

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: 25-Oct-2023
 17-Oct-2023 8:57:24 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		09/29/2023	0.00000 %	8,099,365,740.30	0.00	78,126,084.14	0.00	8,021,239,656.16	78,126,084.14	0.00
2M-1	30711XGK4	10/24/2023	6.57943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	10/24/2023	9.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	10/24/2023	9.07943 %	16,603,891.16	125,628.22	1,126,867.37	0.00	15,477,023.79	1,252,495.59	0.00
2M-BH		09/29/2023	0.00000 %	90,923,060.10	0.00	6,170,736.06	0.00	84,752,324.04	6,170,736.06	0.00
2M-2C	30711XGN8	10/24/2023	9.07943 %	40,136,523.85	303,680.63	0.00	0.00	40,136,523.85	303,680.63	0.00
2M-CH		09/29/2023	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	10/24/2023	9.07943 %	56,740,415.01	429,308.86	1,126,867.37	0.00	55,613,547.64	1,556,176.23	0.00
2M-2H		09/29/2023	0.00000 %	310,711,553.12	0.00	6,170,736.06	0.00	304,540,817.06	6,170,736.06	0.00
2B-1	30711XGQ1	10/24/2023	10.92943 %	189,945,000.00	982,865.42	0.00	0.00	107,914,000.00	982,865.42	0.00
2B-1H		09/29/2023	0.00000 %	9,997,325.00	0.00	0.00	0.00	92,028,325.00	0.00	0.00
2B-2H		09/29/2023	0.00000 %	197,754,757.32	0.00	0.00	20,189.27	197,734,568.05	0.00	2,207,756.95
2A-I1	30711XGR9	10/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	10/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	10/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	10/24/2023	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	10/24/2023	1.30000 %	0.00	17,987.55	0.00	0.00	0.00	17,987.55	0.00
2B-I2	30711XHA5	10/24/2023	1.80000 %	0.00	24,905.84	0.00	0.00	0.00	24,905.84	0.00
2B-I3	30711XHB3	10/24/2023	2.30000 %	0.00	31,824.12	0.00	0.00	0.00	31,824.12	0.00
2B-I4	30711XHC1	10/24/2023	2.80000 %	0.00	38,742.41	0.00	0.00	0.00	38,742.41	0.00
2C-I1	30711XHH0	10/24/2023	1.30000 %	0.00	43,481.23	0.00	0.00	0.00	43,481.23	0.00
2C-I2	30711XHJ6	10/24/2023	1.80000 %	0.00	60,204.79	0.00	0.00	0.00	60,204.79	0.00
2C-I3	30711XHK3	10/24/2023	2.30000 %	0.00	76,928.34	0.00	0.00	0.00	76,928.34	0.00
2C-I4	30711XHL1	10/24/2023	2.80000 %	0.00	93,651.89	0.00	0.00	0.00	93,651.89	0.00
2E-A1	30711XGV0	10/24/2023	7.77943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	10/24/2023	7.27943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	10/24/2023	6.77943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	10/24/2023	6.27943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	10/24/2023	7.77943 %	16,603,891.16	107,640.67	1,126,867.37	0.00	15,477,023.79	1,234,508.04	0.00

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Series 2017-C02



Distribution Date: 25-Oct-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	10/24/2023	7.27943 %	16,603,891.16	100,722.39	1,126,867.37	0.00	15,477,023.79	1,227,589.76	0.00
2E-B3	30711XHF4	10/24/2023	6.77943 %	16,603,891.16	93,804.10	1,126,867.37	0.00	15,477,023.79	1,220,671.47	0.00
2E-B4	30711XHG2	10/24/2023	6.27943 %	16,603,891.16	86,885.81	1,126,867.37	0.00	15,477,023.79	1,213,753.18	0.00
2E-C1	30711XHM9	10/24/2023	7.77943 %	40,136,523.85	260,199.40	0.00	0.00	40,136,523.85	260,199.40	0.00
2E-C2	30711XHN7	10/24/2023	7.27943 %	40,136,523.85	243,475.85	0.00	0.00	40,136,523.85	243,475.85	0.00
2E-C3	30711XHP2	10/24/2023	6.77943 %	40,136,523.85	226,752.29	0.00	0.00	40,136,523.85	226,752.29	0.00
2E-C4	30711XHQ0	10/24/2023	6.27943 %	40,136,523.85	210,028.74	0.00	0.00	40,136,523.85	210,028.74	0.00
2E-D1	30711XHR8	10/24/2023	7.77943 %	16,603,891.16	107,640.67	1,126,867.37	0.00	15,477,023.79	1,234,508.04	0.00
2E-D2	30711XHS6	10/24/2023	7.27943 %	16,603,891.16	100,722.39	1,126,867.37	0.00	15,477,023.79	1,227,589.76	0.00
2E-D3	30711XHT4	10/24/2023	6.77943 %	16,603,891.16	93,804.10	1,126,867.37	0.00	15,477,023.79	1,220,671.47	0.00
2E-D4	30711XHU1	10/24/2023	6.27943 %	16,603,891.16	86,885.81	1,126,867.37	0.00	15,477,023.79	1,213,753.18	0.00
2E-D5	30711XHV9	10/24/2023	9.07943 %	16,603,891.16	125,628.22	1,126,867.37	0.00	15,477,023.79	1,252,495.59	0.00
2E-F1	30711XHW7	10/24/2023	7.77943 %	56,740,415.01	367,840.07	1,126,867.37	0.00	55,613,547.64	1,494,707.44	0.00
2E-F2	30711XHX5	10/24/2023	7.27943 %	56,740,415.01	344,198.23	1,126,867.37	0.00	55,613,547.64	1,471,065.60	0.00
2E-F3	30711XHY3	10/24/2023	6.77943 %	56,740,415.01	320,556.39	1,126,867.37	0.00	55,613,547.64	1,447,423.76	0.00
2E-F4	30711XHZ0	10/24/2023	6.27943 %	56,740,415.01	296,914.55	1,126,867.37	0.00	55,613,547.64	1,423,781.92	0.00
2E-F5	30711XJA3	10/24/2023	9.07943 %	56,740,415.01	429,308.86	1,126,867.37	0.00	55,613,547.64	1,556,176.23	0.00
2X-1	30711XJB1	10/24/2023	1.30000 %	0.00	17,987.55	0.00	0.00	0.00	17,987.55	0.00
2X-2	30711XJC9	10/24/2023	1.80000 %	0.00	24,905.84	0.00	0.00	0.00	24,905.84	0.00
2X-3	30711XJD7	10/24/2023	2.30000 %	0.00	31,824.12	0.00	0.00	0.00	31,824.12	0.00
2X-4	30711XJE5	10/24/2023	2.80000 %	0.00	38,742.41	0.00	0.00	0.00	38,742.41	0.00
2Y-1	30711XJF2	10/24/2023	1.30000 %	0.00	61,468.78	0.00	0.00	0.00	61,468.78	0.00
2Y-2	30711XJG0	10/24/2023	1.80000 %	0.00	85,110.62	0.00	0.00	0.00	85,110.62	0.00
2Y-3	30711XJH8	10/24/2023	2.30000 %	0.00	108,752.46	0.00	0.00	0.00	108,752.46	0.00
2Y-4	30711XJJ4	10/24/2023	2.80000 %	0.00	132,394.30	0.00	0.00	0.00	132,394.30	0.00
Totals				9,825,649,955.90	6,333,403.92	108,497,434.18	20,189.27	9,717,132,332.45	114,830,838.10	2,207,756.95

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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Ending Balances for 2B-1/2B-1H were adjusted in the amount of \$82,031,000.00 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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Series 2017-C02



Distribution Date: 25-Oct-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	8,099,365,740.30	19,088,335.07	59,037,749.07	0.00	0.00	78,126,084.14	8,021,239,656.16	0.20894670	78,126,084.14
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	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.35806521	1,126,867.37
2M-BH	236,695,218.71	90,923,060.10	1,524,824.28	4,645,911.79	0.00	0.00	6,170,736.06	84,752,324.04	0.35806521	6,170,736.06
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	56,740,415.01	278,455.39	848,411.98	0.00	0.00	1,126,867.37	55,613,547.64	0.45032276	1,126,867.37
2M-2H	676,272,216.00	310,711,553.12	1,524,824.28	4,645,911.79	0.00	0.00	6,170,736.06	304,540,817.06	0.45032283	6,170,736.06
2B-1	107,914,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	107,914,000.00	1.00000000	0.00
2B-1H	92,028,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	92,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	197,754,757.32	0.00	0.00	0.00	20,189.27	20,189.27	197,734,568.05	0.98895803	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	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.35806521	1,126,867.37
2E-B2	43,224,036.29	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.35806521	1,126,867.37
2E-B3	43,224,036.29	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.35806521	1,126,867.37

