,088.98	0.00
2B-1H		11/29/2024	0.00000%	97,028,325.00	0.00	0.00	0.00	97,028,325.00	0.00	0.00
2B-2H		11/29/2024	0.00000%	195,897,211.89	0.00	0.00	133,979.58	195,763,232.31	0.00	4,179,092.69
2A-I1	30711XGR9	12/24/2024	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	12/24/2024	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	12/24/2024	2.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	12/24/2024	1.30000%	0.00	5,054.10	0.00	0.00	0.00	5,054.10	0.00
2B-I2	30711XHA5	12/24/2024	1.80000%	0.00	6,997.99	0.00	0.00	0.00	6,997.99	0.00
2B-I3	30711XHB3	12/24/2024	2.30000%	0.00	8,941.87	0.00	0.00	0.00	8,941.87	0.00
2B-I4	30711XHC1	12/24/2024	2.80000%	0.00	10,885.76	0.00	0.00	0.00	10,885.76	0.00
2C-I1	30711XHH0	12/24/2024	1.30000%	0.00	44,930.61	0.00	0.00	0.00	44,930.61	0.00
2C-I2	30711XHJ6	12/24/2024	1.80000%	0.00	62,211.61	0.00	0.00	0.00	62,211.61	0.00
2C-I3	30711XHK3	12/24/2024	2.30000%	0.00	79,492.62	0.00	0.00	0.00	79,492.62	0.00
2C-I4	30711XHL1	12/24/2024	2.80000%	0.00	96,773.62	0.00	0.00	0.00	96,773.62	0.00
2E-A1	30711XGV0	12/24/2024	7.19851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	12/24/2024	6.69851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	12/24/2024	6.19851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	12/24/2024	5.69851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	12/24/2024	7.19851%	4,514,830.11	27,986.15	889,895.60	0.00	3,624,934.52	917,881.75	0.00
2E-B2	30711XHE7	12/24/2024	6.69851%	4,514,830.11	26,042.27	889,895.60	0.00	3,624,934.52	915,937.87	0.00
2E-B3	30711XHF4	12/24/2024	6.19851%	4,514,830.11	24,098.38	889,895.60	0.00	3,624,934.52	913,993.98	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Dec-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B4	30711XHG2	12/24/2024	5.69851%	4,514,830.11	22,154.50	889,895.60	0.00	3,624,934.52	912,050.10	0.00
2E-C1	30711XHM9	12/24/2024	7.19851%	40,136,523.85	248,794.95	0.00	0.00	40,136,523.85	248,794.95	0.00
2E-C2	30711XHN7	12/24/2024	6.69851%	40,136,523.85	231,513.95	0.00	0.00	40,136,523.85	231,513.95	0.00
2E-C3	30711XHP2	12/24/2024	6.19851%	40,136,523.85	214,232.94	0.00	0.00	40,136,523.85	214,232.94	0.00
2E-C4	30711XHQ0	12/24/2024	5.69851%	40,136,523.85	196,951.94	0.00	0.00	40,136,523.85	196,951.94	0.00
2E-D1	30711XHR8	12/24/2024	7.19851%	4,514,830.11	27,986.15	889,895.60	0.00	3,624,934.52	917,881.75	0.00
2E-D2	30711XHS6	12/24/2024	6.69851%	4,514,830.11	26,042.27	889,895.60	0.00	3,624,934.52	915,937.87	0.00
2E-D3	30711XHT4	12/24/2024	6.19851%	4,514,830.11	24,098.38	889,895.60	0.00	3,624,934.52	913,993.98	0.00
2E-D4	30711XHU1	12/24/2024	5.69851%	4,514,830.11	22,154.50	889,895.60	0.00	3,624,934.52	912,050.10	0.00
2E-D5	30711XHV9	12/24/2024	8.49851%	4,514,830.11	33,040.26	889,895.60	0.00	3,624,934.52	922,935.86	0.00
2E-F1	30711XHW7	12/24/2024	7.19851%	44,651,353.96	276,781.10	889,895.60	0.00	43,761,458.37	1,166,676.70	0.00
2E-F2	30711XHX5	12/24/2024	6.69851%	44,651,353.96	257,556.22	889,895.60	0.00	43,761,458.37	1,147,451.82	0.00
2E-F3	30711XHY3	12/24/2024	6.19851%	44,651,353.96	238,331.33	889,895.60	0.00	43,761,458.37	1,128,226.93	0.00
2E-F4	30711XHZ0	12/24/2024	5.69851%	44,651,353.96	219,106.44	889,895.60	0.00	43,761,458.37	1,109,002.04	0.00
2E-F5	30711XJA3	12/24/2024	8.49851%	44,651,353.96	326,765.81	889,895.60	0.00	43,761,458.37	1,216,661.41	0.00
2X-1	30711XJB1	12/24/2024	1.30000%	0.00	5,054.10	0.00	0.00	0.00	5,054.10	0.00
2X-2	30711XJC9	12/24/2024	1.80000%	0.00	6,997.99	0.00	0.00	0.00	6,997.99	0.00
2X-3	30711XJD7	12/24/2024	2.30000%	0.00	8,941.87	0.00	0.00	0.00	8,941.87	0.00
2X-4	30711XJE5	12/24/2024	2.80000%	0.00	10,885.76	0.00	0.00	0.00	10,885.76	0.00
2Y-1	30711XJF2	12/24/2024	1.30000%	0.00	49,984.71	0.00	0.00	0.00	49,984.71	0.00
2Y-2	30711XJG0	12/24/2024	1.80000%	0.00	69,209.60	0.00	0.00	0.00	69,209.60	0.00
2Y-3	30711XJH8	12/24/2024	2.30000%	0.00	88,434.49	0.00	0.00	0.00	88,434.49	0.00
2Y-4	30711XJJ4	12/24/2024	2.80000%	0.00	107,659.38	0.00	0.00	0.00	107,659.38	0.00
Totals				8,659,104,706.02	4,676,714.23	85,178,461.86	133,979.58	8,573,792,264.73	89,855,176.09	4,179,092.69

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

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

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

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Series 2017-C02



Distribution Date: 26-Dec-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	7,260,502,630.73	18,970,402.77	42,223,576.61	0.00	0.00	61,193,979.38	7,199,308,651.35	0.18753608	61,193,979.38
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	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.08386386	889,895.60
2M-BH	236,695,218.71	24,723,251.06	1,513,417.75	3,359,658.70	0.00	0.00	4,873,076.44	19,850,174.62	0.08386386	4,873,076.44
2M-2C	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2M-CH	219,788,498.15	219,788,499.15	0.00	0.00	0.00	0.00	0.00	219,788,499.15	1.00000000	0.00
2M-2	123,497,084.00	44,651,353.96	276,372.39	613,523.21	0.00	0.00	889,895.60	43,761,458.37	0.35435216	889,895.60
2M-2H	676,272,216.00	244,511,744.08	1,513,417.75	3,359,658.70	0.00	0.00	4,873,076.44	239,638,667.63	0.35435238	4,873,076.44
2B-1	102,914,000.00	102,914,000.00	0.00	0.00	0.00	0.00	0.00	102,914,000.00	1.00000000	0.00
2B-1H	97,028,325.00	97,028,325.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	195,897,211.89	0.00	0.00	0.00	133,979.58	133,979.58	195,763,232.31	0.97909851	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	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.08386386	889,895.60
2E-B2	43,224,036.29	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.08386386	889,895.60
2E-B3	43,224,036.29	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.08386386	889,895.60
2E-B4	43,224,036.29	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.08386386	889,895.60
2E-C1	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C2	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C3	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C4	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00

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Distribution Date: 26-Dec-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-D1	83,360,560.15	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.04348501	889,895.60
2E-D2	83,360,560.15	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.04348501	889,895.60
2E-D3	83,360,560.15	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.04348501	889,895.60
2E-D4	83,360,560.15	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.04348501	889,895.60
2E-D5	83,360,560.15	4,514,830.11	276,372.39	613,523.21	0.00	0.00	889,895.60	3,624,934.52	0.04348501	889,895.60
2E-F1	83,360,560.15	44,651,353.96	276,372.39	613,523.21	0.00	0.00	889,895.60	43,761,458.37	0.52496598	889,895.60
2E-F2	83,360,560.15	44,651,353.96	276,372.39	613,523.21	0.00	0.00	889,895.60	43,761,458.37	0.52496598	889,895.60
2E-F3	83,360,560.15	44,651,353.96	276,372.39	613,523.21	0.00	0.00	889,895.60	43,761,458.37	0.52496598	889,895.60
2E-F4	83,360,560.15	44,651,353.96	276,372.39	613,523.21	0.00	0.00	889,895.60	43,761,458.37	0.52496598	889,895.60
2E-F5	83,360,560.15	44,651,353.96	276,372.39	613,523.21	0.00	0.00	889,895.60	43,761,458.37	0.52496598	889,895.60
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Total	42,115,828,225.46	8,659,104,706.02	26,419,196.51	58,759,265.37	0.00	133,979.58	85,312,441.44	8,573,792,264.73	0.20357648	85,178,461.86

