

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-Jul-2022
 08-Jul-2022 10:31:13 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		06/30/2022	0.00000 %	9,443,918,626.81	0.00	157,519,712.03	0.00	9,286,398,914.76	157,519,712.03	0.00
2M-1	30711XGK4	07/22/2022	2.77357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	07/22/2022	5.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	07/22/2022	5.27357 %	62,093,727.35	254,687.70	3,935,382.53	0.00	58,158,344.82	4,190,070.23	0.00
2M-BH		06/30/2022	0.00000 %	171,266,079.26	0.00	10,854,518.88	0.00	160,411,560.37	10,854,518.88	0.00
2M-2C	30711XGN8	07/22/2022	5.27357 %	69,162,213.63	283,680.27	0.00	0.00	69,162,213.63	283,680.27	0.00
2M-CH		06/30/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	07/22/2022	5.27357 %	131,255,940.98	538,367.97	3,935,382.53	0.00	127,320,558.45	4,473,750.50	0.00
2M-2H		06/30/2022	0.00000 %	362,028,888.63	0.00	10,854,518.88	0.00	351,174,369.74	10,854,518.88	0.00
2B-1	30711XGQ1	07/22/2022	7.12357 %	189,945,000.00	1,052,400.61	0.00	0.00	189,945,000.00	1,052,400.61	0.00
2B-1H		06/30/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		06/30/2022	0.00000 %	199,527,627.84	0.00	0.00	(208,532.27)	199,736,160.11	0.00	206,164.89
2A-I1	30711XGR9	07/22/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	07/22/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	07/22/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	07/22/2022	1.30000 %	0.00	62,783.66	0.00	0.00	0.00	62,783.66	0.00
2B-I2	30711XHA5	07/22/2022	1.80000 %	0.00	86,931.22	0.00	0.00	0.00	86,931.22	0.00
2B-I3	30711XHB3	07/22/2022	2.30000 %	0.00	111,078.78	0.00	0.00	0.00	111,078.78	0.00
2B-I4	30711XHC1	07/22/2022	2.80000 %	0.00	135,226.34	0.00	0.00	0.00	135,226.34	0.00
2C-I1	30711XHH0	07/22/2022	1.30000 %	0.00	69,930.68	0.00	0.00	0.00	69,930.68	0.00
2C-I2	30711XHJ6	07/22/2022	1.80000 %	0.00	96,827.10	0.00	0.00	0.00	96,827.10	0.00
2C-I3	30711XHK3	07/22/2022	2.30000 %	0.00	123,723.52	0.00	0.00	0.00	123,723.52	0.00
2C-I4	30711XHL1	07/22/2022	2.80000 %	0.00	150,619.93	0.00	0.00	0.00	150,619.93	0.00
2E-A1	30711XGV0	07/22/2022	3.97357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	07/22/2022	3.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	07/22/2022	2.97357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	07/22/2022	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	07/22/2022	3.97357 %	62,093,727.35	191,904.05	3,935,382.53	0.00	58,158,344.82	4,127,286.58	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jul-2022
 08-Jul-2022 10:31:13 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	07/22/2022	3.47357 %	62,093,727.35	167,756.48	3,935,382.53	0.00	58,158,344.82	4,103,139.01	0.00
2E-B3	30711XHF4	07/22/2022	2.97357 %	62,093,727.35	143,608.92	3,935,382.53	0.00	58,158,344.82	4,078,991.45	0.00
2E-B4	30711XHG2	07/22/2022	2.47357 %	62,093,727.35	119,461.36	3,935,382.53	0.00	58,158,344.82	4,054,843.89	0.00
2E-C1	30711XHM9	07/22/2022	3.97357 %	69,162,213.63	213,749.59	0.00	0.00	69,162,213.63	213,749.59	0.00
2E-C2	30711XHN7	07/22/2022	3.47357 %	69,162,213.63	186,853.17	0.00	0.00	69,162,213.63	186,853.17	0.00
2E-C3	30711XHP2	07/22/2022	2.97357 %	69,162,213.63	159,956.75	0.00	0.00	69,162,213.63	159,956.75	0.00
2E-C4	30711XHQ0	07/22/2022	2.47357 %	69,162,213.63	133,060.34	0.00	0.00	69,162,213.63	133,060.34	0.00
2E-D1	30711XHR8	07/22/2022	3.97357 %	62,093,727.35	191,904.05	3,935,382.53	0.00	58,158,344.82	4,127,286.58	0.00
2E-D2	30711XHS6	07/22/2022	3.47357 %	62,093,727.35	167,756.48	3,935,382.53	0.00	58,158,344.82	4,103,139.01	0.00
2E-D3	30711XHT4	07/22/2022	2.97357 %	62,093,727.35	143,608.92	3,935,382.53	0.00	58,158,344.82	4,078,991.45	0.00
2E-D4	30711XHU1	07/22/2022	2.47357 %	62,093,727.35	119,461.36	3,935,382.53	0.00	58,158,344.82	4,054,843.89	0.00
2E-D5	30711XHV9	07/22/2022	5.27357 %	62,093,727.35	254,687.70	3,935,382.53	0.00	58,158,344.82	4,190,070.23	0.00
2E-F1	30711XHW7	07/22/2022	3.97357 %	131,255,940.98	405,653.63	3,935,382.53	0.00	127,320,558.45	4,341,036.16	0.01
2E-F2	30711XHX5	07/22/2022	3.47357 %	131,255,940.98	354,609.65	3,935,382.53	0.00	127,320,558.45	4,289,992.18	0.01
2E-F3	30711XHY3	07/22/2022	2.97357 %	131,255,940.98	303,565.68	3,935,382.53	0.00	127,320,558.45	4,238,948.21	0.01
2E-F4	30711XHZ0	07/22/2022	2.47357 %	131,255,940.98	252,521.70	3,935,382.53	0.00	127,320,558.45	4,187,904.23	0.01
2E-F5	30711XJA3	07/22/2022	5.27357 %	131,255,940.98	538,367.97	3,935,382.53	0.00	127,320,558.45	4,473,750.50	0.01
2X-1	30711XJB1	07/22/2022	1.30000 %	0.00	62,783.66	0.00	0.00	0.00	62,783.66	0.00
2X-2	30711XJC9	07/22/2022	1.80000 %	0.00	86,931.22	0.00	0.00	0.00	86,931.22	0.00
2X-3	30711XJD7	07/22/2022	2.30000 %	0.00	111,078.78	0.00	0.00	0.00	111,078.78	0.00
2X-4	30711XJE5	07/22/2022	2.80000 %	0.00	135,226.34	0.00	0.00	0.00	135,226.34	0.00
2Y-1	30711XJF2	07/22/2022	1.30000 %	0.00	132,714.34	0.00	0.00	0.00	132,714.34	0.00
2Y-2	30711XJG0	07/22/2022	1.80000 %	0.00	183,758.32	0.00	0.00	0.00	183,758.32	0.00
2Y-3	30711XJH8	07/22/2022	2.30000 %	0.00	234,802.29	0.00	0.00	0.00	234,802.29	0.00
2Y-4	30711XJJ4	07/22/2022	2.80000 %	0.00	285,846.27	0.00	0.00	0.00	285,846.27	0.00
Totals				12,321,730,344.44	8,247,886.80	242,194,870.27	(208,532.27)	12,079,744,006.40	250,442,757.07	206,164.94