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Distribution Date: 25-Oct-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
2E-B4	43,224,036.29	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.35806521	1,126,867.37
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	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.18566363	1,126,867.37
2E-D2	83,360,560.15	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.18566363	1,126,867.37
2E-D3	83,360,560.15	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.18566363	1,126,867.37
2E-D4	83,360,560.15	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.18566363	1,126,867.37
2E-D5	83,360,560.15	16,603,891.16	278,455.39	848,411.98	0.00	0.00	1,126,867.37	15,477,023.79	0.18566363	1,126,867.37
2E-F1	83,360,560.15	56,740,415.01	278,455.39	848,411.98	0.00	0.00	1,126,867.37	55,613,547.64	0.66714460	1,126,867.37
2E-F2	83,360,560.15	56,740,415.01	278,455.39	848,411.98	0.00	0.00	1,126,867.37	55,613,547.64	0.66714460	1,126,867.37
2E-F3	83,360,560.15	56,740,415.01	278,455.39	848,411.98	0.00	0.00	1,126,867.37	55,613,547.64	0.66714460	1,126,867.37
2E-F4	83,360,560.15	56,740,415.01	278,455.39	848,411.98	0.00	0.00	1,126,867.37	55,613,547.64	0.66714460	1,126,867.37
2E-F5	83,360,560.15	56,740,415.01	278,455.39	848,411.98	0.00	0.00	1,126,867.37	55,613,547.64	0.66714460	1,126,867.37
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	9,825,649,955.90	26,593,269.87	81,904,164.33	0.00	20,189.27	108,517,623.45	9,717,132,332.45	0.23072400	108,497,434.18

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

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

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: 25-Oct-2023
17-Oct-2023 8:57:24 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	210.98182476	0.49723545	1.53788487	0.00000000	0.00000000	2.03512032	208.94670444	0.20894670	2.03512032
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	384.13560105	6.44214224	19.62824513	0.00000000	0.00000000	26.07038738	358.06521367	0.35806521	26.07038738
2M-BH	236,695,218.71	384.13560103	6.44214230	19.62824520	0.00000000	0.00000000	26.07038745	358.06521358	0.35806521	26.07038745
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	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455	1.00000000	0.00000000
2M-2	123,497,084.00	459.44740695	2.25475275	6.86989484	0.00000000	0.00000000	9.12464759	450.32275936	0.45032276	9.12464759
2M-2H	676,272,216.00	459.44746179	2.25474926	6.86988417	0.00000000	0.00000000	9.12463342	450.32282837	0.45032283	9.12463342
2B-1	107,914,000.00	1760.15160220	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	92,028,325.00	108.63313007	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	989.05900649	0.00000000	0.00000000	0.00000000	0.10097547	0.10097547	988.95803102	0.98895803	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	384.13560105	6.44214224	19.62824513	0.00000000	0.00000000	26.07038738	358.06521367	0.35806521	26.07038738
2E-B2	43,224,036.29	384.13560105	6.44214224	19.62824513	0.00000000	0.00000000	26.07038738	358.06521367	0.35806521	26.07038738
2E-B3	43,224,036.29	384.13560105	6.44214224	19.62824513	0.00000000	0.00000000	26.07038738	358.06521367	0.35806521	26.07038738

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2023
 17-Oct-2023 8:57:24 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	384.13560105	6.44214224	19.62824513	0.00000000	0.00000000	26.07038738	358.06521367	0.35806521	26.07038738
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	199.18161694	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	185.66362513	0.18566363	13.51799182
2E-D2	83,360,560.15	199.18161694	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	185.66362513	0.18566363	13.51799182
2E-D3	83,360,560.15	199.18161694	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	185.66362513	0.18566363	13.51799182
2E-D4	83,360,560.15	199.18161694	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	185.66362513	0.18566363	13.51799182
2E-D5	83,360,560.15	199.18161694	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	185.66362513	0.18566363	13.51799182
2E-F1	83,360,560.15	680.66259281	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	667.14460100	0.66714460	13.51799182
2E-F2	83,360,560.15	680.66259281	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	667.14460100	0.66714460	13.51799182
2E-F3	83,360,560.15	680.66259281	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	667.14460100	0.66714460	13.51799182
2E-F4	83,360,560.15	680.66259281	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	667.14460100	0.66714460	13.51799182
2E-F5	83,360,560.15	680.66259281	3.34037331	10.17761851	0.00000000	0.00000000	13.51799182	667.14460100	0.66714460	13.51799182
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2023
 17-Oct-2023 8:57:24 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	8,099,365,740.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,021,239,656.16
2M-1	N/A	N/A	6.57943 %	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	9.07943 %	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	09/25/23 - 10/24/23	30	9.07943 %	16,603,891.16	125,628.22	0.00	0.00	0.00	0.00	125,628.22	0.00	15,477,023.79
2M-BH	N/A	N/A	0.00000 %	90,923,060.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	84,752,324.04
2M-2C	09/25/23 - 10/24/23	30	9.07943 %	40,136,523.85	303,680.63	0.00	0.00	0.00	0.00	303,680.63	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	09/25/23 - 10/24/23	30	9.07943 %	56,740,415.01	429,308.86	0.00	0.00	0.00	0.00	429,308.86	0.00	55,613,547.64
2M-2H	N/A	N/A	0.00000 %	310,711,553.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	304,540,817.06
2B-1	09/25/23 - 10/24/23	30	10.92943 %	189,945,000.00	982,865.42	0.00	0.00	0.00	0.00	982,865.42	0.00	107,914,000.00
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	92,028,325.00
2B-2H	N/A	N/A	0.00000 %	197,754,757.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	197,734,568.05
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	09/25/23 - 10/24/23	30	1.30000 %	16,603,891.16	17,987.55	0.00	0.00	0.00	0.00	17,987.55	0.00	15,477,023.79
2B-I2	09/25/23 - 10/24/23	30	1.80000 %	16,603,891.16	24,905.84	0.00	0.00	0.00	0.00	24,905.84	0.00	15,477,023.79
2B-I3	09/25/23 - 10/24/23	30	2.30000 %	16,603,891.16	31,824.12	0.00	0.00	0.00	0.00	31,824.12	0.00	15,477,023.79
2B-I4	09/25/23 - 10/24/23	30	2.80000 %	16,603,891.16	38,742.41	0.00	0.00	0.00	0.00	38,742.41	0.00	15,477,023.79
2C-I1	09/25/23 - 10/24/23	30	1.30000 %	40,136,523.85	43,481.23	0.00	0.00	0.00	0.00	43,481.23	0.00	40,136,523.85
2C-I2	09/25/23 - 10/24/23	30	1.80000 %	40,136,523.85	60,204.79	0.00	0.00	0.00	0.00	60,204.79	0.00	40,136,523.85
2C-I3	09/25/23 - 10/24/23	30	2.30000 %	40,136,523.85	76,928.34	0.00	0.00	0.00	0.00	76,928.34	0.00	40,136,523.85
2C-I4	09/25/23 - 10/24/23	30	2.80000 %	40,136,523.85	93,651.89	0.00	0.00	0.00	0.00	93,651.89	0.00	40,136,523.85
2E-A1	N/A	N/A	7.77943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	7.27943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.77943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.27943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/23 - 10/24/23	30	7.77943 %	16,603,891.16	107,640.67	0.00	0.00	0.00	0.00	107,640.67	0.00	15,477,023.79
2E-B2	09/25/23 - 10/24/23	30	7.27943 %	16,603,891.16	100,722.39	0.00	0.00	0.00	0.00	100,722.39	0.00	15,477,023.79

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2023
17-Oct-2023 8:57:24 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	09/25/23 - 10/24/23	30	6.77943 %	16,603,891.16	93,804.10	0.00	0.00	0.00	0.00	93,804.10	0.00	15,477,023.79
2E-B4	09/25/23 - 10/24/23	30	6.27943 %	16,603,891.16	86,885.81	0.00	0.00	0.00	0.00	86,885.81	0.00	15,477,023.79
2E-C1	09/25/23 - 10/24/23	30	7.77943 %	40,136,523.85	260,199.40	0.00	0.00	0.00	0.00	260,199.40	0.00	40,136,523.85
2E-C2	09/25/23 - 10/24/23	30	7.27943 %	40,136,523.85	243,475.85	0.00	0.00	0.00	0.00	243,475.85	0.00	40,136,523.85
2E-C3	09/25/23 - 10/24/23	30	6.77943 %	40,136,523.85	226,752.29	0.00	0.00	0.00	0.00	226,752.29	0.00	40,136,523.85
2E-C4	09/25/23 - 10/24/23	30	6.27943 %	40,136,523.85	210,028.74	0.00	0.00	0.00	0.00	210,028.74	0.00	40,136,523.85
2E-D1	09/25/23 - 10/24/23	30	7.77943 %	16,603,891.16	107,640.67	0.00	0.00	0.00	0.00	107,640.67	0.00	15,477,023.79
2E-D2	09/25/23 - 10/24/23	30	7.27943 %	16,603,891.16	100,722.39	0.00	0.00	0.00	0.00	100,722.39	0.00	15,477,023.79
2E-D3	09/25/23 - 10/24/23	30	6.77943 %	16,603,891.16	93,804.10	0.00	0.00	0.00	0.00	93,804.10	0.00	15,477,023.79
2E-D4	09/25/23 - 10/24/23	30	6.27943 %	16,603,891.16	86,885.81	0.00	0.00	0.00	0.00	86,885.81	0.00	15,477,023.79
2E-D5	09/25/23 - 10/24/23	30	9.07943 %	16,603,891.16	125,628.22	0.00	0.00	0.00	0.00	125,628.22	0.00	15,477,023.79
2E-F1	09/25/23 - 10/24/23	30	7.77943 %	56,740,415.01	367,840.07	0.00	0.00	0.00	0.00	367,840.07	0.00	55,613,547.64
2E-F2	09/25/23 - 10/24/23	30	7.27943 %	56,740,415.01	344,198.23	0.00	0.00	0.00	0.00	344,198.23	0.00	55,613,547.64
2E-F3	09/25/23 - 10/24/23	30	6.77943 %	56,740,415.01	320,556.39	0.00	0.00	0.00	0.00	320,556.39	0.00	55,613,547.64
2E-F4	09/25/23 - 10/24/23	30	6.27943 %	56,740,415.01	296,914.55	0.00	0.00	0.00	0.00	296,914.55	0.00	55,613,547.64
2E-F5	09/25/23 - 10/24/23	30	9.07943 %	56,740,415.01	429,308.86	0.00	0.00	0.00	0.00	429,308.86	0.00	55,613,547.64
2X-1	09/25/23 - 10/24/23	30	1.30000 %	16,603,891.16	17,987.55	0.00	0.00	0.00	0.00	17,987.55	0.00	15,477,023.79
2X-2	09/25/23 - 10/24/23	30	1.80000 %	16,603,891.16	24,905.84	0.00	0.00	0.00	0.00	24,905.84	0.00	15,477,023.79
2X-3	09/25/23 - 10/24/23	30	2.30000 %	16,603,891.16	31,824.12	0.00	0.00	0.00	0.00	31,824.12	0.00	15,477,023.79
2X-4	09/25/23 - 10/24/23	30	2.80000 %	16,603,891.16	38,742.41	0.00	0.00	0.00	0.00	38,742.41	0.00	15,477,023.79
2Y-1	09/25/23 - 10/24/23	30	1.30000 %	56,740,415.02	61,468.78	0.00	0.00	0.00	0.00	61,468.78	0.00	55,613,547.64
2Y-2	09/25/23 - 10/24/23	30	1.80000 %	56,740,415.02	85,110.62	0.00	0.00	0.00	0.00	85,110.62	0.00	55,613,547.64
2Y-3	09/25/23 - 10/24/23	30	2.30000 %	56,740,415.02	108,752.46	0.00	0.00	0.00	0.00	108,752.46	0.00	55,613,547.64
2Y-4	09/25/23 - 10/24/23	30	2.80000 %	56,740,415.02	132,394.30	0.00	0.00	0.00	0.00	132,394.30	0.00	55,613,547.64
Totals					6,333,403.92	0.00	0.00	0.00	0.00	6,333,403.92	0.00	