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	189.13012979	0.49416341	1.09988949	0.00000000	0.00000000	1.59405290	187.53607689	0.18753608	1.59405290
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	104.45183971	6.39395146	14.19402866	0.00000000	0.00000000	20.58798012	83.86385981	0.08386386	20.58798012
2M-BH	236,695,218.71	104.45183977	6.39395151	14.19402858	0.00000000	0.00000000	20.58798005	83.86385973	0.08386386	20.58798005
2M-2C	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	219,788,498.15	1000.0000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.0000455	1.00000000	0.00000000
2M-2	123,497,084.00	361.55796164	2.23788596	4.96791657	0.00000000	0.00000000	7.20580253	354.35215920	0.35435216	7.20580253
2M-2H	676,272,216.00	361.55816888	2.23788249	4.96790881	0.00000000	0.00000000	7.20579128	354.35237758	0.35435238	7.20579128
2B-1	102,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	97,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	979.76860022	0.00000000	0.00000000	0.00000000	0.67009114	0.67009114	979.09850908	0.97909851	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	104.45183971	6.39395146	14.19402866	0.00000000	0.00000000	20.58798012	83.86385981	0.08386386	20.58798012
2E-B2	43,224,036.29	104.45183971	6.39395146	14.19402866	0.00000000	0.00000000	20.58798012	83.86385981	0.08386386	20.58798012
2E-B3	43,224,036.29	104.45183971	6.39395146	14.19402866	0.00000000	0.00000000	20.58798012	83.86385981	0.08386386	20.58798012

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02



Distribution Date: 26-Dec-2024
05-Dec-2024 9:34:48 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	104.45183971	6.39395146	14.19402866	0.00000000	0.00000000	20.58798012	83.86385981	0.08386386	20.58798012
2E-C1	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	83,360,560.15	54.16026598	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	43.48500674	0.04348501	10.67525936
2E-D2	83,360,560.15	54.16026598	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	43.48500674	0.04348501	10.67525936
2E-D3	83,360,560.15	54.16026598	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	43.48500674	0.04348501	10.67525936
2E-D4	83,360,560.15	54.16026598	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	43.48500674	0.04348501	10.67525936
2E-D5	83,360,560.15	54.16026598	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	43.48500674	0.04348501	10.67525936
2E-F1	83,360,560.15	535.64124185	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	524.96598261	0.52496598	10.67525936
2E-F2	83,360,560.15	535.64124185	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	524.96598261	0.52496598	10.67525936
2E-F3	83,360,560.15	535.64124185	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	524.96598261	0.52496598	10.67525936
2E-F4	83,360,560.15	535.64124185	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	524.96598261	0.52496598	10.67525936
2E-F5	83,360,560.15	535.64124185	3.31538547	7.35987389	0.00000000	0.00000000	10.67525936	524.96598261	0.52496598	10.67525936
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: 26-Dec-2024
 05-Dec-2024 9:34:48 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	7,260,502,630.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,199,308,651.35
2M-1	N/A	N/A	5.99851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	8.49851 %	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	11/25/24 - 12/25/24	31	8.49851 %	4,514,830.11	33,040.26	0.00	0.00	0.00	0.00	33,040.26	0.00	3,624,934.52
2M-BH	N/A	N/A	0.00000 %	24,723,251.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,850,174.62
2M-2C	11/25/24 - 12/25/24	31	8.49851 %	40,136,523.85	293,725.56	0.00	0.00	0.00	0.00	293,725.56	0.00	40,136,523.85
2M-CH	N/A	N/A	0.00000 %	219,788,499.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,788,499.15
2M-2	11/25/24 - 12/25/24	31	8.49851 %	44,651,353.96	326,765.81	0.00	0.00	0.00	0.00	326,765.81	0.00	43,761,458.37
2M-2H	N/A	N/A	0.00000 %	244,511,744.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	239,638,667.63
2B-1	11/25/24 - 12/25/24	31	10.34851 %	102,914,000.00	917,088.98	0.00	0.00	0.00	0.00	917,088.98	0.00	102,914,000.00
2B-1H	N/A	N/A	0.00000 %	97,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00
2B-2H	N/A	N/A	0.00000 %	195,897,211.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	195,763,232.31
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	11/25/24 - 12/25/24	31	1.30000 %	4,514,830.11	5,054.10	0.00	0.00	0.00	0.00	5,054.10	0.00	3,624,934.52
2B-I2	11/25/24 - 12/25/24	31	1.80000 %	4,514,830.11	6,997.99	0.00	0.00	0.00	0.00	6,997.99	0.00	3,624,934.52
2B-I3	11/25/24 - 12/25/24	31	2.30000 %	4,514,830.11	8,941.87	0.00	0.00	0.00	0.00	8,941.87	0.00	3,624,934.52
2B-I4	11/25/24 - 12/25/24	31	2.80000 %	4,514,830.11	10,885.76	0.00	0.00	0.00	0.00	10,885.76	0.00	3,624,934.52
2C-I1	11/25/24 - 12/25/24	31	1.30000 %	40,136,523.85	44,930.61	0.00	0.00	0.00	0.00	44,930.61	0.00	40,136,523.85
2C-I2	11/25/24 - 12/25/24	31	1.80000 %	40,136,523.85	62,211.61	0.00	0.00	0.00	0.00	62,211.61	0.00	40,136,523.85
2C-I3	11/25/24 - 12/25/24	31	2.30000 %	40,136,523.85	79,492.62	0.00	0.00	0.00	0.00	79,492.62	0.00	40,136,523.85
2C-I4	11/25/24 - 12/25/24	31	2.80000 %	40,136,523.85	96,773.62	0.00	0.00	0.00	0.00	96,773.62	0.00	40,136,523.85
2E-A1	N/A	N/A	7.19851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.69851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.19851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.69851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/24 - 12/25/24	31	7.19851 %	4,514,830.11	27,986.15	0.00	0.00	0.00	0.00	27,986.15	0.00	3,624,934.52
2E-B2	11/25/24 - 12/25/24	31	6.69851 %	4,514,830.11	26,042.27	0.00	0.00	0.00	0.00	26,042.27	0.00	3,624,934.52

