

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-Jun-2023
 09-Jun-2023 10:58:41 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		05/31/2023	0.00000 %	8,381,358,984.05	0.00	60,825,877.89	0.00	8,320,539,193.80	60,825,877.89	0.00
2M-1	30711XGK4	06/23/2023	6.28800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	06/23/2023	8.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	06/23/2023	8.78800 %	20,681,627.53	161,555.68	886,808.58	0.00	19,794,818.95	1,048,364.26	0.00
2M-BH		05/31/2023	0.00000 %	113,252,781.82	0.00	4,856,171.90	0.00	108,396,609.92	4,856,171.90	0.00
2M-2C	30711XGN8	06/23/2023	8.78800 %	40,136,523.85	313,528.69	0.00	0.00	40,136,523.85	313,528.69	0.00
2M-CH		05/31/2023	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	06/23/2023	8.78800 %	60,818,151.38	475,084.37	886,808.58	0.00	59,931,342.80	1,361,892.95	0.00
2M-2H		05/31/2023	0.00000 %	333,041,274.84	0.00	4,856,171.90	0.00	328,185,102.94	4,856,171.90	0.00
2B-1	30711XGQ1	06/23/2023	10.63800 %	189,945,000.00	1,796,119.92	0.00	0.00	189,945,000.00	1,796,119.92	0.00
2B-1H		05/31/2023	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		05/31/2023	0.00000 %	197,538,749.65	0.00	0.00	6,087.62	197,532,662.03	0.00	2,409,662.97
2A-I1	30711XGR9	06/23/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	06/23/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	06/23/2023	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	06/23/2023	1.30000 %	0.00	23,898.77	0.00	0.00	0.00	23,898.77	0.00
2B-I2	30711XHA5	06/23/2023	1.80000 %	0.00	33,090.60	0.00	0.00	0.00	33,090.60	0.00
2B-I3	30711XHB3	06/23/2023	2.30000 %	0.00	42,282.44	0.00	0.00	0.00	42,282.44	0.00
2B-I4	30711XHC1	06/23/2023	2.80000 %	0.00	51,474.27	0.00	0.00	0.00	51,474.27	0.00
2C-I1	30711XHH0	06/23/2023	1.30000 %	0.00	46,379.98	0.00	0.00	0.00	46,379.98	0.00
2C-I2	30711XHJ6	06/23/2023	1.80000 %	0.00	64,218.44	0.00	0.00	0.00	64,218.44	0.00
2C-I3	30711XHK3	06/23/2023	2.30000 %	0.00	82,056.89	0.00	0.00	0.00	82,056.89	0.00
2C-I4	30711XHL1	06/23/2023	2.80000 %	0.00	99,895.35	0.00	0.00	0.00	99,895.35	0.00
2E-A1	30711XGV0	06/23/2023	7.48800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	06/23/2023	6.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	06/23/2023	6.48800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	06/23/2023	5.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	06/23/2023	7.48800 %	20,681,627.53	137,656.91	886,808.58	0.00	19,794,818.95	1,024,465.49	0.00

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Distribution Date: 26-Jun-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	06/23/2023	6.98800 %	20,681,627.53	128,465.08	886,808.58	0.00	19,794,818.95	1,015,273.66	0.00
2E-B3	30711XHF4	06/23/2023	6.48800 %	20,681,627.53	119,273.24	886,808.58	0.00	19,794,818.95	1,006,081.82	0.00
2E-B4	30711XHG2	06/23/2023	5.98800 %	20,681,627.53	110,081.41	886,808.58	0.00	19,794,818.95	996,889.99	0.00
2E-C1	30711XHM9	06/23/2023	7.48800 %	40,136,523.85	267,148.70	0.00	0.00	40,136,523.85	267,148.70	0.00
2E-C2	30711XHN7	06/23/2023	6.98800 %	40,136,523.85	249,310.25	0.00	0.00	40,136,523.85	249,310.25	0.00
2E-C3	30711XHP2	06/23/2023	6.48800 %	40,136,523.85	231,471.79	0.00	0.00	40,136,523.85	231,471.79	0.00
2E-C4	30711XHQ0	06/23/2023	5.98800 %	40,136,523.85	213,633.34	0.00	0.00	40,136,523.85	213,633.34	0.00
2E-D1	30711XHR8	06/23/2023	7.48800 %	20,681,627.53	137,656.91	886,808.58	0.00	19,794,818.95	1,024,465.49	0.00
2E-D2	30711XHS6	06/23/2023	6.98800 %	20,681,627.53	128,465.08	886,808.58	0.00	19,794,818.95	1,015,273.66	0.00
2E-D3	30711XHT4	06/23/2023	6.48800 %	20,681,627.53	119,273.24	886,808.58	0.00	19,794,818.95	1,006,081.82	0.00
2E-D4	30711XHU1	06/23/2023	5.98800 %	20,681,627.53	110,081.41	886,808.58	0.00	19,794,818.95	996,889.99	0.00
2E-D5	30711XHV9	06/23/2023	8.78800 %	20,681,627.53	161,555.68	886,808.58	0.00	19,794,818.95	1,048,364.26	0.00
2E-F1	30711XHW7	06/23/2023	7.48800 %	60,818,151.38	404,805.62	886,808.58	0.00	59,931,342.80	1,291,614.20	0.00
2E-F2	30711XHX5	06/23/2023	6.98800 %	60,818,151.38	377,775.33	886,808.58	0.00	59,931,342.80	1,264,583.91	0.00
2E-F3	30711XHY3	06/23/2023	6.48800 %	60,818,151.38	350,745.04	886,808.58	0.00	59,931,342.80	1,237,553.62	0.00
2E-F4	30711XHZ0	06/23/2023	5.98800 %	60,818,151.38	323,714.75	886,808.58	0.00	59,931,342.80	1,210,523.33	0.00
2E-F5	30711XJA3	06/23/2023	8.78800 %	60,818,151.38	475,084.37	886,808.58	0.00	59,931,342.80	1,361,892.95	0.00
2X-1	30711XJB1	06/23/2023	1.30000 %	0.00	23,898.77	0.00	0.00	0.00	23,898.77	0.00
2X-2	30711XJC9	06/23/2023	1.80000 %	0.00	33,090.60	0.00	0.00	0.00	33,090.60	0.00
2X-3	30711XJD7	06/23/2023	2.30000 %	0.00	42,282.44	0.00	0.00	0.00	42,282.44	0.00
2X-4	30711XJE5	06/23/2023	2.80000 %	0.00	51,474.27	0.00	0.00	0.00	51,474.27	0.00
2Y-1	30711XJF2	06/23/2023	1.30000 %	0.00	70,278.75	0.00	0.00	0.00	70,278.75	0.00
2Y-2	30711XJG0	06/23/2023	1.80000 %	0.00	97,309.04	0.00	0.00	0.00	97,309.04	0.00
2Y-3	30711XJH8	06/23/2023	2.30000 %	0.00	124,339.33	0.00	0.00	0.00	124,339.33	0.00
2Y-4	30711XJJ4	06/23/2023	2.80000 %	0.00	151,369.62	0.00	0.00	0.00	151,369.62	0.00
Totals				10,217,330,417.34	7,829,826.37	84,727,158.97	6,087.62	10,132,603,258.39	92,556,985.34	2,409,662.97

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Jun-2023
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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	8,381,358,984.05	18,158,174.78	42,667,703.11	0.00	0.00	60,825,877.89	8,320,539,193.80	0.21674321	60,825,877.89
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	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.45795860	886,808.58
2M-BH	236,695,218.71	113,252,781.82	1,449,699.06	3,406,472.84	0.00	0.00	4,856,171.90	108,396,609.92	0.45795860	4,856,171.90
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	60,818,151.38	264,736.42	622,072.16	0.00	0.00	886,808.58	59,931,342.80	0.48528549	886,808.58
2M-2H	676,272,216.00	333,041,274.84	1,449,699.06	3,406,472.84	0.00	0.00	4,856,171.90	328,185,102.94	0.48528550	4,856,171.90
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	197,538,749.65	0.00	0.00	0.00	6,087.62	6,087.62	197,532,662.03	0.98794821	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	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.45795860	886,808.58
2E-B2	43,224,036.29	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.45795860	886,808.58
2E-B3	43,224,036.29	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.45795860	886,808.58

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.45795860	886,808.58
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
2E-D1	83,360,560.15	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.23746024	886,808.58
2E-D2	83,360,560.15	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.23746024	886,808.58
2E-D3	83,360,560.15	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.23746024	886,808.58
2E-D4	83,360,560.15	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.23746024	886,808.58
2E-D5	83,360,560.15	20,681,627.53	264,736.42	622,072.16	0.00	0.00	886,808.58	19,794,818.95	0.23746024	886,808.58
2E-F1	83,360,560.15	60,818,151.38	264,736.42	622,072.16	0.00	0.00	886,808.58	59,931,342.80	0.71894122	886,808.58
2E-F2	83,360,560.15	60,818,151.38	264,736.42	622,072.16	0.00	0.00	886,808.58	59,931,342.80	0.71894122	886,808.58
2E-F3	83,360,560.15	60,818,151.38	264,736.42	622,072.16	0.00	0.00	886,808.58	59,931,342.80	0.71894122	886,808.58
2E-F4	83,360,560.15	60,818,151.38	264,736.42	622,072.16	0.00	0.00	886,808.58	59,931,342.80	0.71894122	886,808.58
2E-F5	83,360,560.15	60,818,151.38	264,736.42	622,072.16	0.00	0.00	886,808.58	59,931,342.80	0.71894122	886,808.58
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,115,828,225.46	10,217,330,417.34	25,293,355.62	59,433,803.35	0.00	6,087.62	84,733,246.59	10,132,603,258.39	0.24058896	84,727,158.97