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jul-2022
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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	9,443,918,626.81	19,872,977.18	137,646,734.85	0.00	0.00	157,519,712.03	9,286,398,914.76	0.24190306	157,519,712.03
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	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	190,762,808.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	74,482,534.73	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.78083198	3,935,382.53
2M-BH	205,436,720.27	171,266,079.26	1,378,758.43	9,475,760.45	0.00	0.00	10,854,518.88	160,411,560.37	0.78083198	10,854,518.88
2M-2C	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2M-CH	190,762,809.37	190,762,809.37	0.00	0.00	0.00	0.00	0.00	190,762,809.37	1.00000000	0.00
2M-2	212,806,962.00	131,255,940.98	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	127,320,558.45	0.59829132	3,935,382.53
2M-2H	586,962,338.00	362,028,888.63	1,378,758.43	9,475,760.45	0.00	0.00	10,854,518.88	351,174,369.74	0.59829115	10,854,518.88
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,527,627.84	0.00	0.00	0.00	(208,532.27)	(208,532.27)	199,736,160.11	0.99896888	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	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	74,482,534.73	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.78083198	3,935,382.53
2E-B2	74,482,534.73	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.78083198	3,935,382.53
2E-B3	74,482,534.73	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.78083198	3,935,382.53

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jul-2022
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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	74,482,534.73	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.78083198	3,935,382.53
2E-C1	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-C2	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-C3	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-C4	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-D1	143,644,748.37	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.40487623	3,935,382.53
2E-D2	143,644,748.37	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.40487623	3,935,382.53
2E-D3	143,644,748.37	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.40487623	3,935,382.53
2E-D4	143,644,748.37	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.40487623	3,935,382.53
2E-D5	143,644,748.37	62,093,727.35	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	58,158,344.82	0.40487623	3,935,382.53
2E-F1	143,644,748.37	131,255,940.98	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	127,320,558.45	0.88635721	3,935,382.53
2E-F2	143,644,748.37	131,255,940.98	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	127,320,558.45	0.88635721	3,935,382.53
2E-F3	143,644,748.37	131,255,940.98	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	127,320,558.45	0.88635721	3,935,382.53
2E-F4	143,644,748.37	131,255,940.98	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	127,320,558.45	0.88635721	3,935,382.53
2E-F5	143,644,748.37	131,255,940.98	499,878.61	3,435,503.91	0.00	0.00	3,935,382.53	127,320,558.45	0.88635721	3,935,382.53
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	43,075,909,620.66	12,321,730,344.44	30,628,551.80	211,566,318.31	0.00	(208,532.27)	241,986,338.00	12,079,744,006.40	0.28042923	242,194,870.27

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$546,972,038 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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Distribution Date: 25-Jul-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	246.00632304	0.51767473	3.58558438	0.00000000	0.00000000	4.10325911	241.90306393	0.24190306	4.10325911
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	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	190,762,808.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	74,482,534.73	833.66828982	6.71135336	46.12495966	0.00000000	0.00000000	52.83631316	780.83197666	0.78083198	52.83631316
2M-BH	205,436,720.27	833.66828985	6.71135339	46.12495973	0.00000000	0.00000000	52.83631313	780.83197667	0.78083198	52.83631313
2M-2C	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	190,762,809.37	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	212,806,962.00	616.78405512	2.34897677	16.14375713	0.00000000	0.00000000	18.49273395	598.29132117	0.59829132	18.49273395
2M-2H	586,962,338.00	616.78384658	2.34897257	16.14372820	0.00000000	0.00000000	18.49270077	598.29114579	0.59829115	18.49270077
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	997.92591609	0.00000000	0.00000000	0.00000000	(1.04296211)	(1.04296211)	998.96887820	0.99896888	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	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	833.66828982	6.71135336	46.12495966	0.00000000	0.00000000	52.83631316	780.83197666	0.78083198	52.83631316
2E-B2	74,482,534.73	833.66828982	6.71135336	46.12495966	0.00000000	0.00000000	52.83631316	780.83197666	0.78083198	52.83631316
2E-B3	74,482,534.73	833.66828982	6.71135336	46.12495966	0.00000000	0.00000000	52.83631316	780.83197666	0.78083198	52.83631316

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jul-2022
08-Jul-2022 10:31:13 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	833.66828982	6.71135336	46.12495966	0.00000000	0.00000000	52.83631316	780.83197666	0.78083198	52.83631316
2E-C1	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	143,644,748.37	432.27286799	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	404.87623446	0.40487623	27.39663353
2E-D2	143,644,748.37	432.27286799	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	404.87623446	0.40487623	27.39663353
2E-D3	143,644,748.37	432.27286799	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	404.87623446	0.40487623	27.39663353
2E-D4	143,644,748.37	432.27286799	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	404.87623446	0.40487623	27.39663353
2E-D5	143,644,748.37	432.27286799	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	404.87623446	0.40487623	27.39663353
2E-F1	143,644,748.37	913.75384391	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	886.35721037	0.88635721	27.39663353
2E-F2	143,644,748.37	913.75384391	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	886.35721037	0.88635721	27.39663353
2E-F3	143,644,748.37	913.75384391	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	886.35721037	0.88635721	27.39663353
2E-F4	143,644,748.37	913.75384391	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	886.35721037	0.88635721	27.39663353
2E-F5	143,644,748.37	913.75384391	3.47996440	23.91666907	0.00000000	0.00000000	27.39663353	886.35721037	0.88635721	27.39663353
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-Jul-2022
 08-Jul-2022 10:31:13 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	9,443,918,626.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,286,398,914.76
2M-1	N/A	N/A	2.77357 %	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	5.27357 %	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	06/27/22 - 07/24/22	28	5.27357 %	62,093,727.35	254,687.70	0.00	0.00	0.00	0.00	254,687.70	0.00	58,158,344.82
2M-BH	N/A	N/A	0.00000 %	171,266,079.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	160,411,560.37
2M-2C	06/27/22 - 07/24/22	28	5.27357 %	69,162,213.63	283,680.27	0.00	0.00	0.00	0.00	283,680.27	0.00	69,162,213.63
2M-CH	N/A	N/A	0.00000 %	190,762,809.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	190,762,809.37
2M-2	06/27/22 - 07/24/22	28	5.27357 %	131,255,940.98	538,367.97	0.00	0.00	0.00	0.00	538,367.97	0.00	127,320,558.45
2M-2H	N/A	N/A	0.00000 %	362,028,888.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	351,174,369.74
2B-1	06/27/22 - 07/24/22	28	7.12357 %	189,945,000.00	1,052,400.61	0.00	0.00	0.00	0.00	1,052,400.61	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,527,627.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,736,160.11
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	06/27/22 - 07/24/22	28	1.30000 %	62,093,727.35	62,783.66	0.00	0.00	0.00	0.00	62,783.66	0.00	58,158,344.82
2B-I2	06/27/22 - 07/24/22	28	1.80000 %	62,093,727.35	86,931.22	0.00	0.00	0.00	0.00	86,931.22	0.00	58,158,344.82
2B-I3	06/27/22 - 07/24/22	28	2.30000 %	62,093,727.35	111,078.78	0.00	0.00	0.00	0.00	111,078.78	0.00	58,158,344.82
2B-I4	06/27/22 - 07/24/22	28	2.80000 %	62,093,727.35	135,226.34	0.00	0.00	0.00	0.00	135,226.34	0.00	58,158,344.82
2C-I1	06/27/22 - 07/24/22	28	1.30000 %	69,162,213.63	69,930.68	0.00	0.00	0.00	0.00	69,930.68	0.00	69,162,213.63
2C-I2	06/27/22 - 07/24/22	28	1.80000 %	69,162,213.63	96,827.10	0.00	0.00	0.00	0.00	96,827.10	0.00	69,162,213.63
2C-I3	06/27/22 - 07/24/22	28	2.30000 %	69,162,213.63	123,723.52	0.00	0.00	0.00	0.00	123,723.52	0.00	69,162,213.63
2C-I4	06/27/22 - 07/24/22	28	2.80000 %	69,162,213.63	150,619.93	0.00	0.00	0.00	0.00	150,619.93	0.00	69,162,213.63
2E-A1	N/A	N/A	3.97357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.97357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.47357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/27/22 - 07/24/22	28	3.97357 %	62,093,727.35	191,904.05	0.00	0.00	0.00	0.00	191,904.05	0.00	58,158,344.82
2E-B2	06/27/22 - 07/24/22	28	3.47357 %	62,093,727.35	167,756.48	0.00	0.00	0.00	0.00	167,756.48	0.00	58,158,344.82