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Dec-2024
05-Dec-2024 9:34:48 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	11/25/24 - 12/25/24	31	6.19851 %	4,514,830.11	24,098.38	0.00	0.00	0.00	0.00	24,098.38	0.00	3,624,934.52
2E-B4	11/25/24 - 12/25/24	31	5.69851 %	4,514,830.11	22,154.50	0.00	0.00	0.00	0.00	22,154.50	0.00	3,624,934.52
2E-C1	11/25/24 - 12/25/24	31	7.19851 %	40,136,523.85	248,794.95	0.00	0.00	0.00	0.00	248,794.95	0.00	40,136,523.85
2E-C2	11/25/24 - 12/25/24	31	6.69851 %	40,136,523.85	231,513.95	0.00	0.00	0.00	0.00	231,513.95	0.00	40,136,523.85
2E-C3	11/25/24 - 12/25/24	31	6.19851 %	40,136,523.85	214,232.94	0.00	0.00	0.00	0.00	214,232.94	0.00	40,136,523.85
2E-C4	11/25/24 - 12/25/24	31	5.69851 %	40,136,523.85	196,951.94	0.00	0.00	0.00	0.00	196,951.94	0.00	40,136,523.85
2E-D1	11/25/24 - 12/25/24	31	7.19851 %	4,514,830.11	27,986.15	0.00	0.00	0.00	0.00	27,986.15	0.00	3,624,934.52
2E-D2	11/25/24 - 12/25/24	31	6.69851 %	4,514,830.11	26,042.27	0.00	0.00	0.00	0.00	26,042.27	0.00	3,624,934.52
2E-D3	11/25/24 - 12/25/24	31	6.19851 %	4,514,830.11	24,098.38	0.00	0.00	0.00	0.00	24,098.38	0.00	3,624,934.52
2E-D4	11/25/24 - 12/25/24	31	5.69851 %	4,514,830.11	22,154.50	0.00	0.00	0.00	0.00	22,154.50	0.00	3,624,934.52
2E-D5	11/25/24 - 12/25/24	31	8.49851 %	4,514,830.11	33,040.26	0.00	0.00	0.00	0.00	33,040.26	0.00	3,624,934.52
2E-F1	11/25/24 - 12/25/24	31	7.19851 %	44,651,353.96	276,781.10	0.00	0.00	0.00	0.00	276,781.10	0.00	43,761,458.37
2E-F2	11/25/24 - 12/25/24	31	6.69851 %	44,651,353.96	257,556.22	0.00	0.00	0.00	0.00	257,556.22	0.00	43,761,458.37
2E-F3	11/25/24 - 12/25/24	31	6.19851 %	44,651,353.96	238,331.33	0.00	0.00	0.00	0.00	238,331.33	0.00	43,761,458.37
2E-F4	11/25/24 - 12/25/24	31	5.69851 %	44,651,353.96	219,106.44	0.00	0.00	0.00	0.00	219,106.44	0.00	43,761,458.37
2E-F5	11/25/24 - 12/25/24	31	8.49851 %	44,651,353.96	326,765.81	0.00	0.00	0.00	0.00	326,765.81	0.00	43,761,458.37
2X-1	11/25/24 - 12/25/24	31	1.30000 %	4,514,830.11	5,054.10	0.00	0.00	0.00	0.00	5,054.10	0.00	3,624,934.52
2X-2	11/25/24 - 12/25/24	31	1.80000 %	4,514,830.11	6,997.99	0.00	0.00	0.00	0.00	6,997.99	0.00	3,624,934.52
2X-3	11/25/24 - 12/25/24	31	2.30000 %	4,514,830.11	8,941.87	0.00	0.00	0.00	0.00	8,941.87	0.00	3,624,934.52
2X-4	11/25/24 - 12/25/24	31	2.80000 %	4,514,830.11	10,885.76	0.00	0.00	0.00	0.00	10,885.76	0.00	3,624,934.52
2Y-1	11/25/24 - 12/25/24	31	1.30000 %	44,651,353.97	49,984.71	0.00	0.00	0.00	0.00	49,984.71	0.00	43,761,458.37
2Y-2	11/25/24 - 12/25/24	31	1.80000 %	44,651,353.97	69,209.60	0.00	0.00	0.00	0.00	69,209.60	0.00	43,761,458.37
2Y-3	11/25/24 - 12/25/24	31	2.30000 %	44,651,353.97	88,434.49	0.00	0.00	0.00	0.00	88,434.49	0.00	43,761,458.37
2Y-4	11/25/24 - 12/25/24	31	2.80000 %	44,651,353.97	107,659.38	0.00	0.00	0.00	0.00	107,659.38	0.00	43,761,458.37
Totals					4,676,714.23	0.00	0.00	0.00	0.00	4,676,714.23	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: 26-Dec-2024
 05-Dec-2024 9:34:48 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	189.13012979	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	187.53607689
2M-1	379,890,000.00	5.99851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	8.49851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	8.49851 %	104.45183971	0.76439553	0.00000000	0.00000000	0.00000000	0.00000000	0.76439553	0.00000000	83.86385981
2M-BH	236,695,218.71	0.00000 %	104.45183977	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	83.86385973
2M-2C	40,136,523.85	8.49851 %	1000.00000000	7.31816141	0.00000000	0.00000000	0.00000000	0.00000000	7.31816141	0.00000000	1000.00000000
2M-CH	219,788,498.15	0.00000 %	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455
2M-2	123,497,084.00	8.49851 %	361.55796164	2.64593948	0.00000000	0.00000000	0.00000000	0.00000000	2.64593948	0.00000000	354.35215920
2M-2H	676,272,216.00	0.00000 %	361.55816888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	354.35237758
2B-1	102,914,000.00	10.34851 %	1000.00000000	8.91121694	0.00000000	0.00000000	0.00000000	0.00000000	8.91121694	0.00000000	1000.00000000
2B-1H	97,028,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	979.76860022	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.09850908
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 %	104.45183971	0.11692800	0.00000000	0.00000000	0.00000000	0.00000000	0.11692800	0.00000000	83.86385981
2B-I2	0.00	1.80000 %	104.45183971	0.16190043	0.00000000	0.00000000	0.00000000	0.00000000	0.16190043	0.00000000	83.86385981
2B-I3	0.00	2.30000 %	104.45183971	0.20687263	0.00000000	0.00000000	0.00000000	0.00000000	0.20687263	0.00000000	83.86385981
2B-I4	0.00	2.80000 %	104.45183971	0.25184506	0.00000000	0.00000000	0.00000000	0.00000000	0.25184506	0.00000000	83.86385981
2C-I1	0.00	1.30000 %	1000.00000000	1.11944448	0.00000000	0.00000000	0.00000000	0.00000000	1.11944448	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.54999995	0.00000000	0.00000000	0.00000000	0.00000000	1.54999995	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055567	0.00000000	0.00000000	0.00000000	0.00000000	1.98055567	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111115	0.00000000	0.00000000	0.00000000	0.00000000	2.41111115	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.19851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	6.69851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.19851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	40,136,523.85	5.69851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.19851 %	104.45183971	0.64746730	0.00000000	0.00000000	0.00000000	0.00000000	0.64746730	0.00000000	83.86385981
2E-B2	43,224,036.29	6.69851 %	104.45183971	0.60249510	0.00000000	0.00000000	0.00000000	0.00000000	0.60249510	0.00000000	83.86385981
2E-B3	43,224,036.29	6.19851 %	104.45183971	0.55752267	0.00000000	0.00000000	0.00000000	0.00000000	0.55752267	0.00000000	83.86385981
2E-B4	43,224,036.29	5.69851 %	104.45183971	0.51255047	0.00000000	0.00000000	0.00000000	0.00000000	0.51255047	0.00000000	83.86385981
2E-C1	40,136,523.85	7.19851 %	1000.00000000	6.19871693	0.00000000	0.00000000	0.00000000	0.00000000	6.19871693	0.00000000	1000.00000000
2E-C2	40,136,523.85	6.69851 %	1000.00000000	5.76816146	0.00000000	0.00000000	0.00000000	0.00000000	5.76816146	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.19851 %	1000.00000000	5.33760574	0.00000000	0.00000000	0.00000000	0.00000000	5.33760574	0.00000000	1000.00000000
2E-C4	40,136,523.85	5.69851 %	1000.00000000	4.90705027	0.00000000	0.00000000	0.00000000	0.00000000	4.90705027	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.19851 %	54.16026598	0.33572411	0.00000000	0.00000000	0.00000000	0.00000000	0.33572411	0.00000000	43.48500674
2E-D2	83,360,560.15	6.69851 %	54.16026598	0.31240517	0.00000000	0.00000000	0.00000000	0.00000000	0.31240517	0.00000000	43.48500674
2E-D3	83,360,560.15	6.19851 %	54.16026598	0.28908611	0.00000000	0.00000000	0.00000000	0.00000000	0.28908611	0.00000000	43.48500674
2E-D4	83,360,560.15	5.69851 %	54.16026598	0.26576717	0.00000000	0.00000000	0.00000000	0.00000000	0.26576717	0.00000000	43.48500674
2E-D5	83,360,560.15	8.49851 %	54.16026598	0.39635362	0.00000000	0.00000000	0.00000000	0.00000000	0.39635362	0.00000000	43.48500674
2E-F1	83,360,560.15	7.19851 %	535.64124185	3.32028839	0.00000000	0.00000000	0.00000000	0.00000000	3.32028839	0.00000000	524.96598261
2E-F2	83,360,560.15	6.69851 %	535.64124185	3.08966518	0.00000000	0.00000000	0.00000000	0.00000000	3.08966518	0.00000000	524.96598261
2E-F3	83,360,560.15	6.19851 %	535.64124185	2.85904185	0.00000000	0.00000000	0.00000000	0.00000000	2.85904185	0.00000000	524.96598261
2E-F4	83,360,560.15	5.69851 %	535.64124185	2.62841852	0.00000000	0.00000000	0.00000000	0.00000000	2.62841852	0.00000000	524.96598261
2E-F5	83,360,560.15	8.49851 %	535.64124185	3.91990900	0.00000000	0.00000000	0.00000000	0.00000000	3.91990900	0.00000000	524.96598261
2X-1	0.00	1.30000 %	54.16026598	0.06062939	0.00000000	0.00000000	0.00000000	0.00000000	0.06062939	0.00000000	43.48500674
2X-2	0.00	1.80000 %	54.16026598	0.08394845	0.00000000	0.00000000	0.00000000	0.00000000	0.08394845	0.00000000	43.48500674
2X-3	0.00	2.30000 %	54.16026598	0.10726739	0.00000000	0.00000000	0.00000000	0.00000000	0.10726739	0.00000000	43.48500674
2X-4	0.00	2.80000 %	54.16026598	0.13058645	0.00000000	0.00000000	0.00000000	0.00000000	0.13058645	0.00000000	43.48500674
2Y-1	0.00	1.30000 %	535.64124197	0.59962061	0.00000000	0.00000000	0.00000000	0.00000000	0.59962061	0.00000000	524.96598261
2Y-2	0.00	1.80000 %	535.64124197	0.83024394	0.00000000	0.00000000	0.00000000	0.00000000	0.83024394	0.00000000	524.96598261
2Y-3	0.00	2.30000 %	535.64124197	1.06086727	0.00000000	0.00000000	0.00000000	0.00000000	1.06086727	0.00000000	524.96598261
2Y-4	0.00	2.80000 %	535.64124197	1.29149060	0.00000000	0.00000000	0.00000000	0.00000000	1.29149060	0.00000000	524.96598261