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

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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	218.32751713	0.47300554	1.11145862	0.00000000	0.00000000	1.58446416	216.74321155	0.21674321	1.58446416
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	478.47515654	6.12475009	14.39181098	0.00000000	0.00000000	20.51656106	457.95859547	0.45795860	20.51656106
2M-BH	236,695,218.71	478.47515652	6.12475008	14.39181095	0.00000000	0.00000000	20.51656103	457.95859549	0.45795860	20.51656103
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	492.46629483	2.14366535	5.03714047	0.00000000	0.00000000	7.18080582	485.28548901	0.48528549	7.18080582
2M-2H	676,272,216.00	492.46629828	2.14366201	5.03713262	0.00000000	0.00000000	7.18079463	485.28550364	0.48528550	7.18079463
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	987.97865660	0.00000000	0.00000000	0.00000000	0.03044688	0.03044688	987.94820971	0.98794821	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	478.47515654	6.12475009	14.39181098	0.00000000	0.00000000	20.51656106	457.95859547	0.45795860	20.51656106
2E-B2	43,224,036.29	478.47515654	6.12475009	14.39181098	0.00000000	0.00000000	20.51656106	457.95859547	0.45795860	20.51656106
2E-B3	43,224,036.29	478.47515654	6.12475009	14.39181098	0.00000000	0.00000000	20.51656106	457.95859547	0.45795860	20.51656106

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Jun-2023
09-Jun-2023 10:58:41 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	478.47515654	6.12475009	14.39181098	0.00000000	0.00000000	20.51656106	457.95859547	0.45795860	20.51656106
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	248.09847118	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	237.46024396	0.23746024	10.63822722
2E-D2	83,360,560.15	248.09847118	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	237.46024396	0.23746024	10.63822722
2E-D3	83,360,560.15	248.09847118	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	237.46024396	0.23746024	10.63822722
2E-D4	83,360,560.15	248.09847118	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	237.46024396	0.23746024	10.63822722
2E-D5	83,360,560.15	248.09847118	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	237.46024396	0.23746024	10.63822722
2E-F1	83,360,560.15	729.57944705	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	718.94121983	0.71894122	10.63822722
2E-F2	83,360,560.15	729.57944705	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	718.94121983	0.71894122	10.63822722
2E-F3	83,360,560.15	729.57944705	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	718.94121983	0.71894122	10.63822722
2E-F4	83,360,560.15	729.57944705	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	718.94121983	0.71894122	10.63822722
2E-F5	83,360,560.15	729.57944705	3.17579944	7.46242778	0.00000000	0.00000000	10.63822722	718.94121983	0.71894122	10.63822722
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-Jun-2023
 09-Jun-2023 10:58:41 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 %	8,381,358,984.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,320,539,193.80
2M-1	N/A	N/A	6.28800 %	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	8.78800 %	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	05/25/23 - 06/25/23	32	8.78800 %	20,681,627.53	161,555.68	0.00	0.00	0.00	0.00	161,555.68	0.00	19,794,818.95
2M-BH	N/A	N/A	0.00000 %	113,252,781.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	108,396,609.92
2M-2C	05/25/23 - 06/25/23	32	8.78800 %	40,136,523.85	313,528.69	0.00	0.00	0.00	0.00	313,528.69	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	05/25/23 - 06/25/23	32	8.78800 %	60,818,151.38	475,084.37	0.00	0.00	0.00	0.00	475,084.37	0.00	59,931,342.80
2M-2H	N/A	N/A	0.00000 %	333,041,274.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	328,185,102.94
2B-1	05/25/23 - 06/25/23	32	10.63800 %	189,945,000.00	1,796,119.92	0.00	0.00	0.00	0.00	1,796,119.92	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	197,538,749.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	197,532,662.03
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	05/25/23 - 06/25/23	32	1.30000 %	20,681,627.53	23,898.77	0.00	0.00	0.00	0.00	23,898.77	0.00	19,794,818.95
2B-I2	05/25/23 - 06/25/23	32	1.80000 %	20,681,627.53	33,090.60	0.00	0.00	0.00	0.00	33,090.60	0.00	19,794,818.95
2B-I3	05/25/23 - 06/25/23	32	2.30000 %	20,681,627.53	42,282.44	0.00	0.00	0.00	0.00	42,282.44	0.00	19,794,818.95
2B-I4	05/25/23 - 06/25/23	32	2.80000 %	20,681,627.53	51,474.27	0.00	0.00	0.00	0.00	51,474.27	0.00	19,794,818.95
2C-I1	05/25/23 - 06/25/23	32	1.30000 %	40,136,523.85	46,379.98	0.00	0.00	0.00	0.00	46,379.98	0.00	40,136,523.85
2C-I2	05/25/23 - 06/25/23	32	1.80000 %	40,136,523.85	64,218.44	0.00	0.00	0.00	0.00	64,218.44	0.00	40,136,523.85
2C-I3	05/25/23 - 06/25/23	32	2.30000 %	40,136,523.85	82,056.89	0.00	0.00	0.00	0.00	82,056.89	0.00	40,136,523.85
2C-I4	05/25/23 - 06/25/23	32	2.80000 %	40,136,523.85	99,895.35	0.00	0.00	0.00	0.00	99,895.35	0.00	40,136,523.85
2E-A1	N/A	N/A	7.48800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.48800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.98800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/23 - 06/25/23	32	7.48800 %	20,681,627.53	137,656.91	0.00	0.00	0.00	0.00	137,656.91	0.00	19,794,818.95
2E-B2	05/25/23 - 06/25/23	32	6.98800 %	20,681,627.53	128,465.08	0.00	0.00	0.00	0.00	128,465.08	0.00	19,794,818.95