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2023
17-Oct-2023 8:57:24 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	210.98182476	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	208.94670444
2M-1	379,890,000.00	6.57943 %	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	9.07943 %	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	9.07943 %	384.13560105	2.90644352	0.00000000	0.00000000	0.00000000	0.00000000	2.90644352	0.00000000	358.06521367
2M-BH	236,695,218.71	0.00000 %	384.13560103	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	358.06521358
2M-2C	40,136,523.85	9.07943 %	1000.00000000	7.56619161	0.00000000	0.00000000	0.00000000	0.00000000	7.56619161	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	9.07943 %	459.44740695	3.47626718	0.00000000	0.00000000	0.00000000	0.00000000	3.47626718	0.00000000	450.32275936
2M-2H	676,272,216.00	0.00000 %	459.44746179	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	450.32282837
2B-1	107,914,000.00	10.92943 %	1760.15160220	9.10785829	0.00000000	0.00000000	0.00000000	0.00000000	9.10785829	0.00000000	1000.00000000
2B-1H	92,028,325.00	0.00000 %	108.63313007	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	989.05900649	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.95803102
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 %	384.13560105	0.41614693	0.00000000	0.00000000	0.00000000	0.00000000	0.41614693	0.00000000	358.06521367
2B-I2	0.00	1.80000 %	384.13560105	0.57620348	0.00000000	0.00000000	0.00000000	0.00000000	0.57620348	0.00000000	358.06521367
2B-I3	0.00	2.30000 %	384.13560105	0.73625979	0.00000000	0.00000000	0.00000000	0.00000000	0.73625979	0.00000000	358.06521367
2B-I4	0.00	2.80000 %	384.13560105	0.89631634	0.00000000	0.00000000	0.00000000	0.00000000	0.89631634	0.00000000	358.06521367
2C-I1	0.00	1.30000 %	1000.00000000	1.08333323	0.00000000	0.00000000	0.00000000	0.00000000	1.08333323	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000011	0.00000000	0.00000000	0.00000000	0.00000000	1.50000011	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666673	0.00000000	0.00000000	0.00000000	0.00000000	1.91666673	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333336	0.00000000	0.00000000	0.00000000	0.00000000	2.33333336	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.77943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	7.27943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.77943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Computershare Trust Company, N.A.
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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	6.27943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.77943 %	384.13560105	2.49029659	0.00000000	0.00000000	0.00000000	0.00000000	2.49029659	0.00000000	358.06521367
2E-B2	43,224,036.29	7.27943 %	384.13560105	2.33024027	0.00000000	0.00000000	0.00000000	0.00000000	2.33024027	0.00000000	358.06521367
2E-B3	43,224,036.29	6.77943 %	384.13560105	2.17018372	0.00000000	0.00000000	0.00000000	0.00000000	2.17018372	0.00000000	358.06521367
2E-B4	43,224,036.29	6.27943 %	384.13560105	2.01012718	0.00000000	0.00000000	0.00000000	0.00000000	2.01012718	0.00000000	358.06521367
2E-C1	40,136,523.85	7.77943 %	1000.00000000	6.48285838	0.00000000	0.00000000	0.00000000	0.00000000	6.48285838	0.00000000	1000.00000000
2E-C2	40,136,523.85	7.27943 %	1000.00000000	6.06619175	0.00000000	0.00000000	0.00000000	0.00000000	6.06619175	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.77943 %	1000.00000000	5.64952488	0.00000000	0.00000000	0.00000000	0.00000000	5.64952488	0.00000000	1000.00000000
2E-C4	40,136,523.85	6.27943 %	1000.00000000	5.23285825	0.00000000	0.00000000	0.00000000	0.00000000	5.23285825	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.77943 %	199.18161694	1.29126616	0.00000000	0.00000000	0.00000000	0.00000000	1.29126616	0.00000000	185.66362513
2E-D2	83,360,560.15	7.27943 %	199.18161694	1.20827391	0.00000000	0.00000000	0.00000000	0.00000000	1.20827391	0.00000000	185.66362513
2E-D3	83,360,560.15	6.77943 %	199.18161694	1.12528155	0.00000000	0.00000000	0.00000000	0.00000000	1.12528155	0.00000000	185.66362513
2E-D4	83,360,560.15	6.27943 %	199.18161694	1.04228918	0.00000000	0.00000000	0.00000000	0.00000000	1.04228918	0.00000000	185.66362513
2E-D5	83,360,560.15	9.07943 %	199.18161694	1.50704626	0.00000000	0.00000000	0.00000000	0.00000000	1.50704626	0.00000000	185.66362513
2E-F1	83,360,560.15	7.77943 %	680.66259281	4.41263913	0.00000000	0.00000000	0.00000000	0.00000000	4.41263913	0.00000000	667.14460100
2E-F2	83,360,560.15	7.27943 %	680.66259281	4.12902972	0.00000000	0.00000000	0.00000000	0.00000000	4.12902972	0.00000000	667.14460100
2E-F3	83,360,560.15	6.77943 %	680.66259281	3.84542030	0.00000000	0.00000000	0.00000000	0.00000000	3.84542030	0.00000000	667.14460100
2E-F4	83,360,560.15	6.27943 %	680.66259281	3.56181088	0.00000000	0.00000000	0.00000000	0.00000000	3.56181088	0.00000000	667.14460100
2E-F5	83,360,560.15	9.07943 %	680.66259281	5.15002369	0.00000000	0.00000000	0.00000000	0.00000000	5.15002369	0.00000000	667.14460100
2X-1	0.00	1.30000 %	199.18161694	0.21578010	0.00000000	0.00000000	0.00000000	0.00000000	0.21578010	0.00000000	185.66362513
2X-2	0.00	1.80000 %	199.18161694	0.29877246	0.00000000	0.00000000	0.00000000	0.00000000	0.29877246	0.00000000	185.66362513
2X-3	0.00	2.30000 %	199.18161694	0.38176471	0.00000000	0.00000000	0.00000000	0.00000000	0.38176471	0.00000000	185.66362513
2X-4	0.00	2.80000 %	199.18161694	0.46475707	0.00000000	0.00000000	0.00000000	0.00000000	0.46475707	0.00000000	185.66362513
2Y-1	0.00	1.30000 %	680.66259293	0.73738444	0.00000000	0.00000000	0.00000000	0.00000000	0.73738444	0.00000000	667.14460100
2Y-2	0.00	1.80000 %	680.66259293	1.02099386	0.00000000	0.00000000	0.00000000	0.00000000	1.02099386	0.00000000	667.14460100
2Y-3	0.00	2.30000 %	680.66259293	1.30460328	0.00000000	0.00000000	0.00000000	0.00000000	1.30460328	0.00000000	667.14460100
2Y-4	0.00	2.80000 %	680.66259293	1.58821270	0.00000000	0.00000000	0.00000000	0.00000000	1.58821270	0.00000000	667.14460100