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,286,896.63
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(133,979.58)
Total Deposits	2,152,917.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,133,750.39
Total Withdrawals (Pool Distribution Amount)	2,152,917.05
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	67,090,931.00
Total Principal Reduction Cumulative	32,110,050,649.05
Scheduled Principal Current	20,760,192.91
Scheduled Principal Cumulative	3,665,777,801.09
Unscheduled Principal Current	46,196,758.51
Unscheduled Principal Cumulative	28,440,093,754.47
Senior Reduction Amount	61,193,979.38
Subordinate Reduction Amount	5,762,972.04
Calculated Tranche Write-down Amount	133,979.58
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	96,612.89
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	288,643.15
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	47266
Period Reference Pool Removal Loan Count	261
Period Ending Loan Count	47005
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	7,878,414,340.72
Period PIF Loan Count Current	259
PIF Loan Count Cumulative	123074
Period PIF Loan UPB Current	41,931,561.11
PIF Loan UPB Cumulative	27,614,996,239.79
Period Partial Prepayment Amount	4,302,940.35
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	191
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	33,596,475.82
Credit Event Amount Current	244,875.24
Credit Event Amount Cumulative	73,970,963.49
Total Active Modified Loan Count	1205
Total Active Modified Loan UPB	274,878,876.14
Adjusted SOFR	4.848510%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.378740%
Subordinate Percentage	8.621260%
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 %	8.620000 %	8.620000 %
2M-1	0.00	0.00	3.000000 %	8.620000 %	8.620000 %
2M-1H	0.00	0.00	3.000000 %	8.620000 %	8.620000 %
2M-2A	0.00	0.00	2.350000 %	8.620000 %	8.620000 %
2M-2B	0.00	0.00	1.650000 %	8.250000 %	8.320000 %
2M-2C	0.00	0.00	1.000000 %	4.980000 %	5.020000 %
2M-2	0.00	0.00	1.000000 %	4.980000 %	5.020000 %
2M-2H	0.00	0.00	1.000000 %	4.980000 %	5.020000 %
2B-1	0.00	0.00	0.500000 %	2.470000 %	2.480000 %
2B-1H	0.00	0.00	0.500000 %	2.470000 %	2.480000 %
2B-2H	133,979.58	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	595	104,820,615.75	1.265823 %	1.330479 %
60 Days	175	34,207,764.06	0.372301 %	0.434196 %
90 Days	84	14,062,328.39	0.178704 %	0.178492 %
120 Days	52	9,064,984.92	0.110627 %	0.115061 %
150 Days	41	9,308,429.51	0.087225 %	0.118151 %
180+ Days	194	42,229,822.76	0.412722 %	0.536019 %
Totals	1141	213,693,945.39	2.427401 %	2.712398 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	502	125,735,748.52	96,612.89	0.076838

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	282,341.46	411.75	0.145834
Summary	0039434459	282,025.90	486.63	0.172548
Summary	0039434607	439,371.00	457.68	0.104167
Summary	0039434774	297,108.23	154.74	0.052082
Summary	0039435431	149,966.40	137.43	0.091641
Summary	0039435537	160,149.50	79.52	0.049654
Summary	0039435747	75,454.32	110.04	0.145837
Summary	0039435787	355,337.28	293.15	0.082499
Summary	0039436085	311,973.95	259.98	0.083334
Summary	0039436178	151,849.24	47.45	0.031248
Summary	0039436230	297,410.93	340.78	0.114582
Summary	0039436332	330,416.39	309.77	0.093751
Summary	0039436726	272,146.49	33.91	0.012460
Summary	0039437058	572,661.54	560.73	0.097916
Summary	0039437085	224,777.29	93.66	0.041668
Summary	0039438105	327,762.65	307.28	0.093751
Summary	0039438108	301,015.96	313.56	0.104167
Summary	0039438883	279,589.67	291.24	0.104167
Summary	0039439393	108,153.25	21.67	0.020036
Summary	0039439686	219,960.18	91.65	0.041667
Summary	0039439716	155,839.76	64.93	0.041665
Summary	0039442971	367,784.50	153.24	0.041666
Summary	0039443320	385,279.22	17.49	0.004540
Summary	0039443360	53,487.07	53.69	0.100379
Summary	0039443529	200,745.29	24.74	0.012324

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443869	398,617.59	664.36	0.166666
Summary	0039443872	139,617.62	63.67	0.045603
Summary	0039444135	120,227.61	100.19	0.083334
Summary	0039444673	381,898.78	477.37	0.124999
Summary	0039444679	225,842.20	114.66	0.050770
Summary	0039445386	224,117.65	116.12	0.051812
Summary	0039445480	90,041.27	37.52	0.041670
Summary	0039445539	249,281.34	125.17	0.050212
Summary	0039445692	204,034.69	276.30	0.135418
Summary	0039446587	166,416.46	190.69	0.114586
Summary	0039446758	151,129.29	56.95	0.037683
Summary	0039447560	207,616.84	151.39	0.072918
Summary	0039447806	113,440.81	94.53	0.083330
Summary	0039448174	452,146.97	470.99	0.104167
Summary	0039448409	61,365.67	51.88	0.084542
Summary	0039448816	356,182.03	148.41	0.041667
Summary	0039449195	368,867.49	312.62	0.084751
Summary	0039449264	384,977.42	117.26	0.030459
Summary	0039449644	150,137.45	136.05	0.090617
Summary	0039449680	254,766.34	238.84	0.093749
Summary	0039450238	66,645.67	97.19	0.145831
Summary	0039450504	454,063.43	828.24	0.182406
Summary	0039450518	348,130.95	362.64	0.104168
Summary	0039450531	222,128.83	116.26	0.052339
Summary	0039450645	129,645.14	99.93	0.077080
Summary	0039450977	356,338.82	556.78	0.156250
Summary	0039452485	159,418.94	49.82	0.031251
Summary	0039452930	84,678.10	132.31	0.156251
Summary	0039453085	302,479.74	315.08	0.104166
Summary	0039454201	229,706.95	351.40	0.152978
Summary	0039454204	274,738.06	73.58	0.026782
Summary	0039454211	435,258.69	413.64	0.095033
Summary	0039454370	175,609.78	201.22	0.114584
Summary	0039454940	154,582.00	32.20	0.020830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455066	182,745.70	95.18	0.052083
Summary	0039455481	172,876.21	108.72	0.062889
Summary	0039456995	300,425.75	73.06	0.024319
Summary	0039459399	113,304.76	47.21	0.041666
Summary	0039459991	471,383.69	414.42	0.087916
Summary	0039460027	124,426.82	116.65	0.093750
Summary	0039460091	127,218.80	48.84	0.038391
Summary	0039460094	119,320.09	129.76	0.108749
Summary	0039460702	196,054.10	167.80	0.085589
Summary	0039460722	356,181.07	330.95	0.092916
Summary	0039460755	343,731.82	393.86	0.114584
Summary	0039460795	253,935.45	238.06	0.093748
Summary	0039460898	83,709.82	104.64	0.125003
Summary	0039461238	110,648.71	90.60	0.081881
Summary	0039461514	313,983.48	228.95	0.072918
Summary	0039461954	172,802.74	197.15	0.114090
Summary	0039462078	306,447.99	319.22	0.104168
Summary	0039462130	277,626.14	173.52	0.062501
Summary	0039462567	428,082.50	364.47	0.085140
Summary	0039462775	594,446.36	866.90	0.145833
Summary	0039462997	300,624.55	219.21	0.072918
Summary	0039463250	282,690.47	76.58	0.027090
Summary	0039463441	478,997.34	345.28	0.072084
Summary	0039463465	74,188.80	69.55	0.093747
Summary	0039463507	343,505.05	178.91	0.052084
Summary	0039463980	310,024.24	355.24	0.114585
Summary	0039464076	245,373.80	318.11	0.129643
Summary	0039464144	505,824.93	444.70	0.087916
Summary	0039464189	300,605.92	58.45	0.019444
Summary	0039464466	326,200.80	373.77	0.114583
Summary	0039465118	528,816.96	605.94	0.114584
Summary	0039465259	36,787.27	11.41	0.031016
Summary	0039466169	420,550.03	441.75	0.105041
Summary	0039466229	250,591.47	218.21	0.087078

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Dec-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466352	226,321.77	306.48	0.135418
Summary	0039466433	80,586.84	23.79	0.029521
Summary	0039466796	258,937.44	4.84	0.001869
Summary	0039466895	198,872.83	145.01	0.072916
Summary	0039467000	67,764.50	84.71	0.125006
Summary	0039467496	83,516.65	104.40	0.125005
Summary	0039468562	327,040.74	374.73	0.114582
Summary	0039468684	180,050.26	37.51	0.020833
Summary	0039468895	452,321.21	565.40	0.125000
Summary	0039469171	283,244.14	38.04	0.013430
Summary	0039469284	163,754.51	132.62	0.080987
Summary	0039469394	198,367.43	330.61	0.166665
Summary	0039470160	231,404.73	120.52	0.052082
Summary	0039470322	368,557.71	460.70	0.125001
Summary	0039470607	335,839.43	104.95	0.031250
Summary	0039471363	68,099.28	85.12	0.124994
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	108,487.15	2.54	0.002341
Summary	0039472036	179,062.20	11.93	0.006662
Summary	0039472237	130,865.77	136.32	0.104168
Summary	0039472338	172,476.16	35.93	0.020832
Summary	0039472775	116,186.88	111.87	0.096285
Summary	0039472886	278,280.04	73.04	0.026247
Summary	0039473654	212,217.07	397.91	0.187501
Summary	0039474304	197,374.16	199.51	0.101082
Summary	0039474488	392,733.44	409.10	0.104167
Summary	0039474664	317,387.07	363.67	0.114582
Summary	0039475157	299,665.51	31.22	0.010418
Summary	0039475372	176,045.44	30.59	0.017376
Summary	0039475552	213,467.42	198.35	0.092918
Summary	0039476236	244,590.86	229.30	0.093748
Summary	0039477120	223,493.64	186.24	0.083331
Summary	0039478499	362,672.45	39.66	0.010935
Summary	0039478643	386,308.90	106.14	0.027475