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Jun-2023
 09-Jun-2023 10:58:41 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	05/25/23 - 06/25/23	32	6.48800 %	20,681,627.53	119,273.24	0.00	0.00	0.00	0.00	119,273.24	0.00	19,794,818.95
2E-B4	05/25/23 - 06/25/23	32	5.98800 %	20,681,627.53	110,081.41	0.00	0.00	0.00	0.00	110,081.41	0.00	19,794,818.95
2E-C1	05/25/23 - 06/25/23	32	7.48800 %	40,136,523.85	267,148.70	0.00	0.00	0.00	0.00	267,148.70	0.00	40,136,523.85
2E-C2	05/25/23 - 06/25/23	32	6.98800 %	40,136,523.85	249,310.25	0.00	0.00	0.00	0.00	249,310.25	0.00	40,136,523.85
2E-C3	05/25/23 - 06/25/23	32	6.48800 %	40,136,523.85	231,471.79	0.00	0.00	0.00	0.00	231,471.79	0.00	40,136,523.85
2E-C4	05/25/23 - 06/25/23	32	5.98800 %	40,136,523.85	213,633.34	0.00	0.00	0.00	0.00	213,633.34	0.00	40,136,523.85
2E-D1	05/25/23 - 06/25/23	32	7.48800 %	20,681,627.53	137,656.91	0.00	0.00	0.00	0.00	137,656.91	0.00	19,794,818.95
2E-D2	05/25/23 - 06/25/23	32	6.98800 %	20,681,627.53	128,465.08	0.00	0.00	0.00	0.00	128,465.08	0.00	19,794,818.95
2E-D3	05/25/23 - 06/25/23	32	6.48800 %	20,681,627.53	119,273.24	0.00	0.00	0.00	0.00	119,273.24	0.00	19,794,818.95
2E-D4	05/25/23 - 06/25/23	32	5.98800 %	20,681,627.53	110,081.41	0.00	0.00	0.00	0.00	110,081.41	0.00	19,794,818.95
2E-D5	05/25/23 - 06/25/23	32	8.78800 %	20,681,627.53	161,555.68	0.00	0.00	0.00	0.00	161,555.68	0.00	19,794,818.95
2E-F1	05/25/23 - 06/25/23	32	7.48800 %	60,818,151.38	404,805.62	0.00	0.00	0.00	0.00	404,805.62	0.00	59,931,342.80
2E-F2	05/25/23 - 06/25/23	32	6.98800 %	60,818,151.38	377,775.33	0.00	0.00	0.00	0.00	377,775.33	0.00	59,931,342.80
2E-F3	05/25/23 - 06/25/23	32	6.48800 %	60,818,151.38	350,745.04	0.00	0.00	0.00	0.00	350,745.04	0.00	59,931,342.80
2E-F4	05/25/23 - 06/25/23	32	5.98800 %	60,818,151.38	323,714.75	0.00	0.00	0.00	0.00	323,714.75	0.00	59,931,342.80
2E-F5	05/25/23 - 06/25/23	32	8.78800 %	60,818,151.38	475,084.37	0.00	0.00	0.00	0.00	475,084.37	0.00	59,931,342.80
2X-1	05/25/23 - 06/25/23	32	1.30000 %	20,681,627.53	23,898.77	0.00	0.00	0.00	0.00	23,898.77	0.00	19,794,818.95
2X-2	05/25/23 - 06/25/23	32	1.80000 %	20,681,627.53	33,090.60	0.00	0.00	0.00	0.00	33,090.60	0.00	19,794,818.95
2X-3	05/25/23 - 06/25/23	32	2.30000 %	20,681,627.53	42,282.44	0.00	0.00	0.00	0.00	42,282.44	0.00	19,794,818.95
2X-4	05/25/23 - 06/25/23	32	2.80000 %	20,681,627.53	51,474.27	0.00	0.00	0.00	0.00	51,474.27	0.00	19,794,818.95
2Y-1	05/25/23 - 06/25/23	32	1.30000 %	60,818,151.39	70,278.75	0.00	0.00	0.00	0.00	70,278.75	0.00	59,931,342.81
2Y-2	05/25/23 - 06/25/23	32	1.80000 %	60,818,151.39	97,309.04	0.00	0.00	0.00	0.00	97,309.04	0.00	59,931,342.81
2Y-3	05/25/23 - 06/25/23	32	2.30000 %	60,818,151.39	124,339.33	0.00	0.00	0.00	0.00	124,339.33	0.00	59,931,342.81
2Y-4	05/25/23 - 06/25/23	32	2.80000 %	60,818,151.39	151,369.62	0.00	0.00	0.00	0.00	151,369.62	0.00	59,931,342.81
Totals					7,829,826.37	0.00	0.00	0.00	0.00	7,829,826.37	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-Jun-2023
 09-Jun-2023 10:58:41 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 %	218.32751713	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	216.74321155
2M-1	379,890,000.00	6.28800 %	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	8.78800 %	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	8.78800 %	478.47515654	3.73763521	0.00000000	0.00000000	0.00000000	0.00000000	3.73763521	0.00000000	457.95859547
2M-BH	236,695,218.71	0.00000 %	478.47515652	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	457.95859549
2M-2C	40,136,523.85	8.78800 %	1000.00000000	7.81155566	0.00000000	0.00000000	0.00000000	0.00000000	7.81155566	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	8.78800 %	492.46629483	3.84692784	0.00000000	0.00000000	0.00000000	0.00000000	3.84692784	0.00000000	485.28548901
2M-2H	676,272,216.00	0.00000 %	492.46629828	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	485.28550364
2B-1	189,945,000.00	10.63800 %	1000.00000000	9.45600000	0.00000000	0.00000000	0.00000000	0.00000000	9.45600000	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	987.97865660	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.94820971
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 %	478.47515654	0.55290463	0.00000000	0.00000000	0.00000000	0.00000000	0.55290463	0.00000000	457.95859547
2B-I2	0.00	1.80000 %	478.47515654	0.76556016	0.00000000	0.00000000	0.00000000	0.00000000	0.76556016	0.00000000	457.95859547
2B-I3	0.00	2.30000 %	478.47515654	0.97821591	0.00000000	0.00000000	0.00000000	0.00000000	0.97821591	0.00000000	457.95859547
2B-I4	0.00	2.80000 %	478.47515654	1.19087143	0.00000000	0.00000000	0.00000000	0.00000000	1.19087143	0.00000000	457.95859547
2C-I1	0.00	1.30000 %	1000.00000000	1.15555548	0.00000000	0.00000000	0.00000000	0.00000000	1.15555548	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444436	0.00000000	0.00000000	0.00000000	0.00000000	2.04444436	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888893	0.00000000	0.00000000	0.00000000	0.00000000	2.48888893	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.48800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	6.98800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.48800 %	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	5.98800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.48800 %	478.47515654	3.18473058	0.00000000	0.00000000	0.00000000	0.00000000	3.18473058	0.00000000	457.95859547
2E-B2	43,224,036.29	6.98800 %	478.47515654	2.97207505	0.00000000	0.00000000	0.00000000	0.00000000	2.97207505	0.00000000	457.95859547
2E-B3	43,224,036.29	6.48800 %	478.47515654	2.75941930	0.00000000	0.00000000	0.00000000	0.00000000	2.75941930	0.00000000	457.95859547
2E-B4	43,224,036.29	5.98800 %	478.47515654	2.54676378	0.00000000	0.00000000	0.00000000	0.00000000	2.54676378	0.00000000	457.95859547
2E-C1	40,136,523.85	7.48800 %	1000.00000000	6.65599993	0.00000000	0.00000000	0.00000000	0.00000000	6.65599993	0.00000000	1000.00000000
2E-C2	40,136,523.85	6.98800 %	1000.00000000	6.21155561	0.00000000	0.00000000	0.00000000	0.00000000	6.21155561	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.48800 %	1000.00000000	5.76711104	0.00000000	0.00000000	0.00000000	0.00000000	5.76711104	0.00000000	1000.00000000
2E-C4	40,136,523.85	5.98800 %	1000.00000000	5.32266673	0.00000000	0.00000000	0.00000000	0.00000000	5.32266673	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.48800 %	248.09847118	1.65134339	0.00000000	0.00000000	0.00000000	0.00000000	1.65134339	0.00000000	237.46024396
2E-D2	83,360,560.15	6.98800 %	248.09847118	1.54107746	0.00000000	0.00000000	0.00000000	0.00000000	1.54107746	0.00000000	237.46024396
2E-D3	83,360,560.15	6.48800 %	248.09847118	1.43081140	0.00000000	0.00000000	0.00000000	0.00000000	1.43081140	0.00000000	237.46024396
2E-D4	83,360,560.15	5.98800 %	248.09847118	1.32054547	0.00000000	0.00000000	0.00000000	0.00000000	1.32054547	0.00000000	237.46024396
2E-D5	83,360,560.15	8.78800 %	248.09847118	1.93803496	0.00000000	0.00000000	0.00000000	0.00000000	1.93803496	0.00000000	237.46024396
2E-F1	83,360,560.15	7.48800 %	729.57944705	4.85608085	0.00000000	0.00000000	0.00000000	0.00000000	4.85608085	0.00000000	718.94121983
2E-F2	83,360,560.15	6.98800 %	729.57944705	4.53182331	0.00000000	0.00000000	0.00000000	0.00000000	4.53182331	0.00000000	718.94121983
2E-F3	83,360,560.15	6.48800 %	729.57944705	4.20756578	0.00000000	0.00000000	0.00000000	0.00000000	4.20756578	0.00000000	718.94121983
2E-F4	83,360,560.15	5.98800 %	729.57944705	3.88330824	0.00000000	0.00000000	0.00000000	0.00000000	3.88330824	0.00000000	718.94121983
2E-F5	83,360,560.15	8.78800 %	729.57944705	5.69915040	0.00000000	0.00000000	0.00000000	0.00000000	5.69915040	0.00000000	718.94121983
2X-1	0.00	1.30000 %	248.09847118	0.28669157	0.00000000	0.00000000	0.00000000	0.00000000	0.28669157	0.00000000	237.46024396
2X-2	0.00	1.80000 %	248.09847118	0.39695751	0.00000000	0.00000000	0.00000000	0.00000000	0.39695751	0.00000000	237.46024396
2X-3	0.00	2.30000 %	248.09847118	0.50722356	0.00000000	0.00000000	0.00000000	0.00000000	0.50722356	0.00000000	237.46024396
2X-4	0.00	2.80000 %	248.09847118	0.61748949	0.00000000	0.00000000	0.00000000	0.00000000	0.61748949	0.00000000	237.46024396
2Y-1	0.00	1.30000 %	729.57944717	0.84306955	0.00000000	0.00000000	0.00000000	0.00000000	0.84306955	0.00000000	718.94121995
2Y-2	0.00	1.80000 %	729.57944717	1.16732709	0.00000000	0.00000000	0.00000000	0.00000000	1.16732709	0.00000000	718.94121995
2Y-3	0.00	2.30000 %	729.57944717	1.49158463	0.00000000	0.00000000	0.00000000	0.00000000	1.49158463	0.00000000	718.94121995
2Y-4	0.00	2.80000 %	729.57944717	1.81584216	0.00000000	0.00000000	0.00000000	0.00000000	1.81584216	0.00000000	718.94121995