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

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

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,578,397.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,189.27)
Total Deposits	2,558,208.31
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,539,041.65
Total Withdrawals (Pool Distribution Amount)	2,558,208.31
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	85,443,876.85
Total Principal Reduction Cumulative	31,209,394,069.81
Scheduled Principal Current	20,891,614.74
Scheduled Principal Cumulative	3,373,954,103.24
Unscheduled Principal Current	64,532,072.84
Unscheduled Principal Cumulative	27,833,232,208.82
Senior Reduction Amount	78,126,084.14
Subordinate Reduction Amount	7,297,603.44
Calculated Tranche Write-down Amount	20,189.27
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	107,885.80
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	26,657.51
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	50892
Period Reference Pool Removal Loan Count	377
Period Ending Loan Count	50515
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	8,779,070,919.96
Period PIF Loan Count Current	372
PIF Loan Count Cumulative	119625
Period PIF Loan UPB Current	59,008,832.90
PIF Loan UPB Cumulative	27,082,672,435.76
Period Partial Prepayment Amount	4,854,943.55
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	898,632.90
Credit Event Amount Cumulative	62,917,009.61
Total Active Modified Loan Count	1233
Total Active Modified Loan UPB	292,453,081.21
Adjusted SOFR	5.429430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.368405%
Subordinate Percentage	8.631595%
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 %	7.420000 %	7.490000 %
2M-2C	0.00	0.00	1.000000 %	4.490000 %	4.530000 %
2M-2	0.00	0.00	1.000000 %	4.490000 %	4.530000 %
2M-2H	0.00	0.00	1.000000 %	4.490000 %	4.530000 %
2B-1	0.00	0.00	0.500000 %	2.230000 %	2.250000 %
2B-1H	0.00	0.00	0.500000 %	2.230000 %	2.250000 %
2B-2H	20,189.27	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	586	107,524,683.27	1.160051 %	1.224784 %
60 Days	184	33,700,495.74	0.364248 %	0.383873 %
90 Days	75	14,879,599.87	0.148471 %	0.169489 %
120 Days	47	9,351,226.08	0.093042 %	0.106517 %
150 Days	32	6,265,869.26	0.063348 %	0.071373 %
180+ Days	251	55,968,462.88	0.496882 %	0.637521 %
Totals	1175	227,690,337.10	2.326042 %	2.593558 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	591	151,448,535.53	107,885.80	0.071236

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	287,200.55	418.83	0.145832
Summary	0039434459	269,838.44	430.22	0.159436
Summary	0039434607	446,932.62	465.55	0.104166
Summary	0039434774	301,665.11	157.12	0.052084
Summary	0039435537	162,559.76	80.27	0.049379
Summary	0039435747	76,682.15	111.83	0.145836
Summary	0039435787	361,563.95	298.29	0.082500
Summary	0039436085	308,895.14	257.41	0.083332
Summary	0039436178	157,422.67	49.19	0.031247
Summary	0039436230	302,235.38	346.31	0.114583
Summary	0039436332	336,271.93	315.25	0.093749
Summary	0039436726	277,080.59	33.91	0.012238
Summary	0039437058	582,517.03	570.38	0.097916
Summary	0039437085	228,214.96	95.09	0.041667
Summary	0039437405	352,302.25	330.28	0.093749
Summary	0039437411	325,938.78	583.34	0.178972
Summary	0039437472	394,376.44	23.06	0.005847
Summary	0039438105	333,362.66	312.53	0.093751
Summary	0039438108	306,291.71	319.05	0.104165
Summary	0039438352	350,594.18	572.64	0.163334
Summary	0039438507	268,224.76	279.40	0.104166
Summary	0039438666	281,121.03	322.12	0.114584
Summary	0039438883	279,898.52	291.56	0.104166
Summary	0039438931	199,354.89	207.66	0.104166
Summary	0039439393	110,144.63	21.67	0.019674

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439686	223,727.24	93.22	0.041667
Summary	0039439714	339,718.05	212.32	0.062499
Summary	0039439716	161,570.87	67.32	0.041666
Summary	0039439889	382,867.27	199.41	0.052083
Summary	0039439923	301,376.90	439.51	0.145834
Summary	0039439937	327,904.80	409.88	0.125000
Summary	0039440034	456,879.62	91.74	0.020080
Summary	0039440469	156,148.66	146.39	0.093750
Summary	0039442509	154,087.36	48.15	0.031249
Summary	0039442950	193,867.18	121.17	0.062502
Summary	0039442971	371,933.64	154.97	0.041666
Summary	0039443038	290,122.26	241.77	0.083334
Summary	0039443045	244,341.42	229.07	0.093750
Summary	0039443073	139,319.27	72.56	0.052082
Summary	0039443320	387,271.28	17.49	0.004516
Summary	0039443529	203,832.88	25.06	0.012294
Summary	0039443869	405,059.91	675.10	0.166667
Summary	0039443872	141,453.26	64.05	0.045280
Summary	0039444135	122,238.69	101.87	0.083337
Summary	0039444673	388,247.03	485.31	0.125000
Summary	0039444679	228,376.32	114.92	0.050320
Summary	0039444760	451,473.61	172.61	0.038233
Summary	0039445386	227,764.02	117.99	0.051804
Summary	0039445480	91,242.61	38.02	0.041669
Summary	0039445539	253,262.87	126.83	0.050078
Summary	0039445692	207,029.80	280.35	0.135415
Summary	0039446587	169,089.11	193.75	0.114585
Summary	0039446758	154,384.58	57.29	0.037109
Summary	0039447560	211,728.55	154.39	0.072919
Summary	0039447806	115,371.86	96.14	0.083331
Summary	0039448174	460,220.96	479.40	0.104167
Summary	0039448409	157,511.20	51.88	0.032937
Summary	0039448816	361,235.71	150.51	0.041665
Summary	0039449195	374,544.48	316.17	0.084415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449264	390,075.82	117.26	0.030061
Summary	0039449644	154,627.64	136.05	0.087986
Summary	0039449680	259,158.93	242.96	0.093749
Summary	0039450238	67,717.51	98.75	0.145826
Summary	0039450504	439,333.51	594.93	0.135416
Summary	0039450518	353,730.15	368.47	0.104167
Summary	0039450531	227,451.35	117.92	0.051844
Summary	0039450645	131,714.60	101.53	0.077083
Summary	0039450838	265,522.38	221.27	0.083334
Summary	0039450977	361,528.31	564.89	0.156251
Summary	0039451066	179,327.33	205.48	0.114584
Summary	0039451257	284,981.13	237.48	0.083332
Summary	0039451467	255,175.19	86.30	0.033820
Summary	0039451508	220,704.48	252.89	0.114583
Summary	0039452485	164,066.80	51.27	0.031249
Summary	0039452575	135,445.75	112.87	0.083332
Summary	0039452930	86,157.30	134.62	0.156249
Summary	0039453039	420,399.20	437.92	0.104168
Summary	0039453085	307,921.91	320.75	0.104166
Summary	0039453307	239,895.79	224.90	0.093749
Summary	0039453736	437,888.42	410.52	0.093750
Summary	0039454071	212,319.23	66.35	0.031250
Summary	0039454201	216,275.13	180.23	0.083334
Summary	0039454204	278,575.21	73.58	0.026413
Summary	0039454370	178,610.09	204.66	0.114585
Summary	0039454940	156,778.85	32.66	0.020832
Summary	0039455066	185,332.59	96.53	0.052085
Summary	0039455481	174,533.76	108.72	0.062292
Summary	0039455809	140,934.96	146.81	0.104169
Summary	0039456995	304,900.58	73.06	0.023962
Summary	0039457780	210,742.73	131.71	0.062498
Summary	0039457825	353,562.66	433.67	0.122657
Summary	0039458024	184,374.65	134.44	0.072917
Summary	0039458344	212,168.63	154.71	0.072918

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039459032	273,647.17	114.02	0.041667
Summary	0039459399	114,948.75	47.90	0.041671
Summary	0039459748	299,861.06	374.83	0.125001
Summary	0039459991	478,908.42	421.04	0.087917
Summary	0039460027	126,471.98	118.57	0.093752
Summary	0039460091	128,869.87	49.01	0.038031
Summary	0039460094	121,071.69	131.67	0.108754
Summary	0039460702	196,829.59	168.12	0.085414
Summary	0039460722	358,729.81	333.32	0.092917
Summary	0039460755	350,463.02	401.57	0.114583
Summary	0039460795	256,179.12	240.17	0.093751
Summary	0039460898	85,603.54	107.00	0.124995
Summary	0039461514	319,387.15	232.89	0.072918
Summary	0039461954	176,658.90	201.17	0.113875
Summary	0039462078	311,722.04	324.71	0.104167
Summary	0039462130	284,963.66	178.10	0.062499
Summary	0039462567	432,197.41	364.47	0.084330
Summary	0039462775	602,339.62	878.41	0.145833
Summary	0039462997	305,779.54	222.96	0.072915
Summary	0039463250	286,994.71	76.58	0.026683
Summary	0039463441	486,324.82	350.56	0.072084
Summary	0039463465	75,856.31	71.12	0.093756
Summary	0039463507	348,130.85	181.32	0.052084
Summary	0039463797	307,662.42	293.54	0.095410
Summary	0039463980	315,714.16	361.76	0.114585
Summary	0039464076	249,105.20	321.58	0.129094
Summary	0039464144	514,530.24	452.36	0.087917
Summary	0039464189	303,822.81	58.45	0.019238
Summary	0039464408	175,163.93	2.60	0.001484
Summary	0039464466	331,814.73	380.20	0.114582
Summary	0039465118	537,951.11	616.40	0.114583
Summary	0039465259	37,316.92	11.41	0.030576
Summary	0039466169	400,255.69	43.46	0.010858
Summary	0039466229	243,539.57	75.72	0.031091