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Distribution Date: 26-Dec-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039479461	287,734.84	77.48	0.026928
Summary	0039479526	86,351.54	12.75	0.014765
Summary	0039479770	273,591.14	57.00	0.020834
Summary	0039479790	437,241.70	506.66	0.115876
Summary	0039480159	249,344.87	207.79	0.083334
Summary	0039480392	43,820.88	33.65	0.076790
Summary	0039480397	297,082.76	176.17	0.059300
Summary	0039480479	125,061.42	247.52	0.197919
Summary	0039480766	252,077.95	292.74	0.116131
Summary	0039480859	279,004.80	273.19	0.097916
Summary	0039481069	214,350.03	199.17	0.092918
Summary	0039481932	115,269.34	60.04	0.052087
Summary	0039481979	115,211.53	89.50	0.077683
Summary	0039482253	115,399.76	4.91	0.004255
Summary	0039482714	146,719.20	244.53	0.166665
Summary	0039482734	87,847.93	137.26	0.156247
Summary	0039483118	230,179.38	242.13	0.105192
Summary	0039483311	139,148.04	66.71	0.047942
Summary	0039483738	196,588.01	296.64	0.150894
Summary	0039484057	238,637.14	111.03	0.046527
Summary	0039484871	209,689.27	196.58	0.093748
Summary	0039486505	260,197.37	216.83	0.083333
Summary	0039486591	100,699.80	22.31	0.022155
Summary	0039486597	267,003.14	166.88	0.062501
Summary	0039486640	172,307.94	269.23	0.156249
Summary	0039487146	299,541.20	156.01	0.052083
Summary	0039487291	313,074.34	489.18	0.156250
Summary	0039487319	237,382.75	225.30	0.094910
Summary	0039488169	196,544.47	4.55	0.002315
Summary	0039488528	256,309.77	320.39	0.125001
Summary	0039488666	205,421.79	85.59	0.041665
Summary	0039488892	202,844.84	190.17	0.093751
Summary	0039490080	396,169.54	463.99	0.117119
Summary	0039490173	298,372.80	123.72	0.041465

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039490289	135,534.22	197.65	0.145830
Summary	0039491164	188,547.45	137.48	0.072915
Summary	0039491166	87,584.45	63.86	0.072912
Summary	0039491221	253,533.79	52.82	0.020834
Summary	0039492626	164,305.72	45.17	0.027491
Summary	0039493088	411,243.88	428.38	0.104167
Summary	0039493360	111,945.73	103.60	0.092545
Summary	0039493511	110,890.66	115.51	0.104166
Summary	0039493566	66,870.76	41.79	0.062494
Summary	0039493567	157,215.00	294.78	0.187501
Summary	0039495376	392,297.96	100.87	0.025713
Summary	0039495793	79,389.09	75.49	0.095089
Summary	0039495802	310,430.08	89.16	0.028721
Summary	0039496277	477,225.49	106.05	0.022222
Summary	0039496344	330,296.48	584.86	0.177071
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	314,434.53	246.69	0.078455
Summary	0039496915	224,738.14	163.87	0.072916
Summary	0039497243	402,760.99	492.46	0.122271
Summary	0039497293	150,890.68	20.07	0.013301
Summary	0039498394	180,477.58	206.80	0.114585
Summary	0039498494	137,878.72	215.44	0.156253
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	222,828.98	232.92	0.104529
Summary	0039498893	317,763.89	41.71	0.013126
Summary	0039498922	297,058.22	308.70	0.103919
Summary	0039499151	280,009.44	390.66	0.139517
Summary	0039499316	424,905.45	380.26	0.089493
Summary	0039500223	332,974.18	127.07	0.038162
Summary	0039500373	134,381.84	69.82	0.051956
Summary	0039500489	388,482.40	323.74	0.083335
Summary	0039500615	259,956.96	62.54	0.024058
Summary	0039500882	380,718.47	237.95	0.062500
Summary	0039501031	276,976.41	346.22	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501235	371,614.32	116.13	0.031250
Summary	0039501465	59,226.13	44.93	0.075862
Summary	0039501770	328,175.00	356.89	0.108750
Summary	0039501779	306,244.81	59.89	0.019556
Summary	0039502066	143,825.34	164.80	0.114583
Summary	0039502643	290,284.91	61.77	0.021279
Summary	0039503330	225,890.74	329.42	0.145832
Summary	0039504058	450,910.41	422.73	0.093750
Summary	0039505016	181,178.41	395.52	0.218304
Summary	0039505048	163,625.14	136.35	0.083331
Summary	0039505353	313,391.65	228.51	0.072915
Summary	0039505470	307,848.39	64.14	0.020835
Summary	0039505585	370,125.75	308.44	0.083334
Summary	0039505680	282,312.85	264.67	0.093751
Summary	0039506152	174,335.57	127.12	0.072917
Summary	0039506417	250,316.11	156.45	0.062501
Summary	0039506483	393,232.45	81.92	0.020832
Summary	0039506739	336,881.96	61.28	0.018190
Summary	0039506746	241,102.96	254.79	0.105677
Summary	0039506874	60,328.30	50.27	0.083327
Summary	0039507186	86,182.78	23.92	0.027755
Summary	0039507262	132,110.14	123.85	0.093748
Summary	0039507275	370,509.55	344.27	0.092918
Summary	0039507512	292,925.54	518.72	0.177083
Summary	0039507735	268,937.38	56.03	0.020834
Summary	0039508166	260,939.06	32.74	0.012547
Summary	0039508339	254,207.31	70.09	0.027572
Summary	0039509514	396,936.14	206.74	0.052084
Summary	0039510208	160,895.43	133.46	0.082948
Summary	0039511188	267,986.77	55.83	0.020833
Summary	0039511281	168,225.95	105.14	0.062499
Summary	0039511524	217,163.75	135.73	0.062501
Summary	0039511803	359,010.63	149.59	0.041667
Summary	0039513262	234,963.03	146.25	0.062244

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039513277	368,881.45	192.13	0.052084
Summary	0039513475	359,779.81	224.86	0.062499
Summary	0039514171	301,361.44	365.46	0.121270
Summary	0039514223	339,164.83	141.32	0.041667
Summary	0039514522	199,927.70	38.11	0.019062
Summary	0039514784	119,067.48	86.82	0.072917
Summary	0039514914	288,780.86	52.60	0.018215
Summary	0039514957	58,466.11	18.27	0.031249
Summary	0039515636	150,301.05	114.70	0.076314
Summary	0039515806	139,881.20	133.94	0.095753
Summary	0039515945	304,686.15	371.86	0.122047
Summary	0039516526	137,805.28	70.63	0.051253
Summary	0039516542	222,601.25	44.19	0.019852
Summary	0039517245	360,557.78	225.35	0.062500
Summary	0039517322	432,156.72	234.12	0.054175
Summary	0039517929	173,470.07	140.46	0.080971
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	115,481.45	120.29	0.104164
Summary	0039518490	164,184.77	51.31	0.031251
Summary	0039518891	402,988.99	293.85	0.072918
Summary	0039519036	189,548.57	138.21	0.072915
Summary	0039519082	265,929.73	268.11	0.100820
Summary	0039519217	91,915.85	28.08	0.030550
Summary	0039519404	158,920.83	57.66	0.036282
Summary	0039519632	130,463.08	29.67	0.022742
Summary	0039519955	354,684.70	258.62	0.072915
Summary	0039520477	250,709.79	391.73	0.156248
Summary	0039520958	256,410.35	278.46	0.108599
Summary	0039521212	360,924.15	526.35	0.145834
Summary	0039521507	153,006.66	16.08	0.010509
Summary	0039521588	142,043.76	103.57	0.072914
Summary	0039522374	100,036.66	104.20	0.104162
Summary	0039522716	445,702.85	413.67	0.092813
Summary	0039523117	330,102.43	88.08	0.026683

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523404	111,404.62	106.22	0.095346
Summary	0039523587	138,753.82	44.91	0.032367
Summary	0039524475	191,926.33	139.95	0.072919
Summary	0039524616	406,250.71	380.86	0.093750
Summary	0039524701	266,163.09	194.08	0.072918
Summary	0039524715	327,584.09	602.15	0.183815
Summary	0039525295	136,117.06	49.25	0.036182
Summary	0039525537	220,891.08	205.87	0.093200
Summary	0039525606	256,808.95	53.81	0.020953
Summary	0039525833	183,101.96	190.73	0.104166
Summary	0039526316	303,171.99	204.11	0.067325
Summary	0039526676	173,739.98	36.20	0.020836
Summary	0039526818	114,735.83	83.66	0.072915
Summary	0039527057	393,256.73	50.73	0.012900
Summary	0039527241	177,765.45	111.10	0.062498
Summary	0039527340	278,860.90	261.43	0.093749
Summary	0039527573	289,461.43	211.07	0.072918
Summary	0039528032	164,233.41	136.86	0.083333
Summary	0039528735	152,351.53	47.61	0.031250
Summary	0039529204	303,290.14	216.27	0.071308
Summary	0039529409	166,575.35	105.85	0.063545
Summary	0039529468	170,507.65	35.72	0.020949
Summary	0039529551	165,891.70	181.97	0.109692
Summary	0039529814	105,494.34	65.93	0.062496
Summary	0039530013	131,507.40	178.08	0.135414
Summary	0039530271	212,093.26	243.02	0.114582
Summary	0039530565	351,873.54	367.27	0.104376
Summary	0039530727	231,137.78	240.77	0.104167
Summary	0039530980	135,105.42	82.42	0.061004
Summary	0039531022	143,019.34	48.05	0.033597
Summary	0039532356	318,446.38	451.31	0.141722
Summary	0039533003	403,759.52	533.77	0.132200
Summary	0039534136	100,413.71	9.67	0.009630
Summary	0039534406	188,923.77	246.57	0.130513