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jul-2022
 08-Jul-2022 10:31:13 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	06/27/22 - 07/24/22	28	2.97357 %	62,093,727.35	143,608.92	0.00	0.00	0.00	0.00	143,608.92	0.00	58,158,344.82
2E-B4	06/27/22 - 07/24/22	28	2.47357 %	62,093,727.35	119,461.36	0.00	0.00	0.00	0.00	119,461.36	0.00	58,158,344.82
2E-C1	06/27/22 - 07/24/22	28	3.97357 %	69,162,213.63	213,749.59	0.00	0.00	0.00	0.00	213,749.59	0.00	69,162,213.63
2E-C2	06/27/22 - 07/24/22	28	3.47357 %	69,162,213.63	186,853.17	0.00	0.00	0.00	0.00	186,853.17	0.00	69,162,213.63
2E-C3	06/27/22 - 07/24/22	28	2.97357 %	69,162,213.63	159,956.75	0.00	0.00	0.00	0.00	159,956.75	0.00	69,162,213.63
2E-C4	06/27/22 - 07/24/22	28	2.47357 %	69,162,213.63	133,060.34	0.00	0.00	0.00	0.00	133,060.34	0.00	69,162,213.63
2E-D1	06/27/22 - 07/24/22	28	3.97357 %	62,093,727.35	191,904.05	0.00	0.00	0.00	0.00	191,904.05	0.00	58,158,344.82
2E-D2	06/27/22 - 07/24/22	28	3.47357 %	62,093,727.35	167,756.48	0.00	0.00	0.00	0.00	167,756.48	0.00	58,158,344.82
2E-D3	06/27/22 - 07/24/22	28	2.97357 %	62,093,727.35	143,608.92	0.00	0.00	0.00	0.00	143,608.92	0.00	58,158,344.82
2E-D4	06/27/22 - 07/24/22	28	2.47357 %	62,093,727.35	119,461.36	0.00	0.00	0.00	0.00	119,461.36	0.00	58,158,344.82
2E-D5	06/27/22 - 07/24/22	28	5.27357 %	62,093,727.35	254,687.70	0.00	0.00	0.00	0.00	254,687.70	0.00	58,158,344.82
2E-F1	06/27/22 - 07/24/22	28	3.97357 %	131,255,940.98	405,653.63	0.00	0.00	0.00	0.00	405,653.63	0.00	127,320,558.45
2E-F2	06/27/22 - 07/24/22	28	3.47357 %	131,255,940.98	354,609.65	0.00	0.00	0.00	0.00	354,609.65	0.00	127,320,558.45
2E-F3	06/27/22 - 07/24/22	28	2.97357 %	131,255,940.98	303,565.68	0.00	0.00	0.00	0.00	303,565.68	0.00	127,320,558.45
2E-F4	06/27/22 - 07/24/22	28	2.47357 %	131,255,940.98	252,521.70	0.00	0.00	0.00	0.00	252,521.70	0.00	127,320,558.45
2E-F5	06/27/22 - 07/24/22	28	5.27357 %	131,255,940.98	538,367.97	0.00	0.00	0.00	0.00	538,367.97	0.00	127,320,558.45
2X-1	06/27/22 - 07/24/22	28	1.30000 %	62,093,727.35	62,783.66	0.00	0.00	0.00	0.00	62,783.66	0.00	58,158,344.83
2X-2	06/27/22 - 07/24/22	28	1.80000 %	62,093,727.35	86,931.22	0.00	0.00	0.00	0.00	86,931.22	0.00	58,158,344.83
2X-3	06/27/22 - 07/24/22	28	2.30000 %	62,093,727.35	111,078.78	0.00	0.00	0.00	0.00	111,078.78	0.00	58,158,344.83
2X-4	06/27/22 - 07/24/22	28	2.80000 %	62,093,727.35	135,226.34	0.00	0.00	0.00	0.00	135,226.34	0.00	58,158,344.83
2Y-1	06/27/22 - 07/24/22	28	1.30000 %	131,255,940.99	132,714.34	0.00	0.00	0.00	0.00	132,714.34	0.00	127,320,558.46
2Y-2	06/27/22 - 07/24/22	28	1.80000 %	131,255,940.99	183,758.32	0.00	0.00	0.00	0.00	183,758.32	0.00	127,320,558.46
2Y-3	06/27/22 - 07/24/22	28	2.30000 %	131,255,940.99	234,802.29	0.00	0.00	0.00	0.00	234,802.29	0.00	127,320,558.46
2Y-4	06/27/22 - 07/24/22	28	2.80000 %	131,255,940.99	285,846.27	0.00	0.00	0.00	0.00	285,846.27	0.00	127,320,558.46
Totals					8,247,886.80	0.00	0.00	0.00	0.00	8,247,886.80	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jul-2022
08-Jul-2022 10:31:13 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	246.00632304	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	241.90306393
2M-1	379,890,000.00	2.77357 %	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	69,162,213.63	5.27357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	190,762,808.37	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	74,482,534.73	5.27357 %	833.66828982	3.41942847	0.00000000	0.00000000	0.00000000	0.00000000	3.41942847	0.00000000	780.83197666
2M-BH	205,436,720.27	0.00000 %	833.66828985	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	780.83197667
2M-2C	69,162,213.63	5.27357 %	1000.00000000	4.10166556	0.00000000	0.00000000	0.00000000	0.00000000	4.10166556	0.00000000	1000.00000000
2M-CH	190,762,809.37	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	212,806,962.00	5.27357 %	616.78405512	2.52984190	0.00000000	0.00000000	0.00000000	0.00000000	2.52984190	0.00000000	598.29132117
2M-2H	586,962,338.00	0.00000 %	616.78384658	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	598.29114579
2B-1	189,945,000.00	7.12357 %	1000.00000000	5.54055442	0.00000000	0.00000000	0.00000000	0.00000000	5.54055442	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	997.92591609	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.96887820
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 %	833.66828982	0.84293130	0.00000000	0.00000000	0.00000000	0.00000000	0.84293130	0.00000000	780.83197666
2B-I2	0.00	1.80000 %	833.66828982	1.16713563	0.00000000	0.00000000	0.00000000	0.00000000	1.16713563	0.00000000	780.83197666
2B-I3	0.00	2.30000 %	833.66828982	1.49133996	0.00000000	0.00000000	0.00000000	0.00000000	1.49133996	0.00000000	780.83197666
2B-I4	0.00	2.80000 %	833.66828982	1.81554428	0.00000000	0.00000000	0.00000000	0.00000000	1.81554428	0.00000000	780.83197666
2C-I1	0.00	1.30000 %	1000.00000000	1.01111107	0.00000000	0.00000000	0.00000000	0.00000000	1.01111107	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.40000001	0.00000000	0.00000000	0.00000000	0.00000000	1.40000001	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888895	0.00000000	0.00000000	0.00000000	0.00000000	1.78888895	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777775	0.00000000	0.00000000	0.00000000	0.00000000	2.17777775	0.00000000	1000.00000000
2E-A1	69,162,213.63	3.97357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	3.47357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	2.97357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	69,162,213.63	2.47357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	3.97357 %	833.66828982	2.57649730	0.00000000	0.00000000	0.00000000	0.00000000	2.57649730	0.00000000	780.83197666
2E-B2	74,482,534.73	3.47357 %	833.66828982	2.25229284	0.00000000	0.00000000	0.00000000	0.00000000	2.25229284	0.00000000	780.83197666
2E-B3	74,482,534.73	2.97357 %	833.66828982	1.92808852	0.00000000	0.00000000	0.00000000	0.00000000	1.92808852	0.00000000	780.83197666
2E-B4	74,482,534.73	2.47357 %	833.66828982	1.60388419	0.00000000	0.00000000	0.00000000	0.00000000	1.60388419	0.00000000	780.83197666
2E-C1	69,162,213.63	3.97357 %	1000.00000000	3.09055449	0.00000000	0.00000000	0.00000000	0.00000000	3.09055449	0.00000000	1000.00000000
2E-C2	69,162,213.63	3.47357 %	1000.00000000	2.70166555	0.00000000	0.00000000	0.00000000	0.00000000	2.70166555	0.00000000	1000.00000000
2E-C3	69,162,213.63	2.97357 %	1000.00000000	2.31277661	0.00000000	0.00000000	0.00000000	0.00000000	2.31277661	0.00000000	1000.00000000
2E-C4	69,162,213.63	2.47357 %	1000.00000000	1.92388781	0.00000000	0.00000000	0.00000000	0.00000000	1.92388781	0.00000000	1000.00000000
2E-D1	143,644,748.37	3.97357 %	432.27286799	1.33596287	0.00000000	0.00000000	0.00000000	0.00000000	1.33596287	0.00000000	404.87623446
2E-D2	143,644,748.37	3.47357 %	432.27286799	1.16785669	0.00000000	0.00000000	0.00000000	0.00000000	1.16785669	0.00000000	404.87623446
2E-D3	143,644,748.37	2.97357 %	432.27286799	0.99975058	0.00000000	0.00000000	0.00000000	0.00000000	0.99975058	0.00000000	404.87623446
2E-D4	143,644,748.37	2.47357 %	432.27286799	0.83164447	0.00000000	0.00000000	0.00000000	0.00000000	0.83164447	0.00000000	404.87623446
2E-D5	143,644,748.37	5.27357 %	432.27286799	1.77303871	0.00000000	0.00000000	0.00000000	0.00000000	1.77303871	0.00000000	404.87623446
2E-F1	143,644,748.37	3.97357 %	913.75384391	2.82400599	0.00000000	0.00000000	0.00000000	0.00000000	2.82400599	0.00000000	886.35721037
2E-F2	143,644,748.37	3.47357 %	913.75384391	2.46865725	0.00000000	0.00000000	0.00000000	0.00000000	2.46865725	0.00000000	886.35721037
2E-F3	143,644,748.37	2.97357 %	913.75384391	2.11330859	0.00000000	0.00000000	0.00000000	0.00000000	2.11330859	0.00000000	886.35721037
2E-F4	143,644,748.37	2.47357 %	913.75384391	1.75795985	0.00000000	0.00000000	0.00000000	0.00000000	1.75795985	0.00000000	886.35721037
2E-F5	143,644,748.37	5.27357 %	913.75384391	3.74791265	0.00000000	0.00000000	0.00000000	0.00000000	3.74791265	0.00000000	886.35721037
2X-1	0.00	1.30000 %	432.27286799	0.43707592	0.00000000	0.00000000	0.00000000	0.00000000	0.43707592	0.00000000	404.87623453
2X-2	0.00	1.80000 %	432.27286799	0.60518203	0.00000000	0.00000000	0.00000000	0.00000000	0.60518203	0.00000000	404.87623453
2X-3	0.00	2.30000 %	432.27286799	0.77328814	0.00000000	0.00000000	0.00000000	0.00000000	0.77328814	0.00000000	404.87623453
2X-4	0.00	2.80000 %	432.27286799	0.94139425	0.00000000	0.00000000	0.00000000	0.00000000	0.94139425	0.00000000	404.87623453
2Y-1	0.00	1.30000 %	913.75384398	0.92390666	0.00000000	0.00000000	0.00000000	0.00000000	0.92390666	0.00000000	886.35721044
2Y-2	0.00	1.80000 %	913.75384398	1.27925540	0.00000000	0.00000000	0.00000000	0.00000000	1.27925540	0.00000000	886.35721044
2Y-3	0.00	2.30000 %	913.75384398	1.63460407	0.00000000	0.00000000	0.00000000	0.00000000	1.63460407	0.00000000	886.35721044
2Y-4	0.00	2.80000 %	913.75384398	1.98995281	0.00000000	0.00000000	0.00000000	0.00000000	1.98995281	0.00000000	886.35721044