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466352	230,338.89	311.92	0.135418
Summary	0039466433	81,899.32	23.88	0.029158
Summary	0039466796	266,699.77	4.84	0.001815
Summary	0039466895	200,793.21	146.41	0.072916
Summary	0039467000	67,100.45	83.88	0.125007
Summary	0039467496	85,036.37	106.30	0.125005
Summary	0039468562	334,359.30	383.12	0.114583
Summary	0039468579	277,529.35	173.89	0.062656
Summary	0039468684	173,346.27	36.11	0.020831
Summary	0039468895	459,879.69	574.85	0.125000
Summary	0039469171	288,261.12	38.04	0.013196
Summary	0039469284	165,632.19	133.01	0.080304
Summary	0039469394	201,219.60	335.37	0.166669
Summary	0039470160	235,237.61	122.52	0.052084
Summary	0039470269	235,571.47	319.00	0.135415
Summary	0039470322	374,390.63	467.99	0.125000
Summary	0039470572	157,681.89	82.13	0.052086
Summary	0039470607	339,644.09	106.14	0.031250
Summary	0039471363	69,261.36	86.58	0.125005
Summary	0039471507	144,166.91	136.12	0.094418
Summary	0039471913	109,996.91	2.54	0.002309
Summary	0039472036	183,145.49	11.93	0.006514
Summary	0039472237	135,910.45	141.57	0.104164
Summary	0039472338	175,046.17	36.47	0.020835
Summary	0039472513	180,280.73	37.56	0.020834
Summary	0039472886	281,866.41	73.04	0.025913
Summary	0039473433	112,852.06	47.02	0.041665
Summary	0039473654	215,587.88	404.23	0.187501
Summary	0039473924	135,515.75	32.75	0.024167
Summary	0039474060	386,162.35	283.01	0.073288
Summary	0039474304	198,983.35	199.51	0.100265
Summary	0039474488	399,451.07	416.09	0.104165
Summary	0039474664	322,820.80	369.90	0.114584
Summary	0039474760	285,994.55	67.66	0.023658

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039475157	303,801.61	31.65	0.010418
Summary	0039475372	178,500.21	30.84	0.017277
Summary	0039475552	217,127.78	201.75	0.092918
Summary	0039476236	248,769.73	233.22	0.093749
Summary	0039477120	227,303.06	189.42	0.083334
Summary	0039477289	208,377.18	195.35	0.093748
Summary	0039478499	367,554.98	39.66	0.010790
Summary	0039478643	391,795.14	106.14	0.027091
Summary	0039479461	290,880.90	77.48	0.026636
Summary	0039479526	87,854.54	12.75	0.014513
Summary	0039479770	269,927.06	56.23	0.020832
Summary	0039479790	443,937.34	512.18	0.115372
Summary	0039480159	253,620.56	211.35	0.083333
Summary	0039480392	44,491.85	33.93	0.076261
Summary	0039480397	299,805.43	176.17	0.058761
Summary	0039480479	129,061.13	255.43	0.197914
Summary	0039480749	278,171.72	74.23	0.026685
Summary	0039480766	255,628.39	295.86	0.115738
Summary	0039480859	284,350.81	278.43	0.097918
Summary	0039481069	217,754.74	202.33	0.092916
Summary	0039481932	117,069.97	60.97	0.052080
Summary	0039481979	116,334.97	89.62	0.077036
Summary	0039482253	119,250.18	4.91	0.004117
Summary	0039482714	148,913.29	248.19	0.166667
Summary	0039482734	89,415.27	139.71	0.156248
Summary	0039483118	233,317.14	244.09	0.104617
Summary	0039483311	141,254.82	67.51	0.047793
Summary	0039483738	174,712.20	109.20	0.062503
Summary	0039484057	241,817.93	111.69	0.046188
Summary	0039484871	213,061.78	199.75	0.093752
Summary	0039486505	264,583.84	220.49	0.083335
Summary	0039486591	102,147.94	22.31	0.021841
Summary	0039486597	271,642.46	169.78	0.062501
Summary	0039486640	175,265.89	273.85	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039487146	304,392.18	158.54	0.052084
Summary	0039487291	317,425.13	495.98	0.156251
Summary	0039488169	199,379.02	4.55	0.002282
Summary	0039488528	260,380.94	325.48	0.125001
Summary	0039488666	207,988.91	86.66	0.041666
Summary	0039488892	203,077.66	190.39	0.093752
Summary	0039488984	268,809.89	19.99	0.007436
Summary	0039490080	403,131.36	471.97	0.117076
Summary	0039490173	301,857.54	124.08	0.041105
Summary	0039490289	137,866.81	201.06	0.145836
Summary	0039490983	174,443.06	181.71	0.104166
Summary	0039491164	191,307.28	139.49	0.072914
Summary	0039491166	89,046.10	64.93	0.072917
Summary	0039491221	249,445.16	56.88	0.022803
Summary	0039491349	208,929.25	17.55	0.008400
Summary	0039491457	255,082.77	159.43	0.062501
Summary	0039492009	331,853.12	276.54	0.083332
Summary	0039492202	202,258.42	168.55	0.083334
Summary	0039492626	166,870.21	45.17	0.027069
Summary	0039492868	376,060.55	430.90	0.114583
Summary	0039493088	411,243.88	428.38	0.104167
Summary	0039493210	309,673.96	354.83	0.114582
Summary	0039493360	103,437.10	11.08	0.010712
Summary	0039493420	325,288.75	203.31	0.062501
Summary	0039493511	112,536.51	117.23	0.104171
Summary	0039493566	64,958.02	40.60	0.062502
Summary	0039493567	160,311.58	300.58	0.187497
Summary	0039494227	261,839.46	245.47	0.093748
Summary	0039495304	493,329.91	411.11	0.083334
Summary	0039495376	398,495.30	100.87	0.025313
Summary	0039495802	317,726.54	90.68	0.028540
Summary	0039496277	484,258.26	106.05	0.021899
Summary	0039496344	297,652.48	341.06	0.114583
Summary	0039496357	410,948.14	316.77	0.077083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039496915	225,216.89	164.22	0.072916
Summary	0039497179	98,622.73	113.01	0.114588
Summary	0039497243	401,559.26	491.33	0.122356
Summary	0039497293	153,049.54	20.07	0.013113
Summary	0039497384	319,300.41	4.86	0.001522
Summary	0039498394	183,883.07	210.70	0.114584
Summary	0039498494	140,087.95	218.89	0.156252
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	226,072.65	235.28	0.104073
Summary	0039498893	297,437.82	41.71	0.014023
Summary	0039498922	301,471.62	311.92	0.103466
Summary	0039499151	259,152.72	200.46	0.077352
Summary	0039499316	428,701.60	380.26	0.088700
Summary	0039499375	358,955.04	46.43	0.012935
Summary	0039500223	337,389.54	127.07	0.037663
Summary	0039500373	136,478.15	69.82	0.051158
Summary	0039500489	394,535.99	328.78	0.083333
Summary	0039500615	263,954.08	62.71	0.023758
Summary	0039500882	387,270.59	242.04	0.062499
Summary	0039501031	281,760.29	352.20	0.125000
Summary	0039501050	407,515.25	421.86	0.103520
Summary	0039501235	377,477.38	117.96	0.031250
Summary	0039501465	59,647.76	45.15	0.075694
Summary	0039501770	333,726.77	362.93	0.108751
Summary	0039501779	306,766.32	59.89	0.019523
Summary	0039501910	108,015.09	41.89	0.038782
Summary	0039502066	146,118.63	167.43	0.114585
Summary	0039502643	294,092.93	61.77	0.021004
Summary	0039503134	188,364.08	18.59	0.009869
Summary	0039503330	229,764.20	335.07	0.145832
Summary	0039503440	226,916.98	141.82	0.062499
Summary	0039503657	265,189.93	165.74	0.062499
Summary	0039504058	459,504.68	430.79	0.093751
Summary	0039504654	136,974.20	57.07	0.041665

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039504900	265,965.00	43.52	0.016363
Summary	0039505016	183,185.72	398.65	0.217621
Summary	0039505048	166,283.77	138.57	0.083333
Summary	0039505353	319,163.93	232.72	0.072916
Summary	0039505470	311,941.78	64.99	0.020834
Summary	0039505585	376,078.67	313.40	0.083334
Summary	0039505680	285,961.95	268.09	0.093750
Summary	0039506152	176,020.55	128.35	0.072918
Summary	0039506417	254,024.46	158.77	0.062502
Summary	0039506483	399,557.01	83.24	0.020833
Summary	0039506739	342,054.73	61.28	0.017915
Summary	0039506746	243,857.54	256.51	0.105188
Summary	0039506874	61,252.93	51.04	0.083327
Summary	0039507186	87,581.69	24.21	0.027643
Summary	0039507262	136,216.33	127.70	0.093748
Summary	0039507275	377,787.12	351.03	0.092917
Summary	0039507512	298,247.07	528.15	0.177085
Summary	0039507735	272,769.42	56.83	0.020834
Summary	0039507818	230,520.68	96.05	0.041667
Summary	0039508339	258,190.62	70.09	0.027147
Summary	0039508926	234,626.74	196.80	0.083878
Summary	0039508983	382,366.79	358.47	0.093750
Summary	0039509195	358,185.94	46.39	0.012951
Summary	0039509514	403,721.84	210.27	0.052083
Summary	0039509881	158,498.08	99.06	0.062499
Summary	0039510738	290,701.32	242.25	0.083333
Summary	0039510884	310,321.42	161.63	0.052085
Summary	0039511188	271,754.58	56.62	0.020835
Summary	0039511281	171,121.19	106.95	0.062500
Summary	0039511524	220,874.09	138.05	0.062502
Summary	0039511803	365,664.30	152.36	0.041667
Summary	0039511824	311,026.83	168.89	0.054301
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	379,172.53	197.49	0.052084