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,183,267.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(6,087.62)
Total Deposits	3,177,179.53
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,158,012.87
Total Withdrawals (Pool Distribution Amount)	3,177,179.53
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	66,568,858.37
Total Principal Reduction Cumulative	30,882,334,357.15
Scheduled Principal Current	19,872,610.26
Scheduled Principal Cumulative	3,288,587,414.08
Unscheduled Principal Current	46,690,160.49
Unscheduled Principal Cumulative	27,591,337,279.30
Senior Reduction Amount	60,819,790.27
Subordinate Reduction Amount	5,742,980.48
Calculated Tranche Write-down Amount	6,087.62
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	108,224.64
Recovery Principal on Previously Liquidated Loan Current	6,087.62
Recovery Principal on Previously Liquidated Loan Cumulative	26,657.51
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	52179
Period Reference Pool Removal Loan Count	266
Period Ending Loan Count	51913
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,106,130,632.62
Period PIF Loan Count Current	266
PIF Loan Count Cumulative	118243
Period PIF Loan UPB Current	41,888,113.52
PIF Loan UPB Cumulative	26,863,914,109.32
Period Partial Prepayment Amount	4,949,872.39
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	187
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,727,033.61
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	59,828,345.88
Total Active Modified Loan Count	1232
Total Active Modified Loan UPB	293,081,650.91
Libor Rate	5.138000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.372872%
Subordinate Percentage	8.627128%
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 %	8.630000 %	8.630000 %
2M-1	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-1H	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-2A	0.00	0.00	2.350000 %	8.630000 %	8.630000 %
2M-2B	0.00	0.00	1.650000 %	7.170000 %	7.220000 %
2M-2C	0.00	0.00	1.000000 %	4.330000 %	4.360000 %
2M-2	0.00	0.00	1.000000 %	4.330000 %	4.360000 %
2M-2H	0.00	0.00	1.000000 %	4.330000 %	4.360000 %
2B-1	0.00	0.00	0.500000 %	2.150000 %	2.170000 %
2B-1H	0.00	0.00	0.500000 %	2.150000 %	2.170000 %
2B-2H	6,087.62	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	742	142,351,984.12	1.429314 %	1.563254 %
60 Days	152	26,625,683.19	0.292798 %	0.292393 %
90 Days	78	14,565,808.70	0.150251 %	0.159956 %
120 Days	53	10,641,592.85	0.102094 %	0.116862 %
150 Days	53	11,619,588.63	0.102094 %	0.127602 %
180+ Days	276	59,732,204.19	0.531659 %	0.655956 %
Totals	1354	265,536,861.68	2.608210 %	2.916023 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	602	153,735,260.88	108,224.64	0.070397

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	288,559.22	420.82	0.145835
Summary	0039434459	270,560.92	431.01	0.159302
Summary	0039434607	449,046.96	467.76	0.104167
Summary	0039434774	303,005.78	157.82	0.052085
Summary	0039435537	163,393.72	80.53	0.049286
Summary	0039435747	77,024.82	112.33	0.145836
Summary	0039435787	363,376.99	299.79	0.082501
Summary	0039436085	310,291.27	258.58	0.083335
Summary	0039436178	158,259.78	49.46	0.031252
Summary	0039436230	303,581.84	347.85	0.114582
Summary	0039436332	337,909.22	316.79	0.093750
Summary	0039436726	278,330.99	33.91	0.012183
Summary	0039437058	585,272.77	573.08	0.097917
Summary	0039437085	229,168.99	95.49	0.041668
Summary	0039437405	353,919.06	331.80	0.093750
Summary	0039437411	316,376.04	362.51	0.114582
Summary	0039437472	395,883.06	23.06	0.005825
Summary	0039438105	334,928.51	314.00	0.093751
Summary	0039438108	307,766.88	320.59	0.104167
Summary	0039438352	351,598.00	573.48	0.163107
Summary	0039438507	269,480.14	280.71	0.104167
Summary	0039438666	282,446.21	323.64	0.114585
Summary	0039438883	280,206.57	291.88	0.104166
Summary	0039438931	200,301.37	208.65	0.104168
Summary	0039439393	111,037.26	21.67	0.019516

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439686	224,712.08	93.63	0.041667
Summary	0039439714	341,308.04	213.32	0.062501
Summary	0039439716	163,557.31	68.15	0.041667
Summary	0039439889	384,937.48	200.49	0.052084
Summary	0039439923	302,803.31	441.59	0.145834
Summary	0039439937	329,364.58	411.71	0.125001
Summary	0039440034	457,272.31	91.74	0.020062
Summary	0039440469	156,833.49	147.03	0.093749
Summary	0039442509	154,612.14	48.32	0.031252
Summary	0039442950	194,723.63	121.70	0.062499
Summary	0039442971	373,281.39	155.53	0.041666
Summary	0039443038	291,402.13	242.84	0.083335
Summary	0039443045	245,489.09	230.15	0.093752
Summary	0039443073	139,826.19	72.83	0.052086
Summary	0039443320	388,450.89	17.49	0.004502
Summary	0039443529	204,690.55	25.15	0.012287
Summary	0039443869	406,857.89	678.10	0.166668
Summary	0039443872	141,960.30	64.16	0.045196
Summary	0039444135	122,799.45	102.33	0.083331
Summary	0039444673	389,962.21	487.45	0.124999
Summary	0039444679	229,076.96	114.99	0.050197
Summary	0039444760	453,350.28	173.18	0.038200
Summary	0039445386	228,779.77	118.51	0.051801
Summary	0039445480	91,576.00	38.16	0.041670
Summary	0039445539	254,361.61	127.29	0.050043
Summary	0039445692	207,765.24	281.35	0.135417
Summary	0039446587	169,660.17	194.40	0.114582
Summary	0039446758	155,031.27	57.36	0.036999
Summary	0039447560	212,917.68	155.25	0.072916
Summary	0039447806	115,911.81	96.59	0.083331
Summary	0039448174	462,544.99	481.82	0.104167
Summary	0039448409	158,111.78	51.88	0.032812
Summary	0039448816	363,125.50	151.30	0.041666
Summary	0039449195	376,526.33	317.41	0.084300

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449264	393,858.98	117.26	0.029772
Summary	0039449644	155,048.98	136.05	0.087746
Summary	0039449680	260,387.16	244.11	0.093749
Summary	0039450238	68,016.65	99.19	0.145832
Summary	0039450504	438,795.89	594.20	0.135416
Summary	0039450518	355,680.98	370.50	0.104166
Summary	0039450531	228,927.08	118.38	0.051711
Summary	0039450645	132,292.17	101.98	0.077087
Summary	0039450838	266,769.55	222.31	0.083334
Summary	0039450977	363,225.29	567.54	0.156250
Summary	0039451066	179,753.30	205.97	0.114585
Summary	0039451257	286,227.69	238.52	0.083332
Summary	0039451467	255,384.93	86.34	0.033808
Summary	0039451508	221,743.24	254.08	0.114583
Summary	0039452485	165,034.05	51.57	0.031248
Summary	0039452496	167,176.74	361.64	0.216322
Summary	0039452575	136,084.22	113.40	0.083331
Summary	0039452930	86,570.90	135.27	0.156253
Summary	0039453039	423,079.01	440.71	0.104167
Summary	0039453085	309,474.41	322.37	0.104167
Summary	0039453307	241,032.19	225.97	0.093751
Summary	0039453736	439,808.60	412.32	0.093750
Summary	0039454071	213,141.96	66.61	0.031251
Summary	0039454201	216,275.13	180.23	0.083334
Summary	0039454204	280,248.99	73.58	0.026255
Summary	0039454370	179,449.02	205.62	0.114584
Summary	0039454940	157,205.61	32.75	0.020833
Summary	0039455066	186,177.09	96.97	0.052085
Summary	0039455481	175,022.82	108.72	0.062118
Summary	0039455809	141,599.31	147.50	0.104167
Summary	0039456995	307,016.89	73.06	0.023797
Summary	0039457780	211,750.83	132.34	0.062498
Summary	0039457825	354,647.92	434.23	0.122440
Summary	0039458024	185,243.65	135.07	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039458344	213,417.29	155.62	0.072918
Summary	0039459032	274,904.97	114.54	0.041665
Summary	0039459399	115,405.42	48.09	0.041670
Summary	0039459748	301,236.78	376.55	0.125001
Summary	0039459991	481,008.50	422.89	0.087917
Summary	0039460027	127,030.92	119.09	0.093749
Summary	0039460091	129,327.64	49.06	0.037935
Summary	0039460094	121,644.46	132.29	0.108751
Summary	0039460702	197,136.41	168.25	0.085347
Summary	0039460722	359,990.52	334.49	0.092916
Summary	0039460755	352,549.54	403.96	0.114582
Summary	0039460795	257,470.29	241.38	0.093751
Summary	0039460898	86,080.52	107.60	0.124999
Summary	0039461345	301,208.21	19.42	0.006447
Summary	0039461514	320,898.09	233.99	0.072917
Summary	0039461954	177,395.55	201.94	0.113836
Summary	0039462078	313,196.74	326.25	0.104168
Summary	0039462130	287,015.33	179.38	0.062498
Summary	0039462567	358,624.12	91.30	0.025458
Summary	0039462775	605,158.77	882.52	0.145833
Summary	0039462997	307,220.95	224.02	0.072918
Summary	0039463250	288,189.24	76.58	0.026573
Summary	0039463441	488,530.05	352.15	0.072084
Summary	0039463465	76,203.19	71.44	0.093749
Summary	0039463507	349,507.30	182.04	0.052085
Summary	0039463797	299,384.92	45.13	0.015074
Summary	0039463980	317,289.13	363.56	0.114583
Summary	0039464076	250,077.82	322.48	0.128952
Summary	0039464144	516,230.92	453.85	0.087916
Summary	0039464189	304,491.09	58.45	0.019196
Summary	0039464408	176,865.62	2.60	0.001470
Summary	0039464466	333,384.46	382.00	0.114582
Summary	0039465118	540,505.14	619.33	0.114584
Summary	0039465259	37,427.35	11.41	0.030486