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	5,336,785.50
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	208,532.27
Total Deposits	5,545,317.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,526,151.11
Total Withdrawals (Pool Distribution Amount)	5,545,317.77
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	172,101,081.17
Total Principal Reduction Cumulative	29,823,892,661.74
Scheduled Principal Current	21,751,614.23
Scheduled Principal Cumulative	3,053,827,193.49
Unscheduled Principal Current	150,557,999.21
Unscheduled Principal Cumulative	26,769,859,302.56
Senior Reduction Amount	157,519,712.03
Subordinate Reduction Amount	14,789,901.41
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	208,532.27
Modification Loss Amount	97,477.48
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	57231
Period Reference Pool Removal Loan Count	801
Period Ending Loan Count	56430
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	10,164,572,328.03
Period PIF Loan Count Current	797
PIF Loan Count Cumulative	113787
Period PIF Loan UPB Current	144,410,245.86
PIF Loan UPB Cumulative	26,107,464,132.16
Period Partial Prepayment Amount	5,512,787.24
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	188
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,873,268.97
Credit Event Amount Current	857,662.90
Credit Event Amount Cumulative	47,831,055.97
Total Active Modified Loan Count	1135
Total Active Modified Loan UPB	276,148,208.89
Libor Rate	1.623570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.363229%
Subordinate Percentage	8.636771%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.640000 %	8.640000 %
2M-1	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-1H	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-2A	0.00	0.00	2.350000 %	8.640000 %	8.640000 %
2M-2B	0.00	0.00	1.650000 %	6.380000 %	6.490000 %
2M-2C	0.00	0.00	1.000000 %	3.860000 %	3.930000 %
2M-2	0.00	0.00	1.000000 %	3.860000 %	3.930000 %
2M-2H	0.00	0.00	1.000000 %	3.860000 %	3.930000 %
2B-1	0.00	0.00	0.500000 %	1.930000 %	1.970000 %
2B-1H	0.00	0.00	0.500000 %	1.930000 %	1.970000 %
2B-2H	0.00	208,532.27	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	566	106,112,502.30	1.003013 %	1.043945 %
60 Days	173	32,365,359.85	0.306575 %	0.318413 %
90 Days	87	17,277,911.86	0.154173 %	0.169982 %
120 Days	64	12,672,483.61	0.113415 %	0.124673 %
150 Days	57	11,522,716.66	0.101010 %	0.113362 %
180+ Days	631	138,460,904.75	1.118200 %	1.362191 %
Totals	1578	318,411,879.03	2.796385 %	3.132565 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	563	148,017,273.88	97,477.48	0.065855