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Modification Loss Detail

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Summary	0039513475	365,884.98	228.68	0.062501
Summary	0039514171	306,049.88	370.84	0.121170
Summary	0039514223	344,978.43	143.74	0.041666
Summary	0039514522	204,395.77	38.11	0.018645
Summary	0039514784	122,182.06	89.09	0.072916
Summary	0039514914	293,379.76	52.60	0.017929
Summary	0039514957	59,775.20	18.68	0.031250
Summary	0039515636	151,796.67	114.70	0.075562
Summary	0039515806	136,498.83	133.94	0.098125
Summary	0039515945	292,221.04	264.03	0.090353
Summary	0039516221	143,866.99	24.70	0.017169
Summary	0039516526	139,626.29	71.56	0.051251
Summary	0039516542	223,419.70	44.19	0.019779
Summary	0039517245	366,977.77	229.36	0.062500
Summary	0039517929	175,051.71	140.46	0.080239
Summary	0039518387	557,331.82	120.86	0.021685
Summary	0039518405	117,149.99	122.03	0.104166
Summary	0039518490	166,375.28	51.99	0.031249
Summary	0039518623	229,583.55	34.96	0.015228
Summary	0039518891	410,293.95	299.17	0.072916
Summary	0039519036	192,537.26	140.39	0.072916
Summary	0039519217	93,322.03	28.29	0.030314
Summary	0039519404	161,275.49	57.91	0.035908
Summary	0039519632	132,472.86	29.67	0.022397
Summary	0039519955	360,389.27	262.78	0.072916
Summary	0039520477	255,008.82	398.45	0.156249
Summary	0039521058	402,527.40	167.72	0.041667
Summary	0039521212	355,663.95	518.68	0.145834
Summary	0039521507	153,432.36	16.08	0.010480
Summary	0039521588	144,337.07	105.25	0.072920
Summary	0039521591	126,495.16	118.59	0.093751
Summary	0039522374	101,484.81	105.71	0.104163
Summary	0039522716	449,585.92	413.67	0.092011
Summary	0039522742	192,263.64	160.22	0.083333

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Summary	0039523117	335,293.41	88.62	0.026431
Summary	0039523242	232,616.58	62.43	0.026838
Summary	0039523404	111,504.89	9.99	0.008959
Summary	0039523587	141,481.47	45.76	0.032343
Summary	0039523874	307,855.58	128.27	0.041666
Summary	0039524475	195,066.29	142.24	0.072919
Summary	0039524616	408,200.38	382.69	0.093751
Summary	0039524701	270,476.47	197.22	0.072916
Summary	0039524715	326,051.53	441.53	0.135417
Summary	0039525295	138,152.30	49.25	0.035649
Summary	0039525606	260,763.74	53.81	0.020636
Summary	0039525833	186,073.20	193.83	0.104169
Summary	0039526316	307,847.48	206.55	0.067095
Summary	0039526676	176,048.21	36.68	0.020835
Summary	0039526818	117,830.22	85.92	0.072918
Summary	0039527057	398,338.92	50.73	0.012735
Summary	0039527241	181,283.64	113.30	0.062499
Summary	0039527340	283,329.15	265.62	0.093750
Summary	0039527573	294,753.41	214.92	0.072915
Summary	0039528032	167,121.75	139.27	0.083334
Summary	0039528735	155,445.94	48.58	0.031252
Summary	0039529204	307,622.97	218.97	0.071181
Summary	0039529409	168,070.86	105.85	0.062979
Summary	0039529468	172,835.65	35.72	0.020667
Summary	0039529551	134,137.08	69.86	0.052081
Summary	0039529814	107,568.11	67.23	0.062500
Summary	0039530013	133,740.80	181.11	0.135419
Summary	0039530271	215,745.41	247.21	0.114584
Summary	0039530565	344,474.75	251.18	0.072917
Summary	0039530727	235,105.83	244.90	0.104166
Summary	0039530980	136,012.66	82.42	0.060597
Summary	0039531022	145,174.05	48.28	0.033257
Summary	0039532356	323,893.31	458.69	0.141618
Summary	0039533003	387,110.96	241.94	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039534136	102,100.58	9.67	0.009471
Summary	0039534406	190,468.74	247.21	0.129790
Summary	0039534500	359,935.93	188.41	0.052345
Summary	0039535614	420,139.18	427.69	0.101797
Summary	0039535644	201,612.50	126.01	0.062501
Summary	0039535891	312,565.18	163.68	0.052367
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	325,325.52	203.33	0.062500
Summary	0039536952	448,905.63	514.37	0.114583
Summary	0039537086	140,817.70	19.38	0.013762
Summary	0039537326	435,653.65	288.36	0.066190
Summary	0039537702	233,810.52	63.51	0.027163
Summary	0039537744	175,636.37	18.30	0.010419
Summary	0039538720	209,877.87	218.62	0.104165
Summary	0039539340	380,833.12	317.36	0.083333
Summary	0039539614	275,004.34	85.94	0.031250
Summary	0039539672	77,881.10	113.58	0.145838
Summary	0039540137	212,553.87	7.55	0.003552
Summary	0039540267	391,190.27	366.74	0.093750
Summary	0039540314	83,157.62	33.96	0.040838
Summary	0039541257	267,116.30	122.05	0.045692
Summary	0039541621	187,705.57	234.63	0.124999
Summary	0039541861	335,828.70	390.17	0.116181
Summary	0039541896	154,244.49	16.07	0.010419
Summary	0039541951	255,674.65	252.51	0.098762
Summary	0039542207	208,233.73	303.67	0.145831
Summary	0039542798	253,983.41	370.39	0.145832
Summary	0039544440	216,019.34	330.34	0.152921
Summary	0039544486	260,563.83	352.85	0.135418
Summary	0039544688	492,724.76	599.35	0.121640
Summary	0039544711	417,479.78	130.46	0.031249
Summary	0039545344	204,510.08	3.36	0.001643
Summary	0039545541	307,150.56	287.95	0.093749
Summary	0039546060	266,654.46	213.20	0.079954

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039546147	356,421.10	297.02	0.083334
Summary	0039547289	397,920.70	248.70	0.062500
Summary	0039547406	230,580.39	31.61	0.013709
Summary	0039547496	367,861.39	574.78	0.156249
Summary	0039548288	584,591.36	548.05	0.093749
Summary	0039548525	191,895.33	162.09	0.084468
Summary	0039548818	41,757.25	17.29	0.041406
Summary	0039549019	445,867.75	236.19	0.052973
Summary	0039549186	272,762.59	79.57	0.029172
Summary	0039549385	264,669.85	165.42	0.062501
Summary	0039549997	168,268.52	42.50	0.025257
Summary	0039550275	248,721.08	259.08	0.104165
Summary	0039550842	264,271.71	129.27	0.048916
Summary	0039551104	378,233.15	240.09	0.063477
Summary	0039551181	253,819.36	282.64	0.111355
Summary	0039551325	190,432.36	99.18	0.052081
Summary	0039551517	277,780.80	86.81	0.031251
Summary	0039551621	218,187.55	73.40	0.033641
Summary	0039551839	252,488.25	184.11	0.072918
Summary	0039551990	294,923.62	153.61	0.052085
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	164,442.37	102.78	0.062502
Summary	0039553090	285,646.08	11.71	0.004099
Summary	0039553472	357,725.85	55.45	0.015501
Summary	0039553850	342,606.22	9.73	0.002840
Summary	0039553903	204,121.30	63.79	0.031251
Summary	0039554373	163,838.15	119.47	0.072920
Summary	0039554562	88,797.46	82.51	0.092919
Summary	0039554930	432,492.91	585.67	0.135417
Summary	0039555148	368,671.27	137.46	0.037285
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	325,747.12	69.52	0.021342
Summary	0039556922	352,140.11	330.13	0.093750
Summary	0039557424	394,808.39	411.26	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039558233	336,421.71	499.92	0.148599
Summary	0039558278	296,093.53	215.90	0.072916
Summary	0039558417	86,754.93	81.33	0.093747
Summary	0039559008	298,697.22	154.24	0.051638
Summary	0039559035	85,824.90	14.71	0.017140
Summary	0039559236	110,235.87	80.38	0.072916
Summary	0039559473	250,326.11	23.42	0.009356
Summary	0039560335	100,827.79	18.25	0.018100
Summary	0039560546	230,462.45	168.05	0.072919
Summary	0039560746	191,033.28	34.85	0.018243
Summary	0039560761	316,809.92	329.92	0.104138
Summary	0039560910	131,574.95	137.06	0.104169
Summary	0039560986	78,824.11	4.35	0.005519
Summary	0039561329	127,352.14	41.18	0.032336
Summary	0039562407	368,319.78	268.57	0.072918
Summary	0039562633	511,860.76	319.60	0.062439
Summary	0039562838	232,508.44	58.53	0.025173
Summary	0039563096	303,258.08	96.40	0.031788
Summary	0039563100	266,831.59	277.95	0.104167
Summary	0039563120	71,571.92	7.46	0.010423
Summary	0039563406	249,383.26	181.84	0.072916
Summary	0039563782	444,178.28	370.15	0.083334
Summary	0039564061	279,050.36	294.37	0.105490
Summary	0039564378	414,441.54	474.88	0.114583
Summary	0039565294	280,508.33	262.98	0.093751
Summary	0039565463	290,273.13	68.07	0.023450
Summary	0039565501	238,224.83	66.05	0.027726
Summary	0039565670	289,419.42	188.74	0.065213
Summary	0039565700	126,323.22	39.48	0.031253
Summary	0039566027	175,442.81	164.48	0.093751
Summary	0039566280	290,199.93	68.98	0.023770
Summary	0039566445	104,232.28	76.00	0.072914
Summary	0039566510	134,357.27	83.97	0.062498
Summary	0039566840	172,683.64	41.71	0.024154