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466169	401,991.64	43.46	0.010811
Summary	0039466229	243,539.57	36.22	0.014872
Summary	0039466352	231,428.79	313.39	0.135415
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	82,218.68	23.90	0.029069
Summary	0039466796	268,697.17	4.84	0.001801
Summary	0039466895	202,443.66	147.62	0.072919
Summary	0039467000	67,578.28	84.47	0.124996
Summary	0039467496	85,314.35	106.64	0.124997
Summary	0039468562	336,381.86	385.44	0.114584
Summary	0039468579	278,666.14	174.36	0.062569
Summary	0039468684	173,061.55	36.05	0.020831
Summary	0039468895	460,382.29	575.48	0.125000
Summary	0039469171	289,683.35	38.04	0.013132
Summary	0039469284	166,195.28	133.13	0.080105
Summary	0039469394	202,151.49	336.92	0.166667
Summary	0039470160	236,310.03	123.08	0.052084
Summary	0039470224	39,992.84	58.32	0.145826
Summary	0039470269	236,407.88	320.14	0.135418
Summary	0039470322	376,149.18	470.19	0.125001
Summary	0039470572	158,611.70	82.61	0.052083
Summary	0039470607	340,572.47	106.43	0.031250
Summary	0039471363	69,586.30	86.98	0.124996
Summary	0039471507	144,696.19	136.57	0.094384
Summary	0039471913	110,288.82	2.54	0.002303
Summary	0039472036	210,338.79	11.93	0.005672
Summary	0039472237	137,099.32	142.81	0.104165
Summary	0039472338	175,761.41	36.62	0.020835
Summary	0039472513	181,102.78	37.73	0.020833
Summary	0039472886	282,857.98	73.04	0.025822
Summary	0039473433	113,345.58	47.23	0.041669
Summary	0039473654	216,856.69	406.61	0.187502
Summary	0039473924	136,073.27	32.75	0.024068
Summary	0039474060	387,485.48	283.01	0.073038

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039474304	199,428.27	199.51	0.100041
Summary	0039474488	401,385.08	418.11	0.104167
Summary	0039474664	324,340.15	371.64	0.114583
Summary	0039474760	287,116.82	67.66	0.023565
Summary	0039475157	305,351.18	31.81	0.010418
Summary	0039475372	179,178.26	30.91	0.017251
Summary	0039475552	218,151.28	202.70	0.092917
Summary	0039476236	249,938.21	234.32	0.093751
Summary	0039477120	228,368.23	190.31	0.083335
Summary	0039477289	209,358.44	196.27	0.093748
Summary	0039478499	368,911.26	39.66	0.010751
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	393,355.79	106.14	0.026983
Summary	0039479461	292,151.74	77.48	0.026520
Summary	0039479526	88,243.60	12.75	0.014449
Summary	0039479770	270,466.23	56.35	0.020834
Summary	0039479790	445,680.89	513.62	0.115244
Summary	0039480159	254,816.10	212.35	0.083335
Summary	0039480389	101,602.79	105.84	0.104170
Summary	0039480392	44,677.89	34.00	0.076100
Summary	0039480479	129,702.71	256.70	0.197914
Summary	0039480749	279,358.09	74.23	0.026572
Summary	0039480766	256,619.28	296.73	0.115630
Summary	0039480859	285,691.22	279.74	0.097917
Summary	0039481069	219,036.30	203.52	0.092916
Summary	0039481405	402,089.61	586.38	0.145833
Summary	0039481932	117,570.63	61.23	0.052079
Summary	0039481979	116,723.29	89.66	0.076814
Summary	0039482253	120,313.75	4.91	0.004081
Summary	0039482714	149,737.61	249.56	0.166665
Summary	0039482734	89,838.51	140.37	0.156247
Summary	0039483118	227,758.42	142.35	0.062500
Summary	0039483311	141,832.17	67.73	0.047754
Summary	0039483449	221,692.35	46.19	0.020835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039483738	174,712.20	109.20	0.062503
Summary	0039484057	242,697.37	111.87	0.046094
Summary	0039484871	214,003.01	200.63	0.093751
Summary	0039486505	265,809.21	221.51	0.083334
Summary	0039486591	102,549.46	22.31	0.021755
Summary	0039486597	272,940.40	170.59	0.062501
Summary	0039486640	176,092.98	275.15	0.156253
Summary	0039487146	305,746.04	159.24	0.052082
Summary	0039487291	318,845.47	498.20	0.156251
Summary	0039487313	167,920.95	87.46	0.052084
Summary	0039488528	261,608.34	327.01	0.125000
Summary	0039488666	208,904.35	87.04	0.041665
Summary	0039488892	203,772.50	191.04	0.093752
Summary	0039488984	269,699.76	19.99	0.007412
Summary	0039490080	405,077.99	474.20	0.117064
Summary	0039490173	302,578.88	124.15	0.041031
Summary	0039490289	138,519.03	202.01	0.145836
Summary	0039490983	175,264.79	182.57	0.104168
Summary	0039491164	192,075.36	140.05	0.072914
Summary	0039491166	89,443.76	65.22	0.072917
Summary	0039491221	250,229.91	57.04	0.022795
Summary	0039491349	210,551.06	17.55	0.008335
Summary	0039491457	256,524.02	160.33	0.062501
Summary	0039492009	333,414.58	277.85	0.083335
Summary	0039492202	203,208.45	169.34	0.083333
Summary	0039492626	167,759.29	45.17	0.026925
Summary	0039492868	377,856.86	432.96	0.114583
Summary	0039493088	411,723.37	428.88	0.104167
Summary	0039493210	311,144.24	356.52	0.114584
Summary	0039493360	103,437.10	11.08	0.010712
Summary	0039493420	327,223.88	204.51	0.062498
Summary	0039493511	113,154.86	117.87	0.104167
Summary	0039493566	65,167.16	40.73	0.062501
Summary	0039493567	161,111.31	302.08	0.187498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039494227	263,073.72	246.63	0.093749
Summary	0039495304	495,617.21	413.01	0.083332
Summary	0039495376	400,220.05	100.87	0.025204
Summary	0039495802	320,221.67	91.20	0.028480
Summary	0039496277	486,215.51	106.05	0.021811
Summary	0039496344	297,652.48	341.06	0.114583
Summary	0039496357	411,390.51	317.11	0.077082
Summary	0039496424	272,671.19	130.95	0.048025
Summary	0039496915	212,432.99	154.90	0.072917
Summary	0039497179	99,090.97	113.54	0.114582
Summary	0039497243	403,171.96	492.84	0.122241
Summary	0039497293	153,498.81	20.07	0.013075
Summary	0039497384	322,169.74	4.86	0.001509
Summary	0039498394	184,757.25	211.70	0.114583
Summary	0039498494	140,704.51	219.85	0.156249
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	226,978.77	235.94	0.103948
Summary	0039498893	297,437.82	41.71	0.014023
Summary	0039498922	302,705.67	312.82	0.103341
Summary	0039499151	259,152.72	200.46	0.077352
Summary	0039499316	429,493.00	380.26	0.088537
Summary	0039499375	360,623.73	46.43	0.012875
Summary	0039500223	338,914.25	127.07	0.037493
Summary	0039500373	137,054.44	69.82	0.050943
Summary	0039500489	396,215.98	330.18	0.083333
Summary	0039500615	265,040.57	62.75	0.023676
Summary	0039500882	389,102.66	243.19	0.062500
Summary	0039501031	283,089.24	353.86	0.124999
Summary	0039501050	407,515.25	421.86	0.103520
Summary	0039501235	379,368.81	118.55	0.031249
Summary	0039501465	59,836.72	45.25	0.075622
Summary	0039501770	335,279.12	364.62	0.108751
Summary	0039501779	307,798.53	59.89	0.019458
Summary	0039501910	108,319.15	41.89	0.038673