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	292,229.21	426.17	0.145834
Summary	0039434459	233,597.06	74.49	0.031888
Summary	0039434607	454,758.10	473.71	0.104167
Summary	0039434774	306,819.98	159.80	0.052083
Summary	0039435537	165,020.57	81.04	0.049109
Summary	0039435747	77,963.80	113.70	0.145837
Summary	0039435787	367,714.43	303.36	0.082499
Summary	0039435811	372,039.34	132.76	0.035684
Summary	0039436085	313,392.25	261.16	0.083333
Summary	0039436178	162,924.47	50.91	0.031248
Summary	0039436332	342,331.81	320.94	0.093751
Summary	0039436726	282,034.07	33.91	0.012023
Summary	0039437058	592,716.44	580.37	0.097917
Summary	0039437085	231,730.01	96.55	0.041665
Summary	0039437321	189,073.47	78.70	0.041624
Summary	0039437411	318,537.43	364.99	0.114583
Summary	0039437472	377,994.29	23.06	0.006101
Summary	0039437569	380,710.75	396.57	0.104166
Summary	0039438105	339,158.09	317.96	0.093750
Summary	0039438108	311,751.55	324.74	0.104166
Summary	0039438111	184,181.28	153.48	0.083331
Summary	0039438352	339,577.65	333.83	0.098307
Summary	0039438666	286,025.71	327.74	0.114584
Summary	0039438883	283,841.32	295.67	0.104167
Summary	0039438931	202,857.97	211.31	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439366	373,243.60	553.40	0.148268
Summary	0039439393	112,509.49	21.67	0.019261
Summary	0039439714	345,602.85	216.00	0.062499
Summary	0039439716	167,450.50	69.77	0.041666
Summary	0039439889	391,365.98	203.84	0.052084
Summary	0039439923	306,656.26	447.21	0.145834
Summary	0039440034	461,126.00	91.74	0.019895
Summary	0039442509	157,007.72	49.06	0.031247
Summary	0039442668	398,882.86	98.75	0.024757
Summary	0039443045	248,589.13	233.05	0.093749
Summary	0039443090	116,677.57	67.81	0.058117
Summary	0039443320	392,677.99	17.49	0.004454
Summary	0039443529	206,374.13	25.33	0.012274
Summary	0039443869	412,264.15	687.11	0.166667
Summary	0039443872	143,316.14	64.44	0.044964
Summary	0039444135	124,310.58	103.59	0.083332
Summary	0039444673	394,587.97	493.23	0.124999
Summary	0039444679	230,951.93	115.19	0.049876
Summary	0039444760	458,395.90	174.71	0.038113
Summary	0039445386	231,514.96	119.91	0.051794
Summary	0039445539	257,282.18	128.51	0.049949
Summary	0039445692	210,654.76	285.26	0.135416
Summary	0039446758	156,764.57	57.54	0.036705
Summary	0039447560	216,444.29	157.82	0.072915
Summary	0039447806	117,239.28	97.70	0.083334
Summary	0039448174	468,986.10	488.53	0.104167
Summary	0039448409	159,720.25	51.88	0.032482
Summary	0039448586	224,189.04	256.88	0.114582
Summary	0039448816	367,180.69	152.99	0.041666
Summary	0039449114	443,127.47	276.95	0.062499
Summary	0039449195	380,803.81	320.08	0.084054
Summary	0039449264	396,555.54	117.26	0.029570
Summary	0039449680	263,854.42	247.36	0.093749
Summary	0039450238	68,823.41	100.37	0.145837

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039450504	443,590.48	600.70	0.135418
Summary	0039450518	359,507.34	374.49	0.104168
Summary	0039450531	232,885.51	119.62	0.051364
Summary	0039450747	215,616.81	291.23	0.135068
Summary	0039450838	270,138.35	225.12	0.083335
Summary	0039450940	212,571.03	88.57	0.041666
Summary	0039450977	367,809.10	574.70	0.156250
Summary	0039451066	181,648.85	208.14	0.114584
Summary	0039451257	289,579.22	241.32	0.083335
Summary	0039451419	186,912.66	35.89	0.019201
Summary	0039451467	256,629.73	86.60	0.033745
Summary	0039451508	224,592.80	257.35	0.114585
Summary	0039451599	438,112.84	223.12	0.050928
Summary	0039451925	168,679.21	48.46	0.028729
Summary	0039452485	168,187.22	52.56	0.031251
Summary	0039452496	169,005.21	365.07	0.216011
Summary	0039452499	153,890.64	61.19	0.039762
Summary	0039452575	137,653.91	114.71	0.083332
Summary	0039452930	87,688.11	137.01	0.156247
Summary	0039453039	428,272.30	446.12	0.104167
Summary	0039453085	313,664.71	326.73	0.104165
Summary	0039453307	243,826.01	228.59	0.093751
Summary	0039453626	321,022.05	300.96	0.093751
Summary	0039454204	271,434.75	73.58	0.027108
Summary	0039454370	181,715.10	208.22	0.114586
Summary	0039454431	194,804.78	142.05	0.072919
Summary	0039455066	188,460.01	98.16	0.052085
Summary	0039455561	329,093.04	347.27	0.105523
Summary	0039455809	143,393.82	149.37	0.104168
Summary	0039456995	310,445.24	73.06	0.023534
Summary	0039457733	263,587.26	22.03	0.008358
Summary	0039457780	215,469.07	134.67	0.062501
Summary	0039458024	187,590.91	136.79	0.072919
Summary	0039458344	216,594.73	157.93	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039458559	176,821.03	24.75	0.013997
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	116,632.29	48.60	0.041669
Summary	0039460027	128,553.13	120.52	0.093751
Summary	0039460091	130,555.55	49.19	0.037677
Summary	0039460094	123,191.61	133.97	0.108749
Summary	0039460702	181,363.07	96.99	0.053478
Summary	0039460722	364,943.84	339.09	0.092916
Summary	0039460755	358,185.57	410.42	0.114583
Summary	0039460795	260,944.76	244.64	0.093752
Summary	0039461345	304,788.80	19.42	0.006372
Summary	0039461514	324,979.38	236.96	0.072915
Summary	0039462078	317,180.14	330.40	0.104168
Summary	0039462130	292,557.21	182.85	0.062501
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	613,456.13	894.62	0.145833
Summary	0039462997	311,114.42	226.85	0.072915
Summary	0039463115	225,760.49	209.77	0.092917
Summary	0039463250	291,533.14	76.58	0.026268
Summary	0039463441	493,943.77	356.05	0.072083
Summary	0039463465	77,199.67	72.37	0.093744
Summary	0039463537	281,879.28	176.17	0.062498
Summary	0039463797	300,666.00	45.13	0.015010
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	321,632.36	368.54	0.114584
Summary	0039464076	252,469.03	324.70	0.128610
Summary	0039464081	430,700.57	583.24	0.135417
Summary	0039464144	522,902.47	459.72	0.087917
Summary	0039464186	361,137.68	376.19	0.104168
Summary	0039464408	180,185.41	2.60	0.001443
Summary	0039464466	337,624.56	386.86	0.114583
Summary	0039465118	546,784.30	626.52	0.114583
Summary	0039465259	37,823.21	11.41	0.030167
Summary	0039466169	405,367.58	43.46	0.010721