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039567002	101,715.04	95.36	0.093752
Summary	0039567765	116,592.12	36.44	0.031254
Summary	0039568470	69,999.60	3.76	0.005371
Summary	0039569322	282,409.51	205.92	0.072915
Summary	0039569398	170,990.57	142.49	0.083332
Summary	0039569436	155,180.29	71.05	0.045785
Summary	0039569532	387,832.22	202.00	0.052084
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	134,774.99	43.37	0.032180
Summary	0039570735	147,704.38	76.93	0.052084
Summary	0039570786	140,305.61	131.54	0.093752
Summary	0039570878	385,770.49	401.84	0.104166
Summary	0039570933	285,472.82	327.10	0.114582
Summary	0039571024	445,597.72	52.86	0.011863
Summary	0039571451	414,072.15	356.23	0.086031
Summary	0039571453	333,309.52	240.26	0.072083
Summary	0039571540	214,296.32	156.26	0.072918
Summary	0039572130	176,003.80	9.46	0.005375
Summary	0039572182	276,839.83	173.02	0.062498
Summary	0039572279	315,363.90	197.10	0.062499
Summary	0039572702	235,124.71	146.95	0.062499
Summary	0039572777	204,826.56	52.43	0.025597
Summary	0039573971	66,881.37	6.24	0.009330
Summary	0039574034	252,390.47	268.70	0.106462
Summary	0039574215	206,159.13	85.90	0.041667
Summary	0039574916	123,943.77	90.38	0.072920
Summary	0039575698	201,169.68	125.50	0.062385
Summary	0039576553	287,538.00	14.36	0.004994
Summary	0039576554	265,624.75	55.34	0.020834
Summary	0039577125	225,602.78	47.00	0.020833
Summary	0039577246	366,888.15	267.52	0.072916
Summary	0039577920	164,159.94	34.20	0.020833
Summary	0039578057	197,211.88	228.47	0.115850
Summary	0039579043	123,621.23	137.78	0.111453

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579419	270,548.21	180.60	0.066753
Summary	0039579442	213,625.28	66.76	0.031251
Summary	0039579573	289,333.29	271.25	0.093750
Summary	0039579661	223,963.05	93.32	0.041668
Summary	0039579691	424,278.29	81.68	0.019252
Summary	0039579708	250,253.84	15.21	0.006078
Summary	0039580050	320,844.14	167.11	0.052084
Summary	0039580068	363,137.66	456.38	0.125677
Summary	0039580387	159,635.77	116.40	0.072916
Summary	0039580689	451,126.47	711.43	0.157701
Summary	0039580744	419,788.10	107.22	0.025541
Summary	0039580970	331,444.82	241.68	0.072917
Summary	0039581730	304,578.16	158.63	0.052082
Summary	0039581811	376,635.94	77.89	0.020680
Summary	0039581875	395,592.96	370.87	0.093750
Summary	0039581910	222,771.83	185.64	0.083332
Summary	0039582358	126,502.92	21.78	0.017217
Summary	0039582440	103,897.61	86.58	0.083332
Summary	0039583048	59,123.11	49.27	0.083335
Summary	0039583702	555,786.70	356.78	0.064194
Summary	0039583845	409,189.64	423.19	0.103421
Summary	0039585044	284,055.44	562.19	0.197916
Summary	0039586491	187,608.72	43.31	0.023085
Summary	0039586912	434,558.01	497.93	0.114583
Summary	0039587250	139,581.87	43.62	0.031250
Summary	0039587261	269,037.39	28.02	0.010415
Summary	0039587378	251,896.95	55.84	0.022168
Summary	0039588470	407,078.23	64.58	0.015864
Summary	0039588653	160,392.60	50.12	0.031248
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	270,415.32	225.35	0.083335
Summary	0039589041	284,028.07	147.93	0.052083
Summary	0039589137	251,171.08	184.17	0.073325
Summary	0039589287	629,846.87	590.48	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039589333	495,609.20	427.23	0.086203
Summary	0039589367	174,212.55	63.16	0.036255
Summary	0039589729	171,707.35	123.77	0.072082
Summary	0039589777	117,729.27	36.91	0.031352
Summary	0039590258	328,647.49	376.58	0.114585
Summary	0039590654	302,695.77	315.31	0.104167
Summary	0039590888	209,945.57	153.09	0.072919
Summary	0039591467	259,327.83	108.05	0.041665
Summary	0039591824	177,549.45	74.23	0.041808
Summary	0039591875	362,684.09	264.46	0.072917
Summary	0039592152	211,791.92	165.33	0.078062
Summary	0039592291	179,890.66	84.50	0.046973
Summary	0039592313	208,940.90	217.65	0.104168
Summary	0039592995	212,592.00	88.58	0.041667
Summary	0039593032	245,028.77	153.14	0.062499
Summary	0039593231	164,539.82	106.84	0.064933
Summary	0039593576	174,479.53	127.22	0.072914
Summary	0039594081	241,542.56	131.43	0.054413
Summary	0039594280	339,902.37	283.25	0.083333
Summary	0039595333	208,403.65	141.04	0.067676
Summary	0039595354	189,147.44	0.32	0.000169
Summary	0039596293	309,273.02	451.02	0.145832
Summary	0039596601	291,545.83	60.74	0.020834
Summary	0039596795	393,463.59	64.90	0.016495
Summary	0039596842	203,544.68	84.81	0.041667
Summary	0039597352	406,858.97	296.67	0.072917
Summary	0039597426	205,069.84	192.25	0.093749
Summary	0039597814	196,525.89	107.97	0.054939
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	164,747.33	85.81	0.052086
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	481,396.31	501.45	0.104166
Summary	0039599333	302,063.69	377.58	0.125000
Summary	0039599401	339,219.55	53.93	0.015898

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039599455	420,548.15	306.65	0.072917
Summary	0039599727	135,721.40	127.24	0.093751
Summary	0039599781	364,070.97	95.54	0.026242
Summary	0039599825	64,098.27	24.63	0.038425
Summary	0039600257	238,095.50	148.81	0.062500
Summary	0039600325	417,108.77	519.95	0.124656
Summary	0039600345	129,545.26	47.42	0.036605
Summary	0039600486	211,767.22	330.89	0.156252
Summary	0039601039	350,353.09	36.50	0.010418
Summary	0039601436	244,485.95	178.27	0.072916
Summary	0039601812	111,856.92	2.43	0.002172
Summary	0039602414	657,830.23	609.04	0.092583
Summary	0039602483	538,125.95	897.92	0.166861
Summary	0039602516	345,381.03	12.04	0.003486
Summary	0039602696	335,657.67	167.56	0.049920
Summary	0039602826	131,400.00	123.19	0.093752
Summary	0039602910	122,938.66	20.08	0.016333
Summary	0039603096	361,871.53	37.69	0.010415
Summary	0039603581	253,625.30	79.26	0.031251
Summary	0039603662	344,457.79	322.93	0.093750
Summary	0039603722	365,479.37	142.79	0.039069
Summary	0039604172	249,623.66	156.01	0.062498

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	898,632.90	20,453.14	2.276

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039466387	123,056.77	15,846.38	12.877
0039509666	210,329.41	(34,347.20)	(16.330)
0039512356	307,517.27	(8,994.80)	(2.925)
0039523057	94,719.25	21,653.27	22.860
0039533790	163,010.20	26,295.49	16.131

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	287,568.03	(263.87)	46,072.14	16.021

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039444594	68,444.98	100.00	1,187.43	1.735
0039490795	136,088.23	(384.40)	3,331.64	2.448
0039519946	83,034.82	20.53	41,553.07	50.043

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
345	62,917,009.61	2,207,757.74	3.509