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039502066	146,810.02	168.22	0.114583
Summary	0039502643	295,233.89	61.77	0.020922
Summary	0039503134	188,706.34	18.59	0.009851
Summary	0039503330	230,847.27	336.65	0.145832
Summary	0039503440	227,998.19	142.50	0.062500
Summary	0039503657	266,750.64	166.72	0.062500
Summary	0039504058	461,435.84	432.60	0.093751
Summary	0039504135	273,149.68	312.98	0.114582
Summary	0039504654	137,594.07	57.33	0.041666
Summary	0039504900	267,210.51	43.65	0.016335
Summary	0039505016	184,296.53	400.39	0.217253
Summary	0039505048	166,835.71	139.03	0.083333
Summary	0039505353	320,668.53	233.82	0.072916
Summary	0039505470	313,077.79	65.22	0.020832
Summary	0039505585	377,740.07	314.78	0.083332
Summary	0039505680	287,150.25	269.20	0.093749
Summary	0039506011	267,141.56	250.45	0.093752
Summary	0039506152	176,871.89	128.97	0.072917
Summary	0039506417	255,140.50	159.46	0.062499
Summary	0039506483	401,322.12	83.61	0.020834
Summary	0039506739	343,491.64	61.28	0.017840
Summary	0039506746	244,309.32	256.79	0.105109
Summary	0039506874	61,509.77	51.26	0.083336
Summary	0039507186	87,969.92	24.29	0.027612
Summary	0039507262	136,988.85	128.43	0.093752
Summary	0039507275	379,562.01	352.68	0.092918
Summary	0039507512	299,736.43	530.78	0.177082
Summary	0039507735	273,917.58	57.07	0.020835
Summary	0039507818	231,584.38	96.49	0.041665
Summary	0039508339	259,298.16	70.09	0.027031
Summary	0039508926	235,618.01	197.42	0.083788
Summary	0039508983	384,612.68	360.57	0.093749
Summary	0039509195	359,542.18	46.39	0.012903
Summary	0039509514	405,619.22	211.26	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039509881	159,298.77	99.56	0.062499
Summary	0039510738	291,990.33	243.33	0.083335
Summary	0039510884	311,784.22	162.39	0.052084
Summary	0039511188	272,802.20	56.83	0.020832
Summary	0039511281	171,930.75	107.46	0.062502
Summary	0039511524	221,911.57	138.69	0.062498
Summary	0039511803	368,070.71	153.36	0.041666
Summary	0039511824	312,854.35	169.84	0.054287
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	381,184.45	198.53	0.052082
Summary	0039513475	367,501.38	229.69	0.062500
Summary	0039514171	307,353.46	372.33	0.121141
Summary	0039514223	346,603.99	144.42	0.041667
Summary	0039514522	205,694.81	38.11	0.018527
Summary	0039514784	122,861.83	89.59	0.072919
Summary	0039514914	294,562.05	52.60	0.017857
Summary	0039514957	60,018.77	18.76	0.031257
Summary	0039515806	130,649.98	36.82	0.028182
Summary	0039515945	292,221.04	264.03	0.090353
Summary	0039516221	144,294.19	24.70	0.017118
Summary	0039516526	140,418.44	71.96	0.051247
Summary	0039516542	224,381.87	44.19	0.019694
Summary	0039517245	368,772.89	230.48	0.062499
Summary	0039517929	175,761.75	140.46	0.079915
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	117,842.52	122.75	0.104164
Summary	0039518490	166,983.18	52.18	0.031249
Summary	0039518623	230,772.01	34.96	0.015149
Summary	0039518891	412,255.06	300.60	0.072916
Summary	0039519036	193,161.44	140.85	0.072918
Summary	0039519217	93,711.91	28.35	0.030252
Summary	0039519404	161,931.79	57.98	0.035805
Summary	0039519632	133,030.62	29.67	0.022303
Summary	0039519955	361,981.36	263.94	0.072915

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Modification Loss Detail

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Summary	0039520477	256,210.90	400.33	0.156250
Summary	0039521058	404,305.65	168.46	0.041666
Summary	0039521212	355,663.95	518.68	0.145834
Summary	0039521507	153,573.35	16.08	0.010471
Summary	0039521588	144,977.11	105.71	0.072915
Summary	0039521591	127,206.41	119.26	0.093753
Summary	0039522374	101,887.84	106.13	0.104164
Summary	0039522716	450,699.75	413.67	0.091784
Summary	0039522742	192,263.64	160.22	0.083333
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	337,042.83	88.80	0.026347
Summary	0039523242	233,267.01	62.43	0.026763
Summary	0039523404	111,826.13	9.99	0.008934
Summary	0039523587	141,992.97	45.92	0.032340
Summary	0039523874	309,215.60	128.84	0.041667
Summary	0039524475	195,928.05	142.86	0.072915
Summary	0039524616	410,611.37	384.95	0.093750
Summary	0039524701	271,762.25	198.16	0.072917
Summary	0039524715	328,140.98	444.36	0.135417
Summary	0039525295	138,809.14	49.25	0.035480
Summary	0039525606	261,863.33	53.81	0.020549
Summary	0039525833	186,968.98	194.76	0.104167
Summary	0039526316	309,148.70	207.23	0.067032
Summary	0039526676	176,688.79	36.81	0.020833
Summary	0039526818	118,375.94	86.32	0.072920
Summary	0039527057	400,237.60	50.73	0.012675
Summary	0039527241	182,356.44	113.97	0.062498
Summary	0039527340	284,576.20	266.79	0.093750
Summary	0039527573	296,295.34	216.05	0.072917
Summary	0039528032	167,906.73	139.92	0.083332
Summary	0039528735	155,600.68	48.63	0.031253
Summary	0039529204	308,221.70	219.35	0.071166
Summary	0039529468	173,531.93	35.72	0.020584
Summary	0039529551	134,264.41	69.93	0.052084

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Summary	0039529814	108,146.92	67.59	0.062498
Summary	0039530013	134,675.30	182.37	0.135415
Summary	0039530271	217,273.55	248.96	0.114584
Summary	0039530565	345,229.98	251.73	0.072917
Summary	0039530727	236,257.17	246.10	0.104166
Summary	0039530980	137,178.26	82.42	0.060082
Summary	0039531022	145,771.46	48.34	0.033161
Summary	0039532356	325,532.58	460.91	0.141586
Summary	0039533003	388,385.76	242.74	0.062500
Summary	0039533461	223,847.31	54.12	0.024177
Summary	0039534136	102,293.60	9.67	0.009453
Summary	0039534406	180,305.25	80.25	0.044508
Summary	0039534500	361,672.53	189.13	0.052293
Summary	0039535644	202,360.49	126.48	0.062502
Summary	0039535891	313,596.59	163.68	0.052194
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	326,795.17	204.25	0.062501
Summary	0039536952	451,045.55	516.82	0.114583
Summary	0039537086	141,446.66	19.38	0.013701
Summary	0039537326	436,747.87	288.36	0.066024
Summary	0039537702	234,492.15	63.51	0.027084
Summary	0039537744	177,176.58	18.46	0.010419
Summary	0039538720	210,877.91	219.66	0.104165
Summary	0039539340	382,547.13	318.79	0.083334
Summary	0039539614	275,846.71	86.20	0.031249
Summary	0039539672	78,484.47	114.46	0.145838
Summary	0039540137	211,032.02	7.55	0.003578
Summary	0039540267	393,057.28	368.49	0.093750
Summary	0039540314	83,490.14	34.09	0.040831
Summary	0039541257	267,729.28	122.05	0.045587
Summary	0039541489	354,905.80	258.79	0.072918
Summary	0039541621	188,534.09	235.67	0.125001
Summary	0039541861	337,374.08	391.30	0.115984
Summary	0039541896	154,861.04	16.13	0.010416

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Credit-Linked Notes

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Distribution Date: 26-Jun-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039541951	256,684.25	253.46	0.098744
Summary	0039542207	209,260.93	305.17	0.145832
Summary	0039542798	255,196.33	372.16	0.145833
Summary	0039544440	204,469.79	218.56	0.106891
Summary	0039544486	261,824.20	354.55	0.135415
Summary	0039544688	494,839.36	601.55	0.121565
Summary	0039544711	420,133.52	131.29	0.031250
Summary	0039545344	205,178.18	3.36	0.001638
Summary	0039545541	307,150.56	287.95	0.093749
Summary	0039546147	358,101.24	298.42	0.083334
Summary	0039547289	400,254.24	250.16	0.062500
Summary	0039547406	231,811.33	31.61	0.013636
Summary	0039547496	369,607.90	577.51	0.156249
Summary	0039548288	587,302.67	550.60	0.093751
Summary	0039548525	192,547.15	162.43	0.084359
Summary	0039548818	41,862.79	17.29	0.041302
Summary	0039549019	446,612.20	236.58	0.052972
Summary	0039549186	275,143.18	79.82	0.029010
Summary	0039549385	265,832.16	166.15	0.062502
Summary	0039549997	168,779.42	42.50	0.025181
Summary	0039550275	249,920.60	260.33	0.104165
Summary	0039550842	265,281.02	129.48	0.048809
Summary	0039551104	379,713.33	240.56	0.063353
Summary	0039551181	245,193.68	102.16	0.041665
Summary	0039551325	191,270.54	99.62	0.052083
Summary	0039551517	278,816.57	87.13	0.031250
Summary	0039551621	219,037.78	73.40	0.033510
Summary	0039551839	253,682.73	184.98	0.072918
Summary	0039551990	296,312.37	154.33	0.052084
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	165,350.03	103.34	0.062498
Summary	0039553090	287,519.61	11.71	0.004073
Summary	0039553472	359,179.99	55.45	0.015438
Summary	0039553850	342,606.22	9.73	0.002840