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466229	243,969.70	36.22	0.014846
Summary	0039466352	234,123.45	317.04	0.135416
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	83,124.91	23.95	0.028812
Summary	0039466796	274,513.02	4.84	0.001763
Summary	0039466895	204,296.33	148.97	0.072919
Summary	0039467000	68,205.50	85.26	0.125005
Summary	0039468562	341,845.09	391.70	0.114584
Summary	0039468579	281,715.76	175.63	0.062343
Summary	0039468684	169,107.38	35.23	0.020833
Summary	0039468895	456,169.56	570.21	0.125000
Summary	0039469171	293,257.14	38.04	0.012972
Summary	0039469284	167,709.18	133.45	0.079572
Summary	0039469394	204,666.71	341.11	0.166666
Summary	0039470224	40,563.70	59.16	0.145845
Summary	0039470322	380,899.28	476.12	0.124999
Summary	0039470572	160,535.90	83.61	0.052082
Summary	0039471363	70,515.74	88.14	0.124993
Summary	0039471913	111,424.24	2.54	0.002280
Summary	0039472036	212,404.91	11.93	0.005617
Summary	0039472886	285,511.52	73.04	0.025582
Summary	0039472940	113,342.46	22.14	0.019534
Summary	0039473264	307,384.86	179.10	0.058266
Summary	0039473651	313,159.97	211.85	0.067649
Summary	0039473654	219,102.62	410.82	0.187501
Summary	0039473924	137,572.23	32.75	0.023806
Summary	0039474060	390,062.57	283.01	0.072555
Summary	0039474499	434,995.47	106.58	0.024501
Summary	0039474664	328,444.15	376.34	0.114583
Summary	0039474760	290,127.32	67.66	0.023321
Summary	0039475372	180,991.39	31.10	0.017183
Summary	0039475552	220,915.89	205.27	0.092918
Summary	0039475820	325,850.88	71.67	0.021995
Summary	0039476236	253,094.43	237.28	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039477120	231,245.41	192.70	0.083331
Summary	0039477289	212,012.72	198.76	0.093749
Summary	0039477629	241,491.89	150.93	0.062499
Summary	0039478499	372,554.93	39.66	0.010645
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	397,716.07	106.14	0.026687
Summary	0039479461	295,349.72	77.48	0.026233
Summary	0039479526	89,293.92	12.75	0.014279
Summary	0039479790	450,386.83	517.50	0.114901
Summary	0039480159	258,045.45	215.04	0.083334
Summary	0039480392	45,176.89	34.21	0.075725
Summary	0039480479	131,437.06	260.14	0.197920
Summary	0039480749	282,547.76	74.23	0.026272
Summary	0039480766	259,364.74	98.16	0.037846
Summary	0039480795	194,131.48	80.89	0.041668
Summary	0039480859	289,311.89	283.28	0.097915
Summary	0039481069	221,553.87	205.86	0.092916
Summary	0039481405	407,190.20	593.82	0.145834
Summary	0039481932	118,796.16	61.87	0.052081
Summary	0039481979	112,704.31	23.08	0.020478
Summary	0039482253	123,157.77	4.91	0.003987
Summary	0039482714	151,354.44	252.26	0.166668
Summary	0039482734	90,981.77	142.16	0.156251
Summary	0039483118	229,243.54	143.28	0.062501
Summary	0039483311	143,392.92	68.32	0.047645
Summary	0039483449	224,357.89	46.74	0.020833
Summary	0039484057	245,260.12	112.41	0.045833
Summary	0039484062	375,515.36	234.70	0.062501
Summary	0039484871	216,541.45	203.01	0.093751
Summary	0039486505	269,116.57	224.26	0.083332
Summary	0039486591	103,626.48	22.31	0.021529
Summary	0039486597	276,449.35	172.78	0.062500
Summary	0039486640	178,986.90	279.67	0.156252
Summary	0039486740	63,812.78	21.49	0.033677

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039487146	309,116.42	161.00	0.052084
Summary	0039487251	93,870.39	58.75	0.062586
Summary	0039487291	323,018.91	504.72	0.156251
Summary	0039488528	264,923.74	331.15	0.124998
Summary	0039488953	397,646.39	232.98	0.058590
Summary	0039489531	140,142.98	3.69	0.002633
Summary	0039490080	410,336.13	480.22	0.117031
Summary	0039490173	305,149.99	124.42	0.040773
Summary	0039490289	140,280.79	204.58	0.145836
Summary	0039491221	253,045.28	57.63	0.022775
Summary	0039491349	212,079.06	17.55	0.008275
Summary	0039491457	259,896.27	162.44	0.062502
Summary	0039492009	337,632.32	281.36	0.083333
Summary	0039492202	205,774.63	171.48	0.083334
Summary	0039492626	169,667.12	45.17	0.026623
Summary	0039492868	383,376.41	439.29	0.114585
Summary	0039493057	223,619.99	100.59	0.044983
Summary	0039493088	416,922.70	434.29	0.104166
Summary	0039493150	221,045.22	92.10	0.041666
Summary	0039493195	592,834.84	35.67	0.006017
Summary	0039493210	315,115.68	361.07	0.114583
Summary	0039493360	103,609.20	11.08	0.010694
Summary	0039493420	331,025.39	206.89	0.062500
Summary	0039493427	357,435.50	55.64	0.015566
Summary	0039493566	65,726.83	41.08	0.062501
Summary	0039493567	163,078.89	305.77	0.187498
Summary	0039494162	218,827.45	74.59	0.034086
Summary	0039494222	206,992.33	150.93	0.072916
Summary	0039494227	266,407.65	249.76	0.093751
Summary	0039494928	267,673.68	27.09	0.010121
Summary	0039495175	385,404.47	17.32	0.004494
Summary	0039495376	404,860.80	100.87	0.024915
Summary	0039495802	325,245.87	92.25	0.028363
Summary	0039496277	491,481.85	106.05	0.021578