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039534500	355,283.18	186.47	0.052485
Summary	0039535614	439,800.25	585.92	0.133224
Summary	0039535644	198,917.25	124.32	0.062498
Summary	0039535891	308,834.71	163.68	0.052999
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	320,059.65	200.04	0.062501
Summary	0039536952	440,696.02	504.96	0.114582
Summary	0039537086	138,555.59	19.38	0.013987
Summary	0039537326	431,681.06	288.36	0.066799
Summary	0039537702	230,535.13	63.51	0.027549
Summary	0039537744	170,081.27	17.72	0.010419
Summary	0039538720	206,560.86	215.17	0.104168
Summary	0039539340	374,691.68	312.24	0.083333
Summary	0039539614	288,655.22	329.83	0.114264
Summary	0039539672	76,428.14	111.46	0.145836
Summary	0039540267	384,506.90	360.48	0.093751
Summary	0039540314	81,962.81	33.47	0.040836
Summary	0039541257	263,948.95	122.05	0.046240
Summary	0039541621	185,382.16	231.73	0.125001
Summary	0039541861	331,393.17	386.94	0.116762
Summary	0039541896	152,457.29	15.88	0.010416
Summary	0039541951	248,047.25	245.36	0.098917
Summary	0039542798	249,756.65	364.23	0.145834
Summary	0039544486	256,056.29	346.74	0.135416
Summary	0039544688	504,574.71	844.53	0.167375
Summary	0039544711	409,882.63	128.09	0.031250
Summary	0039545344	202,086.80	3.36	0.001663
Summary	0039545541	297,416.40	278.83	0.093751
Summary	0039546060	264,301.17	213.20	0.080666
Summary	0039546147	350,412.33	292.01	0.083333
Summary	0039546628	111,952.72	225.90	0.201782
Summary	0039547289	391,236.27	244.52	0.062499
Summary	0039547406	226,154.02	31.61	0.013977
Summary	0039547496	361,615.26	565.02	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039548288	574,885.62	538.96	0.093751
Summary	0039548525	190,399.04	161.31	0.084722
Summary	0039548818	40,362.51	17.29	0.042837
Summary	0039549019	481,630.95	702.04	0.145763
Summary	0039549186	272,095.67	79.50	0.029218
Summary	0039549385	260,427.87	162.77	0.062501
Summary	0039549997	166,173.12	42.50	0.025576
Summary	0039550275	244,427.11	254.61	0.104166
Summary	0039550842	260,627.98	128.51	0.049308
Summary	0039551104	372,919.60	238.43	0.063936
Summary	0039551181	251,133.83	281.52	0.112100
Summary	0039551325	187,429.08	97.62	0.052084
Summary	0039551517	274,065.94	85.65	0.031252
Summary	0039551621	215,121.04	73.40	0.034120
Summary	0039551839	248,216.39	180.99	0.072916
Summary	0039551990	289,595.75	150.83	0.052083
Summary	0039552084	302,247.75	280.93	0.092947
Summary	0039552305	375,180.68	119.71	0.031907
Summary	0039552677	161,093.28	100.68	0.062498
Summary	0039553472	352,500.03	55.45	0.015730
Summary	0039553903	216,837.03	204.55	0.094334
Summary	0039554373	162,271.21	118.32	0.072915
Summary	0039554562	87,245.63	81.07	0.092922
Summary	0039554930	425,329.07	575.97	0.135418
Summary	0039555148	363,619.80	137.46	0.037803
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	321,586.57	69.52	0.021618
Summary	0039556922	346,936.14	325.25	0.093749
Summary	0039557424	385,218.08	401.27	0.104167
Summary	0039558278	290,551.81	211.86	0.072916
Summary	0039558417	85,391.85	80.05	0.093744
Summary	0039558664	83,709.17	75.42	0.090098
Summary	0039559008	295,897.97	153.66	0.051930
Summary	0039559035	84,429.35	14.71	0.017423

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039559236	108,496.98	79.11	0.072914
Summary	0039559473	246,685.72	23.42	0.009494
Summary	0039560335	98,722.33	18.25	0.018486
Summary	0039560546	226,809.14	165.38	0.072916
Summary	0039560746	189,430.25	34.85	0.018397
Summary	0039560910	107,609.25	112.09	0.104164
Summary	0039560986	77,653.02	4.35	0.005602
Summary	0039561230	307,381.74	253.77	0.082559
Summary	0039561329	125,433.13	41.18	0.032830
Summary	0039562259	252,368.74	231.74	0.091826
Summary	0039562279	328,398.60	259.13	0.078907
Summary	0039562407	362,486.24	264.31	0.072916
Summary	0039562838	237,338.80	58.53	0.024661
Summary	0039563096	290,263.27	96.40	0.033211
Summary	0039563100	262,510.66	273.45	0.104167
Summary	0039563120	69,415.53	7.23	0.010416
Summary	0039563406	245,164.03	178.77	0.072919
Summary	0039563782	436,633.50	363.86	0.083333
Summary	0039564061	266,154.91	286.31	0.107573
Summary	0039564378	407,322.65	466.72	0.114582
Summary	0039565294	276,084.54	258.83	0.093750
Summary	0039565463	286,507.42	68.07	0.023759
Summary	0039565501	234,668.50	66.05	0.028146
Summary	0039565670	303,583.37	425.57	0.140182
Summary	0039565700	123,904.18	38.72	0.031250
Summary	0039566027	173,868.29	163.00	0.093749
Summary	0039566280	286,888.31	68.98	0.024044
Summary	0039566445	102,405.87	74.67	0.072916
Summary	0039566510	132,174.36	82.61	0.062501
Summary	0039566840	177,709.02	41.71	0.023471
Summary	0039567002	100,110.99	93.85	0.093746
Summary	0039568874	437,853.69	167.79	0.038321
Summary	0039569322	277,665.49	202.46	0.072915
Summary	0039569398	165,010.90	137.51	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039569532	381,728.10	198.82	0.052084
Summary	0039569938	340,146.88	0.16	0.000047
Summary	0039570569	139,581.90	116.39	0.083385
Summary	0039570718	132,653.33	43.37	0.032694
Summary	0039570735	145,392.11	75.73	0.052087
Summary	0039570786	136,684.10	128.14	0.093749
Summary	0039570878	379,025.33	394.82	0.104167
Summary	0039570933	280,675.90	321.61	0.114584
Summary	0039571024	439,584.80	52.86	0.012025
Summary	0039571451	407,451.47	351.40	0.086243
Summary	0039571453	328,013.31	236.44	0.072082
Summary	0039571540	210,657.65	153.60	0.072915
Summary	0039572130	173,196.60	9.46	0.005462
Summary	0039572182	271,840.16	169.90	0.062500
Summary	0039572279	310,653.85	194.16	0.062500
Summary	0039572702	228,665.40	142.92	0.062502
Summary	0039573971	65,844.53	6.24	0.009477
Summary	0039574034	250,962.46	267.51	0.106594
Summary	0039574215	213,531.66	88.97	0.041666
Summary	0039574916	121,998.86	88.96	0.072919
Summary	0039575698	198,607.03	125.50	0.063190
Summary	0039576553	298,862.09	246.72	0.082553
Summary	0039576554	78,377.80	16.33	0.020835
Summary	0039577125	222,348.68	46.32	0.020832
Summary	0039577246	377,777.09	275.46	0.072916
Summary	0039577920	161,543.33	33.65	0.020830
Summary	0039578057	194,702.23	226.90	0.116537
Summary	0039578989	104,250.31	115.50	0.110791
Summary	0039579043	122,338.07	137.78	0.112622
Summary	0039579419	266,644.48	178.56	0.066966
Summary	0039579442	210,530.47	65.79	0.031250
Summary	0039579661	219,508.21	91.46	0.041666
Summary	0039579691	418,698.68	81.68	0.019508
Summary	0039579708	242,365.49	15.21	0.006276