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039553903	204,601.87	63.94	0.031251
Summary	0039554146	309,540.81	257.95	0.083333
Summary	0039554373	164,418.06	119.89	0.072918
Summary	0039554562	89,263.79	82.94	0.092916
Summary	0039554930	434,996.29	589.06	0.135417
Summary	0039555148	370,073.17	137.46	0.037144
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	326,900.77	69.52	0.021266
Summary	0039556922	354,095.25	331.96	0.093749
Summary	0039557424	396,688.13	413.22	0.104167
Summary	0039558233	337,876.05	501.73	0.148495
Summary	0039558278	297,489.28	216.92	0.072917
Summary	0039558417	87,135.36	81.69	0.093751
Summary	0039559008	280,157.90	60.96	0.021759
Summary	0039559035	86,212.93	14.71	0.017062
Summary	0039559236	110,721.17	80.73	0.072913
Summary	0039559473	251,473.84	23.42	0.009313
Summary	0039560335	101,452.97	18.25	0.017989
Summary	0039560546	231,480.73	168.79	0.072918
Summary	0039560746	191,814.40	34.85	0.018169
Summary	0039560761	317,513.92	329.92	0.103907
Summary	0039560910	132,195.18	137.70	0.104164
Summary	0039560986	79,149.42	4.35	0.005496
Summary	0039561329	127,895.80	41.18	0.032198
Summary	0039562407	369,947.86	269.75	0.072916
Summary	0039562838	233,512.93	58.53	0.025065
Summary	0039563096	304,672.45	96.40	0.031641
Summary	0039563100	267,715.81	278.87	0.104166
Summary	0039563120	72,459.50	7.55	0.010420
Summary	0039563406	250,563.02	182.70	0.072916
Summary	0039563782	446,142.86	371.79	0.083334
Summary	0039564061	282,060.41	296.25	0.105031
Summary	0039564378	416,403.25	477.13	0.114584
Summary	0039565294	281,742.95	264.13	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039565463	291,314.28	68.07	0.023367
Summary	0039565501	238,917.65	66.05	0.027646
Summary	0039565670	289,662.94	188.87	0.065203
Summary	0039565700	126,879.22	39.65	0.031250
Summary	0039566027	176,410.38	165.38	0.093747
Summary	0039566280	291,375.33	68.98	0.023674
Summary	0039566445	104,721.85	76.36	0.072917
Summary	0039566510	134,966.50	84.35	0.062497
Summary	0039566840	170,956.25	41.71	0.024398
Summary	0039567002	102,162.70	95.78	0.093752
Summary	0039567765	117,107.18	36.60	0.031253
Summary	0039568470	70,333.83	3.76	0.005346
Summary	0039569322	283,736.02	206.89	0.072916
Summary	0039569366	315,185.94	131.33	0.041667
Summary	0039569398	172,657.87	143.88	0.083332
Summary	0039569436	155,686.24	71.26	0.045772
Summary	0039569532	389,531.03	202.88	0.052083
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	135,258.43	43.37	0.032065
Summary	0039570735	148,349.70	77.27	0.052086
Summary	0039570786	140,980.69	132.17	0.093750
Summary	0039570878	387,656.53	403.81	0.104167
Summary	0039570933	286,814.11	328.64	0.114583
Summary	0039571024	446,850.16	52.86	0.011829
Summary	0039571451	415,921.66	357.57	0.085971
Summary	0039571453	334,787.64	241.33	0.072085
Summary	0039571540	215,313.74	157.00	0.072917
Summary	0039572130	176,590.07	9.46	0.005357
Summary	0039572182	278,143.04	173.84	0.062500
Summary	0039572279	316,995.21	198.12	0.062499
Summary	0039572702	237,720.34	148.58	0.062502
Summary	0039572777	205,586.47	52.43	0.025503
Summary	0039573971	67,260.36	6.24	0.009277
Summary	0039574034	253,451.80	269.58	0.106363

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039574215	206,612.32	86.09	0.041667
Summary	0039574916	124,675.87	90.91	0.072917
Summary	0039575698	201,654.24	125.50	0.062235
Summary	0039576553	287,538.00	14.36	0.004994
Summary	0039576554	289,316.66	60.27	0.020832
Summary	0039577125	226,508.42	47.19	0.020834
Summary	0039577246	368,557.47	268.74	0.072917
Summary	0039577920	164,884.46	34.35	0.020833
Summary	0039578057	197,913.60	228.90	0.115657
Summary	0039579043	123,975.67	137.78	0.111135
Summary	0039579419	271,901.59	181.30	0.066679
Summary	0039579442	214,486.58	67.03	0.031251
Summary	0039579573	290,468.91	272.31	0.093748
Summary	0039579661	225,193.65	93.83	0.041666
Summary	0039579691	425,773.46	81.68	0.019184
Summary	0039579708	252,449.21	15.21	0.006025
Summary	0039580050	322,369.73	167.90	0.052083
Summary	0039580068	364,783.51	458.27	0.125628
Summary	0039580387	160,382.93	116.95	0.072919
Summary	0039580689	451,126.47	711.43	0.157701
Summary	0039580744	423,806.35	107.22	0.025299
Summary	0039580970	333,007.22	242.82	0.072917
Summary	0039581730	307,070.26	159.93	0.052083
Summary	0039581811	378,006.57	77.89	0.020605
Summary	0039581875	397,340.57	372.51	0.093751
Summary	0039581910	223,827.73	186.52	0.083332
Summary	0039582358	127,154.17	21.78	0.017129
Summary	0039582440	104,382.71	86.99	0.083338
Summary	0039583048	59,386.81	49.49	0.083335
Summary	0039583702	557,301.10	357.16	0.064087
Summary	0039583845	411,036.43	424.92	0.103378
Summary	0039585044	285,402.88	564.86	0.197917
Summary	0039586491	187,608.72	43.31	0.023085
Summary	0039586912	436,606.45	500.28	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039587250	140,139.49	43.79	0.031247
Summary	0039587261	270,132.50	28.14	0.010417
Summary	0039587378	252,630.54	55.84	0.022103
Summary	0039588470	408,540.00	64.58	0.015808
Summary	0039588653	161,033.95	50.32	0.031248
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	271,589.17	226.32	0.083332
Summary	0039589041	286,194.33	149.06	0.052083
Summary	0039589137	252,352.76	185.03	0.073322
Summary	0039589287	632,832.38	593.28	0.093750
Summary	0039589333	497,099.39	427.38	0.085975
Summary	0039589367	174,212.55	63.16	0.036255
Summary	0039589729	171,707.35	123.77	0.072082
Summary	0039589777	118,185.03	36.91	0.031231
Summary	0039590258	329,908.79	378.02	0.114583
Summary	0039590654	304,127.75	316.80	0.104167
Summary	0039590888	210,929.29	153.80	0.072915
Summary	0039591467	260,479.66	108.53	0.041665
Summary	0039591824	178,067.37	74.23	0.041686
Summary	0039591875	364,263.48	265.61	0.072917
Summary	0039592152	212,790.66	166.06	0.078039
Summary	0039592291	180,558.65	84.64	0.046877
Summary	0039592313	209,876.49	218.62	0.104166
Summary	0039592995	213,527.56	88.97	0.041667
Summary	0039593032	245,573.60	153.48	0.062499
Summary	0039593231	165,583.29	107.17	0.064723
Summary	0039593576	175,710.34	128.12	0.072915
Summary	0039594081	242,240.59	131.43	0.054256
Summary	0039594280	341,516.13	284.60	0.083334
Summary	0039595333	207,436.50	140.43	0.067698
Summary	0039595354	189,530.96	0.32	0.000169
Summary	0039596293	311,114.18	453.71	0.145834
Summary	0039596601	292,499.60	60.94	0.020834
Summary	0039596795	394,842.33	64.90	0.016437

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039596842	204,460.55	85.19	0.041666
Summary	0039597352	407,242.61	296.95	0.072917
Summary	0039597426	205,549.17	192.70	0.093749
Summary	0039597814	196,892.94	108.16	0.054933
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	164,938.06	85.91	0.052086
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	483,519.13	503.67	0.104168
Summary	0039599333	302,393.75	377.99	0.124999
Summary	0039599401	340,935.31	53.93	0.015818
Summary	0039599455	422,031.51	307.73	0.072916
Summary	0039599727	136,358.88	127.84	0.093753
Summary	0039599781	365,979.37	95.54	0.026105
Summary	0039599825	64,532.20	24.72	0.038306
Summary	0039600257	239,554.97	149.72	0.062499
Summary	0039600325	413,948.32	516.66	0.124813
Summary	0039600345	129,825.43	47.42	0.036526
Summary	0039600486	212,765.48	332.45	0.156252
Summary	0039601039	351,753.97	36.64	0.010416
Summary	0039601436	245,668.27	179.13	0.072915
Summary	0039601812	112,309.26	2.43	0.002164
Summary	0039602414	660,238.43	610.30	0.092436
Summary	0039602483	539,862.95	899.73	0.166659
Summary	0039602516	348,316.89	12.04	0.003457
Summary	0039602661	112,280.10	116.96	0.104168
Summary	0039602696	336,566.12	167.56	0.049785
Summary	0039602826	132,500.00	124.22	0.093751
Summary	0039602910	123,407.69	20.08	0.016271
Summary	0039603096	363,324.17	37.85	0.010418
Summary	0039603581	254,427.22	79.51	0.031251
Summary	0039603662	346,041.11	324.41	0.093749
Summary	0039603722	366,801.98	142.79	0.038928
Summary	0039604172	250,730.51	156.71	0.062501

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	674,306.10	6,087.62	179,252.31	26.583

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039461782	44,396.37	7,547.87	2,868.17	6.460
0039463818	355,015.16	683.11	165,119.41	46.511
0039470325	274,894.57	(2,143.36)	11,264.73	4.098