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039496341	156,827.66	49.01	0.031251
Summary	0039496344	298,997.04	342.60	0.114583
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496847	113,978.96	47.49	0.041666
Summary	0039496915	213,151.01	155.42	0.072915
Summary	0039497036	240,873.02	69.79	0.028974
Summary	0039497179	100,355.81	114.99	0.114582
Summary	0039497243	401,385.11	491.17	0.122369
Summary	0039497293	155,393.07	20.07	0.012916
Summary	0039497384	329,878.25	4.86	0.001473
Summary	0039497528	164,469.17	38.49	0.023403
Summary	0039498394	186,906.44	214.16	0.114581
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	229,424.45	237.73	0.103620
Summary	0039498893	298,338.77	41.71	0.013981
Summary	0039498922	308,227.91	316.84	0.102794
Summary	0039499375	365,399.27	46.43	0.012707
Summary	0039499554	414,867.94	610.21	0.147085
Summary	0039500223	341,883.96	127.07	0.037168
Summary	0039500373	140,122.24	69.82	0.049828
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	267,954.91	62.87	0.023463
Summary	0039500882	394,051.36	246.28	0.062499
Summary	0039501031	286,678.94	358.35	0.125000
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501465	60,514.17	45.60	0.075354
Summary	0039501779	310,564.21	59.89	0.019284
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502066	148,677.59	170.36	0.114584
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	298,299.10	61.77	0.020707
Summary	0039503134	191,850.04	18.59	0.009690
Summary	0039503330	233,772.83	340.92	0.145834
Summary	0039503440	230,918.73	144.32	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039503589	313,975.38	81.10	0.025830
Summary	0039503657	270,119.18	168.82	0.062498
Summary	0039503669	286,707.26	6.46	0.002253
Summary	0039504058	468,626.39	439.34	0.093751
Summary	0039504128	251,543.17	122.48	0.048691
Summary	0039504900	270,561.79	44.00	0.016262
Summary	0039505353	324,367.63	236.52	0.072917
Summary	0039505585	382,220.82	318.52	0.083334
Summary	0039506011	274,927.85	257.74	0.093748
Summary	0039506152	179,143.32	130.63	0.072919
Summary	0039506483	406,082.57	84.60	0.020833
Summary	0039506739	347,351.89	61.28	0.017642
Summary	0039506746	230,921.03	157.12	0.068041
Summary	0039506874	62,199.80	51.83	0.083328
Summary	0039506899	161,770.53	202.21	0.124998
Summary	0039507186	89,012.09	24.51	0.027536
Summary	0039507262	140,522.39	131.74	0.093750
Summary	0039507511	275,526.67	401.81	0.145833
Summary	0039507512	303,762.57	537.91	0.177082
Summary	0039507551	230,133.29	191.78	0.083334
Summary	0039507733	204,973.59	36.05	0.017588
Summary	0039507735	277,277.33	57.77	0.020835
Summary	0039507818	234,455.36	97.69	0.041667
Summary	0039507905	277,147.66	144.35	0.052084
Summary	0039508264	359,797.49	9.78	0.002718
Summary	0039508339	262,275.87	70.09	0.026724
Summary	0039508983	389,460.08	365.12	0.093750
Summary	0039509010	301,502.94	251.25	0.083333
Summary	0039509514	410,744.33	213.93	0.052083
Summary	0039510619	394,856.46	505.84	0.128107
Summary	0039510732	191,601.72	39.83	0.020788
Summary	0039510738	295,466.76	246.22	0.083333
Summary	0039510767	279,570.32	71.22	0.025475
Summary	0039510825	226,338.20	46.11	0.020372

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039510884	316,089.52	164.63	0.052083
Summary	0039511089	230,636.91	101.68	0.044087
Summary	0039511188	275,618.79	57.42	0.020833
Summary	0039511281	174,117.47	108.82	0.062498
Summary	0039511524	224,713.93	140.45	0.062502
Summary	0039511803	374,873.89	156.20	0.041667
Summary	0039512837	106,145.10	18.68	0.017599
Summary	0039512951	104,564.27	23.23	0.022216
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	386,287.07	201.19	0.052083
Summary	0039513475	371,470.16	232.17	0.062500
Summary	0039514171	310,858.30	376.35	0.121068
Summary	0039514223	350,994.91	146.25	0.041667
Summary	0039514522	208,300.55	38.11	0.018296
Summary	0039514749	311,674.84	97.40	0.031251
Summary	0039514784	124,838.49	91.03	0.072918
Summary	0039514914	297,776.46	52.60	0.017664
Summary	0039515806	131,241.29	36.82	0.028055
Summary	0039516221	145,825.69	24.70	0.016938
Summary	0039516367	127,131.74	52.97	0.041665
Summary	0039517121	366,828.33	420.32	0.114582
Summary	0039517245	373,621.78	233.51	0.062499
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	119,155.11	124.12	0.104167
Summary	0039518623	233,094.04	34.96	0.014998
Summary	0039518891	418,438.03	305.11	0.072916
Summary	0039519036	195,602.43	142.63	0.072918
Summary	0039519217	94,757.70	28.51	0.030087
Summary	0039519241	152,066.96	22.81	0.015000
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519404	163,700.44	58.16	0.035528
Summary	0039519632	134,527.88	29.67	0.022055
Summary	0039519948	310,351.80	76.08	0.024514
Summary	0039519949	195,604.74	85.11	0.043511

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Modification Loss Detail

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Summary	0039519955	366,275.16	267.08	0.072918
Summary	0039520477	259,457.89	405.40	0.156249
Summary	0039521058	409,101.52	170.46	0.041667
Summary	0039521322	172,588.81	34.39	0.019926
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	340,667.91	89.18	0.026178
Summary	0039523242	235,179.76	62.43	0.026546
Summary	0039523404	114,932.42	9.99	0.008692
Summary	0039523587	143,834.26	46.50	0.032329
Summary	0039523874	313,211.82	130.50	0.041665
Summary	0039524616	415,347.67	389.39	0.093750
Summary	0039524701	275,020.17	200.54	0.072918
Summary	0039524715	332,134.36	449.77	0.135418
Summary	0039525295	140,217.44	49.25	0.035124
Summary	0039525606	264,819.71	53.81	0.020319
Summary	0039525672	251,877.07	157.42	0.062499
Summary	0039525833	189,388.65	197.28	0.104167
Summary	0039526316	312,336.17	208.89	0.066880
Summary	0039526818	119,848.88	87.39	0.072917
Summary	0039526821	78,738.27	123.03	0.156252
Summary	0039527057	404,308.47	50.73	0.012547
Summary	0039527241	184,696.60	115.44	0.062503
Summary	0039527573	300,647.35	219.22	0.072916
Summary	0039528032	170,027.12	141.69	0.083334
Summary	0039529186	230,638.12	9.72	0.004214
Summary	0039529204	312,182.82	221.82	0.071055
Summary	0039529468	175,399.58	35.72	0.020365
Summary	0039529551	134,644.10	70.13	0.052085
Summary	0039529814	109,389.99	68.37	0.062501
Summary	0039530013	135,596.48	183.62	0.135416
Summary	0039530271	219,810.15	251.87	0.114585
Summary	0039530565	348,928.65	254.43	0.072917
Summary	0039530727	239,299.42	249.27	0.104167

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Modification Loss Detail

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Summary	0039530980	137,649.53	82.42	0.059877
Summary	0039531022	147,373.91	48.51	0.032916
Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533289	346,451.04	396.98	0.114585
Summary	0039533461	225,998.23	54.12	0.023947
Summary	0039534406	181,366.74	80.70	0.044495
Summary	0039534500	365,392.85	190.68	0.052185
Summary	0039535531	219,846.07	69.92	0.031804
Summary	0039535891	316,356.75	163.68	0.051739
Summary	0039536402	248,445.42	95.50	0.038439
Summary	0039536405	330,758.75	206.72	0.062499
Summary	0039536952	456,825.80	523.45	0.114584
Summary	0039537086	143,137.69	19.38	0.013539
Summary	0039537326	439,667.08	288.36	0.065586
Summary	0039537702	237,175.19	63.51	0.026778
Summary	0039537744	181,793.21	18.94	0.010418
Summary	0039538720	213,579.15	222.48	0.104167
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	387,169.76	322.64	0.083333
Summary	0039539614	263,204.81	82.25	0.031249
Summary	0039540137	213,294.17	7.55	0.003540
Summary	0039540267	398,096.46	373.22	0.093751
Summary	0039541257	269,920.47	122.05	0.045217
Summary	0039541489	359,429.38	262.08	0.072916
Summary	0039541621	190,768.60	238.46	0.125000
Summary	0039541861	340,405.21	393.51	0.115600
Summary	0039542798	258,472.60	376.94	0.145834
Summary	0039543112	213,672.86	286.24	0.133962
Summary	0039544440	204,905.49	218.56	0.106664
Summary	0039544486	264,977.88	358.82	0.135415
Summary	0039544688	500,551.24	607.50	0.121366
Summary	0039545344	206,961.95	3.36	0.001623
Summary	0039545541	309,256.32	289.93	0.093751
Summary	0039545753	424,401.85	117.22	0.027620