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039580050	315,246.74	164.19	0.052083
Summary	0039580068	357,251.52	449.63	0.125858
Summary	0039580387	156,963.68	114.45	0.072915
Summary	0039580744	414,864.12	107.22	0.025845
Summary	0039580970	325,857.13	237.60	0.072915
Summary	0039581730	296,892.64	154.63	0.052083
Summary	0039581875	390,239.71	365.85	0.093750
Summary	0039582358	124,624.43	21.78	0.017477
Summary	0039583048	58,178.26	48.48	0.083330
Summary	0039583702	552,717.92	356.02	0.064413
Summary	0039583845	402,584.86	417.00	0.103581
Summary	0039585044	279,236.52	552.66	0.197918
Summary	0039586912	427,232.07	489.54	0.114584
Summary	0039587250	136,723.93	42.73	0.031253
Summary	0039587378	248,375.26	55.84	0.022482
Summary	0039588653	158,088.10	49.40	0.031248
Summary	0039589021	266,209.36	221.84	0.083333
Summary	0039589041	297,729.54	155.07	0.052084
Summary	0039589137	241,085.85	176.82	0.073343
Summary	0039589287	623,024.09	584.09	0.093751
Summary	0039589333	507,193.82	428.44	0.084473
Summary	0039589367	183,514.42	201.91	0.110024
Summary	0039589777	116,088.57	36.91	0.031795
Summary	0039590258	322,894.57	369.98	0.114582
Summary	0039590654	297,574.52	309.97	0.104166
Summary	0039591467	253,173.53	105.49	0.041667
Summary	0039591824	174,044.07	74.23	0.042650
Summary	0039592152	208,220.07	162.73	0.078153
Summary	0039592291	177,474.58	84.00	0.047331
Summary	0039592313	205,572.17	214.14	0.104168
Summary	0039592995	209,194.99	87.16	0.041664
Summary	0039593032	240,843.47	150.53	0.062501
Summary	0039593576	171,538.00	125.08	0.072917
Summary	0039594081	239,015.53	131.43	0.054988

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039595333	205,532.32	139.24	0.067746
Summary	0039595354	191,508.26	0.32	0.000167
Summary	0039596293	304,381.60	443.89	0.145833
Summary	0039596795	388,467.47	64.90	0.016707
Summary	0039596842	199,842.64	83.27	0.041668
Summary	0039597352	415,775.27	495.28	0.119122
Summary	0039597426	212,779.00	199.48	0.093750
Summary	0039597500	74,473.79	73.88	0.099203
Summary	0039597814	210,936.39	317.11	0.150334
Summary	0039597848	447,312.64	514.69	0.115063
Summary	0039598033	166,276.54	86.60	0.052082
Summary	0039598778	96,753.86	134.69	0.139209
Summary	0039599146	473,790.11	493.53	0.104166
Summary	0039599333	317,402.92	616.72	0.194302
Summary	0039599401	334,072.84	53.93	0.016143
Summary	0039599455	413,483.19	301.50	0.072917
Summary	0039599727	133,441.59	125.10	0.093749
Summary	0039599781	360,957.03	95.54	0.026469
Summary	0039599825	62,346.62	24.27	0.038928
Summary	0039600257	234,029.93	146.27	0.062501
Summary	0039600325	431,027.53	534.45	0.123994
Summary	0039600345	126,929.88	47.42	0.037359
Summary	0039600486	208,158.87	325.25	0.156251
Summary	0039601039	345,319.48	35.97	0.010416
Summary	0039601812	110,466.83	2.43	0.002200
Summary	0039602414	648,573.05	604.22	0.093161
Summary	0039602483	531,913.81	891.45	0.167593
Summary	0039602516	334,782.28	12.04	0.003596
Summary	0039602696	330,655.99	167.56	0.050675
Summary	0039602826	128,435.76	120.41	0.093751
Summary	0039602910	121,242.24	20.08	0.016562
Summary	0039603096	356,651.93	37.15	0.010416
Summary	0039603662	337,527.71	316.43	0.093749
Summary	0039603722	360,695.61	142.79	0.039587

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039604172	245,657.71	153.54	0.062502

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	244,875.24	141,803.89	57.909

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039513867	125,292.28	135,769.03	108.362
0039557102	119,582.96	6,034.86	5.047

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	941,782.39	(7,824.31)	(143,922.54)	(15.282)

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	(26.00)	5,665.14	6.124
0039464006	233,196.18	(688.08)	(1,600.98)	(0.687)
0039596146	401,018.48	(6,670.23)	(132,252.37)	(32.979)
0039598228	215,057.33	(440.00)	(15,734.33)	(7.316)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
402	73,970,963.49	4,179,093.48	5.650

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)
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	79,995.91	41.505
0039438547	200,893.08	189,639.23	94.398
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	6,236.64	6.384
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,665.14	6.124
0039439457	112,708.72	13,825.56	12.267
0039439969	42,249.22	16,773.55	39.701
0039440059	78,767.52	4,383.70	5.565
0039440163	273,752.99	41,933.38	15.318
0039441142	63,917.52	24,782.55	38.773
0039441588	272,866.38	(35,163.01)	(12.887)
0039442609	224,282.49	548.86	0.245
0039442904	273,382.86	24,015.81	8.785
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039444594	68,444.98	1,187.43	1.735
0039444716	34,719.07	(547.65)	(1.577)
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	58,452.44	27.129
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039451467	274,950.95	54,934.03	19.980
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456096	64,391.84	491.74	0.764
0039456099	54,015.68	13,445.46	24.892
0039457604	193,145.19	2,633.87	1.364
0039458206	444,369.82	(68,455.52)	(15.405)
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460195	63,981.28	121,585.88	190.034
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039460926	195,517.61	2,017.46	1.032
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462436	364,961.60	80,942.28	22.178
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039463818	355,015.16	133,289.19	37.545
0039464006	233,196.18	(1,600.98)	(0.687)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	149,644.88	40.043
0039465408	132,956.56	(2,699.34)	(2.030)
0039465429	246,361.95	66,055.00	26.812
0039466387	123,056.77	15,846.38	12.877
0039466478	381,553.51	(41,840.43)	(10.966)
0039466735	369,507.23	(36,394.67)	(9.850)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	31,435.35	21.817
0039471849	404,686.07	78,649.88	19.435

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472322	65,170.19	(721.10)	(1.106)
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,707.49	38.262
0039474004	304,689.38	4,985.88	1.636
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,937.15)	(40.122)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)
0039475718	195,902.32	5,065.37	2.586
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	43,930.93	20.054
0039476923	219,765.61	6,873.84	3.128
0039477306	176,303.90	4,278.50	2.427
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	93,888.22	40.064
0039478571	66,330.01	50,457.45	76.070
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,713.80	14.679
0039479834	59,539.61	12,926.41	21.711

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483583	136,378.69	(35,055.34)	(25.704)
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
0039487237	71,608.28	(4,942.87)	(6.903)
0039487284	196,650.68	48,701.88	24.766
0039487804	188,110.08	(4,326.45)	(2.300)
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039489245	145,337.71	(1,123.49)	(0.773)
0039489839	333,292.77	236,948.72	71.093
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039490347	108,215.85	26,895.49	24.854
0039490481	120,116.20	3,921.21	3.265
0039490599	300,508.53	(631.15)	(0.210)
0039490795	136,088.23	3,331.64	2.448
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	52,318.34	29.753
0039492189	261,521.32	69,226.66	26.471

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039492619	176,984.76	95,758.35	54.105
0039492698	162,631.38	17,606.41	10.826
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039493449	276,874.63	(4,405.27)	(1.591)
0039495024	327,853.42	91,153.43	27.803
0039495483	145,685.69	11,133.76	7.642
0039495486	116,589.80	(1,530.82)	(1.313)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	4,390.34	1.457
0039497048	282,250.24	(36,399.16)	(12.896)
0039497636	373,636.03	(48,217.65)	(12.905)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499113	214,075.77	42,665.02	19.930
0039499121	271,848.44	465.79	0.171
0039499199	51,595.14	4,314.54	8.362
0039499340	161,158.42	5,091.00	3.159
0039499703	394,496.55	(180,438.98)	(45.739)
0039501050	407,515.25	140,235.84	34.412
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 26-Dec-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(2,770.40)	(1.675)
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	(160.33)	(0.223)
0039506265	86,316.27	(30,624.51)	(35.479)
0039506493	176,556.85	75,936.17	43.009
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506581	274,711.39	65,800.17	23.952
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	24,974.55	10.737
0039508758	348,190.20	108,376.11	31.126
0039509666	210,329.41	(34,426.91)	(16.368)
0039510055	139,738.07	(4,805.22)	(3.439)
0039510415	55,657.39	1,691.84	3.040
0039510644	202,389.39	16,835.25	8.318
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	76,493.39	27.149
0039511160	203,772.41	19,931.84	9.781
0039511185	259,337.23	60,976.41	23.512

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039511800	236,683.38	40,020.39	16.909
0039512356	307,517.27	(8,994.80)	(2.925)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039513608	112,899.63	42,240.89	37.415
0039513867	125,292.28	135,769.03	108.362
0039514109	87,790.94	11,476.62	13.073
0039514458	110,165.49	5,504.31	4.996
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516208	76,729.12	97,258.14	126.755
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039518026	41,556.68	27,143.31	65.316
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039519946	83,034.82	41,553.07	50.043
0039520864	285,714.42	10,995.60	3.848
0039522742	192,263.64	37,774.41	19.647
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,610.49	11.202
0039523242	232,616.58	5,172.24	2.224
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	5,991.72	4.601

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
0039525928	34,601.45	512.33	1.481
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527736	82,989.68	4,922.95	5.932
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,886.62	25.696
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645

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Cumulative Realized Loss Detail