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
329	59,828,345.88	2,409,663.76	4.028

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	43,092.81	16.202
0039437664	192,740.17	68,768.00	35.679
0039438547	200,893.08	149,895.15	74.614
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	(2,572.42)	(2.633)
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,691.14	6.152
0039439969	42,249.22	12,359.37	29.253
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039442904	273,382.86	24,506.88	8.964
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039450747	215,460.21	73,662.35	34.188
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039457604	193,145.19	2,633.87	1.364
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039463818	355,015.16	165,119.41	46.511
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	178,111.99	47.660

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 9062 Old Annapolis Road
 Columbia, MD 21045
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Jun-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	47,033.35	26.255
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	11,264.73	4.098
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	37,912.00	26.312
0039471849	404,686.07	82,039.88	20.272
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,707.49	38.262
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(92,024.15)	(40.160)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	3,804.64	3.264
0039475466	41,382.81	(12,337.07)	(29.812)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	32,057.58	14.634
0039476923	219,765.61	6,873.84	3.128
0039477306	176,303.90	33,963.50	19.264

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	105,485.94	45.013
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	54,002.79	36.065
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,702.02	14.667
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
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
0039487284	196,650.68	16,134.58	8.205
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
0039489839	333,292.77	227,087.77	68.135
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	51,052.49	29.033
0039492189	261,521.32	56,248.49	21.508
0039492619	176,984.76	61,771.73	34.902
0039492698	162,631.38	12,427.42	7.641
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039495024	327,853.42	51,879.96	15.824
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)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039499340	161,158.42	17,555.13	10.893
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	34,909.91	15.868
0039503465	258,303.54	1,778.10	0.688

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	6,348.30	3.839
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)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	30,274.32	13.016
0039508758	348,190.20	97,794.02	28.086
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	72,382.25	25.690
0039511160	203,772.41	43,322.71	21.260
0039511185	259,337.23	43,239.84	16.673
0039511800	236,683.38	40,020.39	16.909
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039514109	87,790.94	11,476.62	13.073
0039514458	110,165.49	6,720.88	6.101
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039522816	293,024.79	(8,980.82)	(3.065)
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	5,991.72	4.601
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
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
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,141.84	9.322
0039542551	111,833.42	31,229.72	27.925
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,520.10	27.869
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(162,065.46)	(54.451)
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	21,139.09	26.338
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039563496	128,806.02	25,804.23	20.033
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446
0039571094	157,536.45	23,290.65	14.784
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,015.80	4.001
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
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
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	12,121.48	15.787
0039593979	304,378.47	(47,097.79)	(15.473)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Series 2017-C02



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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	3	674,306.10	6,087.62	0.000 %	0	0.00	0.00	0.000 %	3	674,306.10	6,087.62	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039461782	48,000.00	4.250 %	SC	90.00	360	44,396.37	03/31/2023	7,547.87	2,868.17
Summary	0039463818	356,000.00	3.625 %	MT	95.00	360	355,015.16	03/31/2023	683.11	165,119.41
Summary	0039470325	296,000.00	4.625 %	VA	97.00	360	274,894.57	04/30/2023	(2,143.36)	11,264.73

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

* This data is currently not provided for reporting.

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

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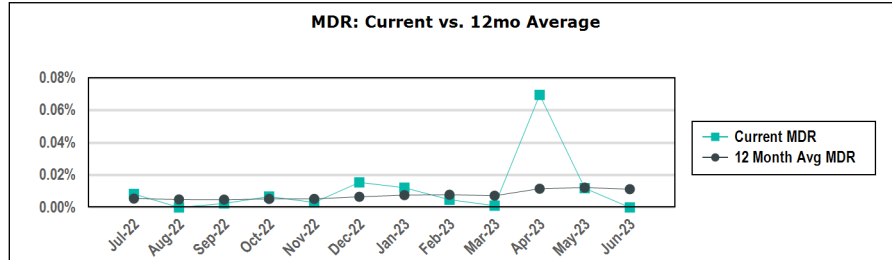
Distribution Date: 26-Jun-2023
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Realized Loss Report - Collateral

Summary

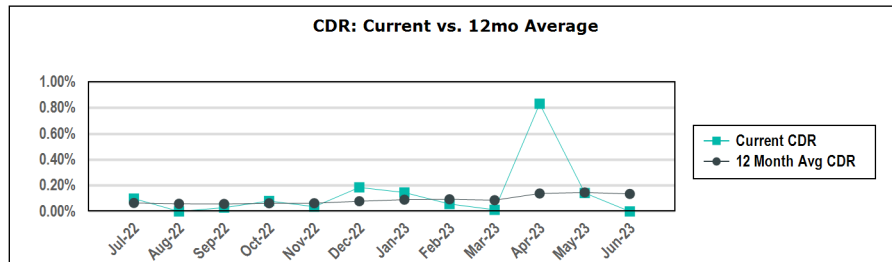
MDR

Current Month 0.000 %
 3 Month Average 0.027 %
 12 Month Average 0.011 %



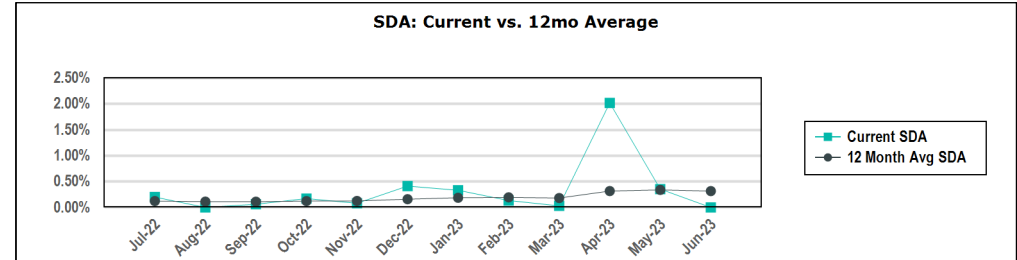
CDR

Current Month 0.000 %
 3 Month Average 0.325 %
 12 Month Average 0.135 %



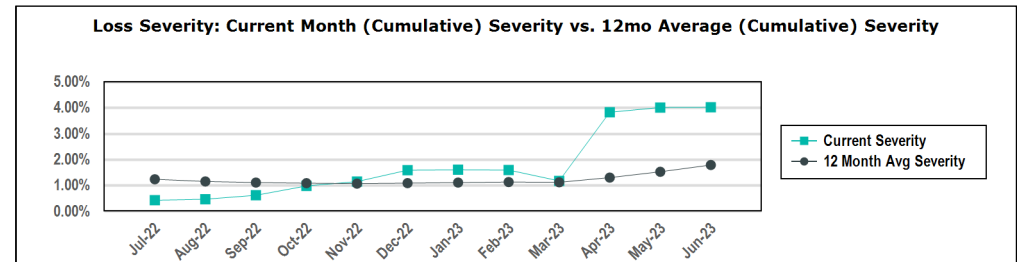
SDA

Current Month 0.000 %
 3 Month Average 0.791 %
 12 Month Average 0.316 %



Loss Severity

Current Month (Cumulative) 4.028 %
 3 Month Average (Cumulative) 3.960 %
 12 Month Average (Cumulative) 1.795 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.510 %
3 Month Average	0.547 %
12 Month Average	0.830 %

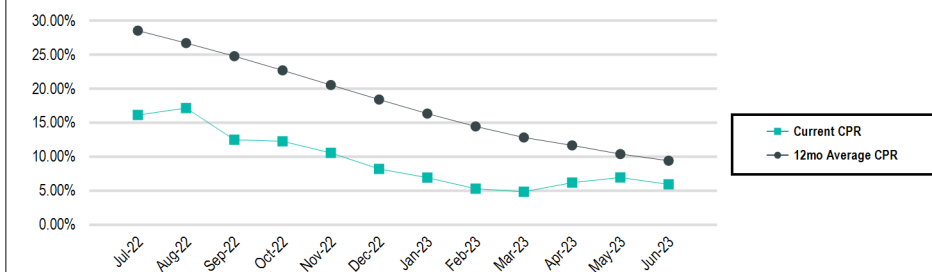
CPR

Current Month	5.953 %
3 Month Average	6.374 %
12 Month Average	9.433 %

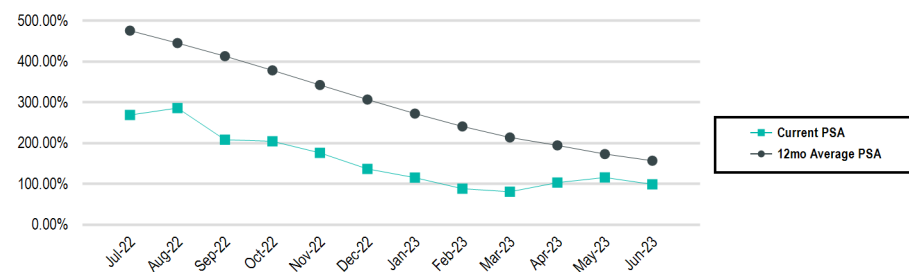
PSA

Current Month	99.222 %
3 Month Average	106.241 %
12 Month Average	157.214 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective December 2022

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

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