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	61,278.06	31.793
0039438547	200,893.08	123,415.39	61.433
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	(6,431.42)	(6.584)
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	(10,325.28)	(3.777)
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
0039444594	68,444.98	1,187.43	1.735
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	58,452.44	27.129
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
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	133,289.19	37.545
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039464942	373,710.33	149,644.88	40.043
0039465408	132,956.56	(2,699.34)	(2.030)
0039465429	246,361.95	66,055.00	26.812
0039466387	123,056.77	15,846.38	12.877
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	19,239.60	13.353
0039471849	404,686.07	78,649.88	19.435
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
0039474004	304,689.38	4,985.88	1.636
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,937.15)	(40.122)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	4,278.50	2.427
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	72,712.94	31.028
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,713.80	14.679
0039479834	59,539.61	12,926.41	21.711
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039489839	333,292.77	192,804.66	57.848
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
0039490795	136,088.23	3,331.64	2.448
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	51,052.49	29.033
0039492189	261,521.32	32,800.81	12.542
0039492619	176,984.76	61,771.73	34.902
0039492698	162,631.38	6,073.00	3.734
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	5,091.00	3.159
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(8,625.74)	(5.216)
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	3,107.32	1.336
0039508758	348,190.20	66,575.72	19.121
0039509666	210,329.41	(34,347.20)	(16.330)
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	47,120.58	16.724
0039511160	203,772.41	19,931.84	9.781
0039511185	259,337.23	60,976.41	23.512
0039511800	236,683.38	40,020.39	16.909
0039512356	307,517.27	(8,994.80)	(2.925)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5,504.31	4.996
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
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
0039519946	83,034.82	41,553.07	50.043
0039520864	285,714.42	10,995.60	3.848
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	21,653.27	22.860
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
0039527736	82,989.68	6,944.74	8.368
0039527795	209,953.09	(28,502.94)	(13.576)

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Cumulative Realized Loss Detail

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0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	26,295.49	16.131
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

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Cumulative Realized Loss Detail

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0039542551	111,833.42	21,183.54	18.942
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	51,186.53	9.956
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
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	44,733.10	28.002
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(162,065.46)	(54.451)
0039554102	190,883.11	10,053.04	5.267
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889
0039555830	77,196.84	803.97	1.041

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Cumulative Realized Loss Detail

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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	9,628.09	11.996
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039563496	128,806.02	20,450.26	15.877
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)

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Cumulative Realized Loss Detail

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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	18,155.05	11.524
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
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

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Cumulative Realized Loss Detail

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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
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)
0039597439	105,503.35	793.42	0.752
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(33,819.46)	(14.830)
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)

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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



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	8	1,186,200.93	20,189.27	0.000 %	0	0.00	0.00	0.000 %	8	1,186,200.93	20,189.27	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	0039444594	78,000.00	4.250 %	IA	97.00	360	68,444.98	08/31/2023	100.00	1,187.43
Summary	0039466387	124,000.00	4.250 %	IN	95.00	360	123,056.77	09/30/2023	15,846.38	15,846.38
Summary	0039490795	150,000.00	3.875 %	MO	85.00	360	136,088.23	08/31/2023	(384.40)	3,331.64
Summary	0039509666	220,000.00	4.750 %	DE	95.00	360	210,329.41	09/30/2023	(34,347.20)	(34,347.20)
Summary	0039512356	313,000.00	3.500 %	MA	95.00	360	307,517.27	09/30/2023	(8,994.80)	(8,994.80)
Summary	0039519946	88,000.00	4.875 %	TX	95.00	360	83,034.82	08/31/2023	20.53	41,553.07
Summary	0039523057	96,000.00	4.125 %	NJ	95.00	360	94,719.25	09/30/2023	21,653.27	21,653.27
Summary	0039533790	180,000.00	3.750 %	IL	88.00	360	163,010.20	09/30/2023	26,295.49	26,295.49

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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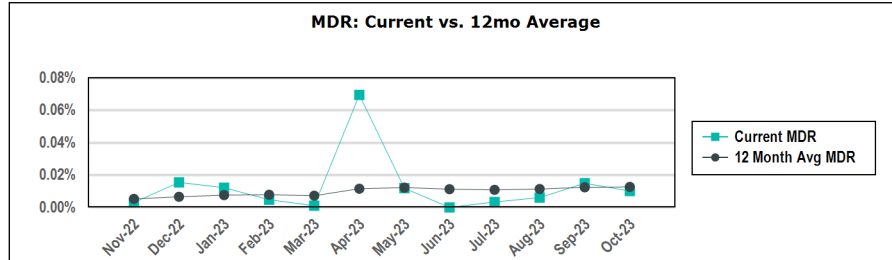
Distribution Date: 25-Oct-2023
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Realized Loss Report - Collateral

Summary

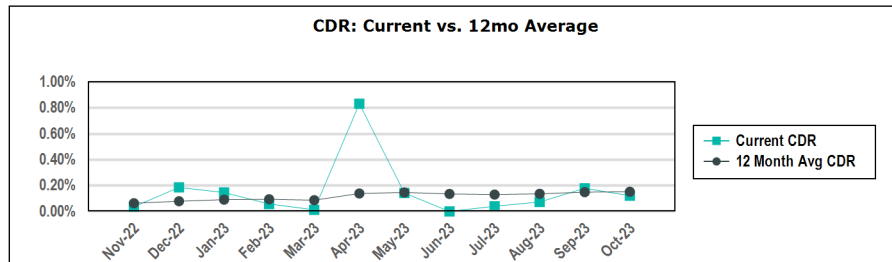
MDR

Current Month 0.010 %
3 Month Average 0.010 %
12 Month Average 0.013 %



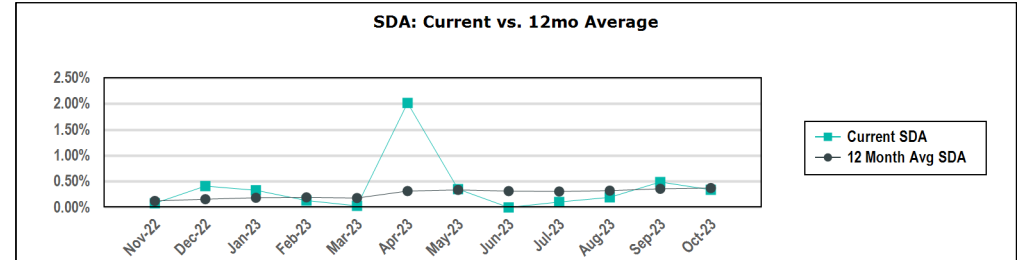
CDR

Current Month 0.122 %
3 Month Average 0.125 %
12 Month Average 0.152 %



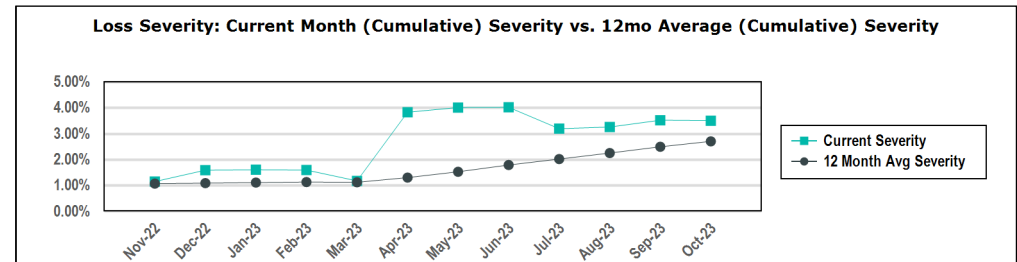
SDA

Current Month 0.342 %
3 Month Average 0.343 %
12 Month Average 0.375 %



Loss Severity

Current Month (Cumulative) 3.509 %
3 Month Average (Cumulative) 3.433 %
12 Month Average (Cumulative) 2.710 %



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	0.730 %
3 Month Average	0.691 %
12 Month Average	0.621 %

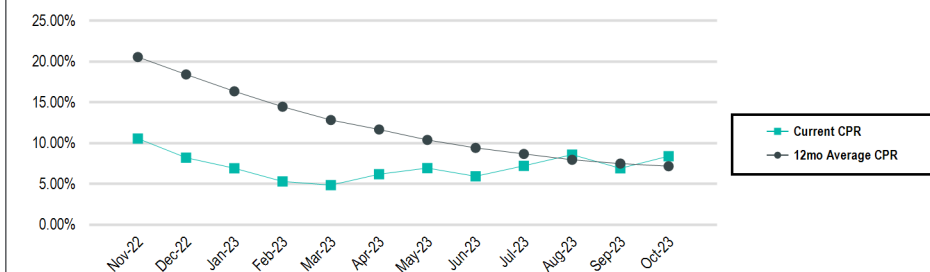
CPR

Current Month	8.416 %
3 Month Average	7.983 %
12 Month Average	7.187 %

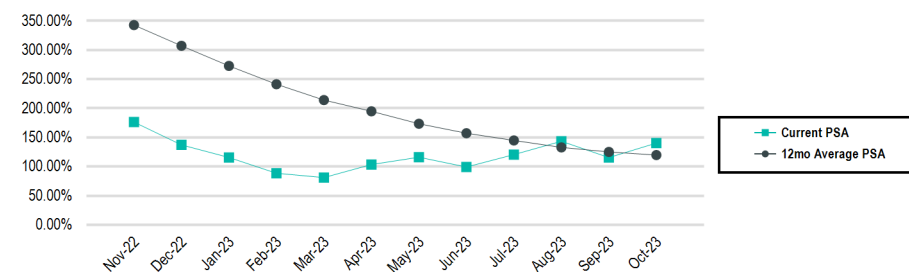
PSA

Current Month	140.266 %
3 Month Average	133.058 %
12 Month Average	119.776 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Connecticut Avenue Securities

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XGQ1	189,945,000	82,031,000	107,914,000
2B-1H	N/A	9,997,325	(82,031,000)	92,028,325

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