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0039536882	318,477.51	4,587.27	1.440
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538647	332,997.22	32,502.30	9.761
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540877	273,891.70	5,902.00	2.155
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,141.84	9.322
0039542551	111,833.42	31,184.22	27.885
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	60,808.05	11.828
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
0039549265	111,077.40	(10,183.17)	(9.168)
0039550260	383,251.13	(12,162.44)	(3.173)

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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
0039550744	203,898.83	(6,055.52)	(2.970)
0039550931	145,729.16	160,526.31	110.154
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,733.10	28.002
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553149	340,796.47	12,943.44	3.798
0039553409	297,634.86	(162,065.46)	(54.451)
0039554102	190,883.11	10,053.04	5.267
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889
0039555107	82,885.92	90,676.70	109.399
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556533	353,143.88	33,364.69	9.448
0039556787	285,766.28	3,517.43	1.231
0039557102	119,582.96	6,034.86	5.047
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	9,628.09	11.996
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039561110	85,289.80	(18,571.23)	(21.774)
0039562854	396,966.59	(870.93)	(0.219)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039562980	77,671.36	11,133.72	14.334
0039563177	224,696.54	33,742.39	15.017
0039563496	128,806.02	20,450.26	15.877
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	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
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039569685	372,982.80	35,800.12	9.598
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446
0039571094	157,536.45	29,101.78	18.473
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,015.80	4.001
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582601	96,986.93	12,749.71	13.146
0039582711	289,431.19	8,328.61	2.878
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039585606	153,266.39	33,254.75	21.697
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039590414	50,580.98	79,234.22	156.648
0039590530	233,668.21	7,983.56	3.417

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0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039592417	163,316.51	(3,140.79)	(1.923)
0039593937	76,781.06	7,967.48	10.377
0039593979	304,378.47	(47,097.79)	(15.473)
0039594240	273,810.85	25,593.59	9.347
0039596146	401,018.48	(132,252.37)	(32.979)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596708	338,534.67	50,697.43	14.976
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)
0039597439	105,503.35	793.42	0.752
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,734.33)	(7.316)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(18,104.26)	(7.939)
0039600016	212,298.02	467.98	0.220
0039600435	111,317.20	40,864.90	36.710
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603142	328,047.19	102,034.77	31.104
0039603157	45,114.31	10,269.32	22.763

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039603235	354,263.72	40,004.89	11.292
0039603487	201,112.96	58,806.72	29.241
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	1,186,657.63	133,979.58	0.002 %	0	0.00	0.00	0.000 %	6	1,186,657.63	133,979.58	0.002 %

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	(26.00)	5,665.14
Summary	0039464006	237,000.00	4.500 %	IL	95.00	360	233,196.18	07/31/2021	(688.08)	(1,600.98)
Summary	0039513867	139,000.00	3.750 %	WY	83.00	360	125,292.28	11/30/2024	135,769.03	135,769.03
Summary	0039557102	142,000.00	3.625 %	MI	97.00	360	119,582.96	11/30/2024	6,034.86	6,034.86
Summary	0039596146	387,000.00	4.000 %	AZ	95.00	360	401,018.48	12/31/2020	(6,670.23)	(132,252.37)
Summary	0039598228	228,000.00	3.875 %	WA	95.00	360	215,057.33	07/31/2021	(440.00)	(15,734.33)

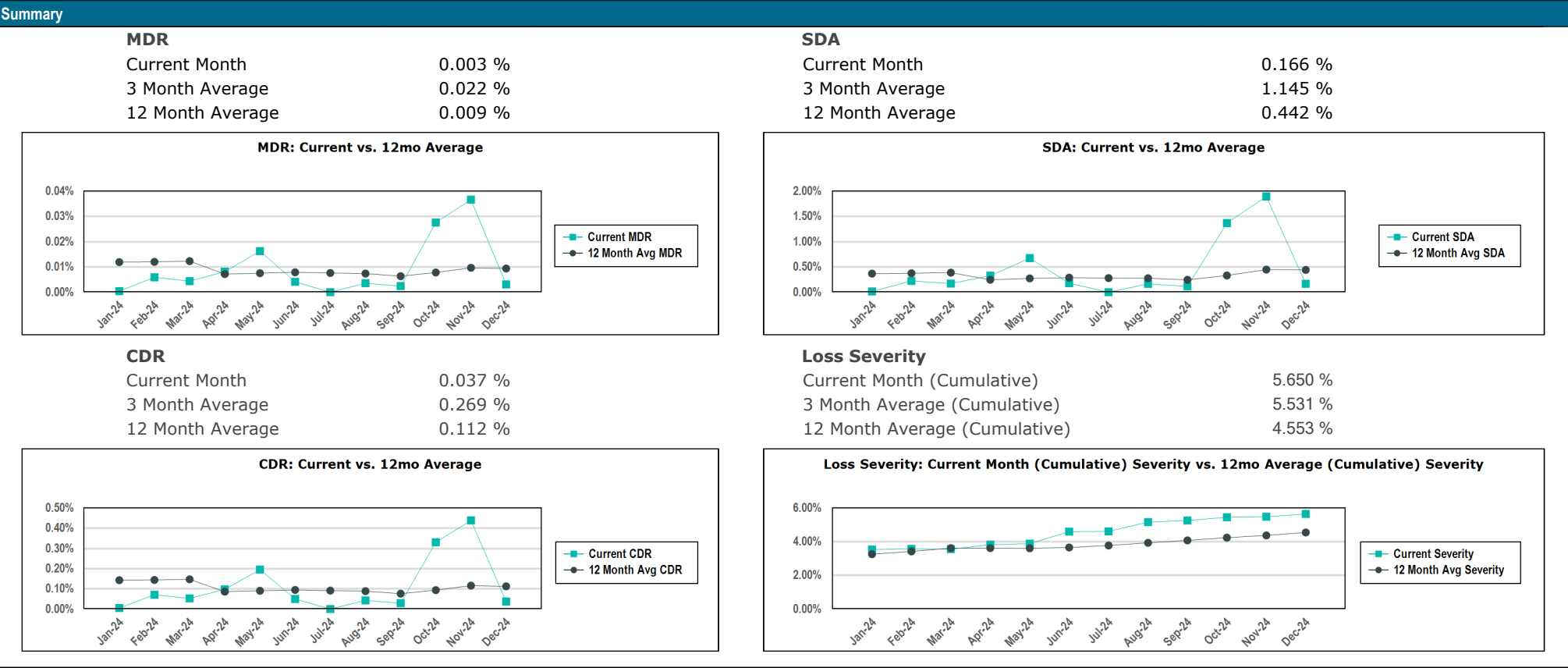
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.
* This data is currently not provided for reporting.
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02



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Realized Loss Report - Collateral



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

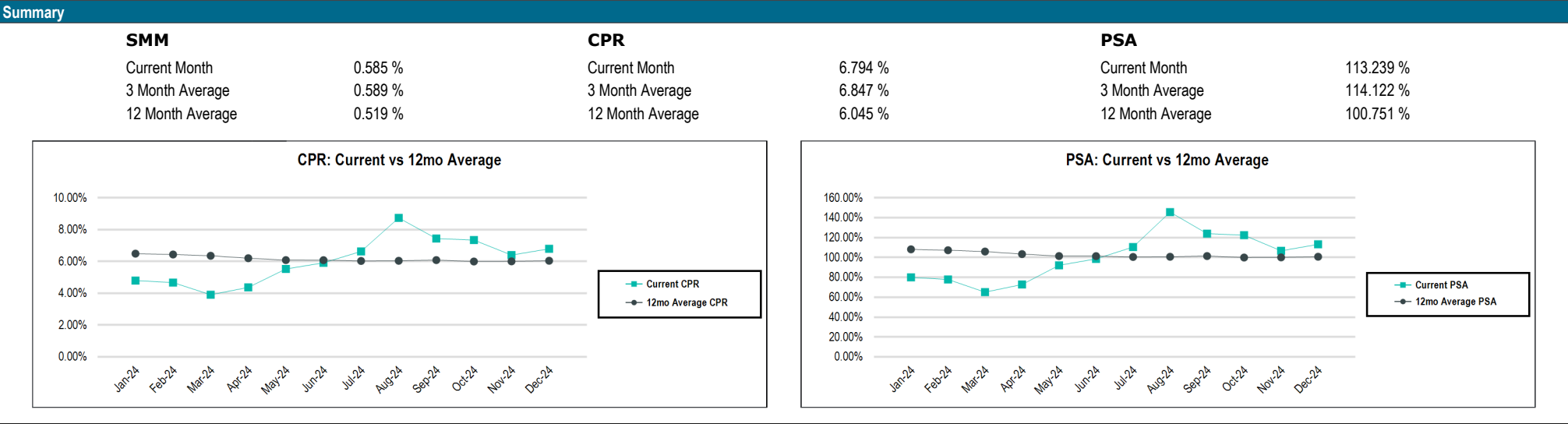
Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities
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Prepayment Rates



Calculation Methodology:

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

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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
191	33,596,475.82

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

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

Closing Date
means March 22, 2017.

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

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

Bond Retirement Detail – Effective November 2021				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XGP3	759,779,000	546,972,038	212,806,962
2M-2H	N/A	39,990,300	(546,972,038)	586,962,338
See https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes for more information.				

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

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

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

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