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039546147	362,639.56	302.20	0.083333
Summary	0039547289	404,838.39	253.02	0.062499
Summary	0039547406	235,213.23	31.61	0.013439
Summary	0039547496	373,901.72	584.22	0.156250
Summary	0039548288	594,620.67	557.46	0.093751
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,306.71	17.29	0.040868
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,565.29	79.86	0.028980
Summary	0039549997	170,350.12	42.50	0.024949
Summary	0039550275	253,295.97	263.85	0.104167
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	383,699.11	241.80	0.063018
Summary	0039551621	221,114.50	73.40	0.033195
Summary	0039551839	256,409.21	186.97	0.072919
Summary	0039551990	299,925.24	156.21	0.052083
Summary	0039552305	385,675.86	119.71	0.031039
Summary	0039553090	290,630.32	11.71	0.004029
Summary	0039553472	363,091.82	55.45	0.015272
Summary	0039553647	392,439.06	79.36	0.020222
Summary	0039553850	344,161.05	9.73	0.002827
Summary	0039553903	206,970.51	64.68	0.031251
Summary	0039554146	312,958.32	260.80	0.083334
Summary	0039554373	166,509.13	121.41	0.072915
Summary	0039554930	425,682.61	576.45	0.135418
Summary	0039555148	373,499.82	137.46	0.036803
Summary	0039556794	329,995.45	69.52	0.021067
Summary	0039557424	402,577.34	419.35	0.104166
Summary	0039558233	341,804.42	506.64	0.148225
Summary	0039558278	301,259.40	219.67	0.072917
Summary	0039558378	410,677.06	391.33	0.095289
Summary	0039558855	247,507.02	37.11	0.014994
Summary	0039559008	281,261.70	61.19	0.021756
Summary	0039559035	87,256.19	14.71	0.016858

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039559473	253,926.52	23.42	0.009223
Summary	0039560335	102,779.62	18.25	0.017756
Summary	0039560546	234,236.83	170.80	0.072918
Summary	0039560746	193,486.41	34.85	0.018012
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560910	133,870.52	139.45	0.104168
Summary	0039560986	80,023.36	4.35	0.005436
Summary	0039561329	129,307.73	41.18	0.031847
Summary	0039562838	236,211.50	58.53	0.024779
Summary	0039563096	309,194.77	96.40	0.031178
Summary	0039563120	75,031.46	7.82	0.010422
Summary	0039563406	253,749.73	185.03	0.072918
Summary	0039564061	295,846.78	304.87	0.103050
Summary	0039564378	421,774.50	483.28	0.114583
Summary	0039565463	294,100.53	68.07	0.023145
Summary	0039565501	241,183.81	66.05	0.027386
Summary	0039565670	284,669.28	180.32	0.063344
Summary	0039566027	178,308.17	167.16	0.093748
Summary	0039566280	294,530.63	68.98	0.023420
Summary	0039566445	106,044.26	77.32	0.072913
Summary	0039566510	136,609.58	85.38	0.062499
Summary	0039566840	173,066.70	41.71	0.024101
Summary	0039567765	118,496.30	37.03	0.031250
Summary	0039568470	71,233.85	3.76	0.005278
Summary	0039569366	323,784.59	134.91	0.041667
Summary	0039569398	177,174.60	147.65	0.083336
Summary	0039569436	157,661.80	72.08	0.045718
Summary	0039569532	394,101.97	205.26	0.052083
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	137,227.49	43.37	0.031604
Summary	0039570786	142,804.18	133.88	0.093751
Summary	0039570878	392,751.02	409.12	0.104168
Summary	0039570933	290,466.57	332.83	0.114585
Summary	0039571024	451,736.71	52.86	0.011702

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039571451	420,913.59	361.21	0.085816
Summary	0039571453	338,774.06	244.20	0.072083
Summary	0039571540	218,308.22	159.18	0.072915
Summary	0039572130	178,694.92	9.46	0.005294
Summary	0039572279	319,551.23	199.72	0.062500
Summary	0039572702	244,731.54	152.96	0.062501
Summary	0039572777	207,621.65	52.43	0.025253
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,941.60	6.24	0.009184
Summary	0039574034	256,055.41	271.75	0.106129
Summary	0039574215	209,063.12	87.11	0.041667
Summary	0039574916	126,255.95	92.06	0.072915
Summary	0039575698	203,390.10	125.50	0.061704
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	302,769.22	63.08	0.020834
Summary	0039577246	359,039.58	261.80	0.072917
Summary	0039577454	118,071.00	105.66	0.089489
Summary	0039577920	166,671.83	34.72	0.020831
Summary	0039578057	199,638.82	229.98	0.115198
Summary	0039579043	125,574.69	137.78	0.109720
Summary	0039579419	274,805.74	182.81	0.066523
Summary	0039579573	294,378.60	275.98	0.093750
Summary	0039579691	429,951.18	81.68	0.018998
Summary	0039579708	256,561.76	15.21	0.005928
Summary	0039580050	326,484.35	170.04	0.052082
Summary	0039580689	454,579.31	715.75	0.157453
Summary	0039580970	337,227.52	245.90	0.072918
Summary	0039581730	312,638.31	162.83	0.052083
Summary	0039581811	352,089.05	77.89	0.022122
Summary	0039581910	226,681.50	188.90	0.083333
Summary	0039582067	442,387.75	424.60	0.095979
Summary	0039582358	128,564.09	21.78	0.016941
Summary	0039582509	402,752.39	85.89	0.021326
Summary	0039583702	559,952.96	357.82	0.063902

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Modification Loss Detail

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Summary	0039583845	416,024.89	429.60	0.103263
Summary	0039585044	289,278.14	572.53	0.197917
Summary	0039585814	128,051.48	146.73	0.114587
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	442,139.60	506.62	0.114584
Summary	0039587261	273,069.99	28.44	0.010415
Summary	0039587378	259,798.17	55.84	0.021494
Summary	0039588009	129,940.93	108.28	0.083330
Summary	0039588470	412,464.03	64.58	0.015657
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,043.50	51.05	0.020833
Summary	0039589137	255,544.68	187.36	0.073318
Summary	0039589287	640,911.50	600.85	0.093749
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589367	175,125.91	63.16	0.036065
Summary	0039589777	119,299.84	36.91	0.030939
Summary	0039590258	333,959.95	382.66	0.114583
Summary	0039590654	307,648.32	320.47	0.104168
Summary	0039590888	213,586.47	155.74	0.072917
Summary	0039591467	263,647.65	109.85	0.041665
Summary	0039591824	179,849.85	74.23	0.041273
Summary	0039592152	215,488.42	168.03	0.077976
Summary	0039592291	182,346.28	85.02	0.046626
Summary	0039592313	212,399.77	221.25	0.104167
Summary	0039592995	216,044.88	90.02	0.041667
Summary	0039593032	248,779.11	155.49	0.062501
Summary	0039593231	166,865.95	107.57	0.064465
Summary	0039594280	345,875.15	288.23	0.083334
Summary	0039595333	211,570.58	143.02	0.067599
Summary	0039595354	191,599.48	0.32	0.000167
Summary	0039596293	315,088.01	459.50	0.145832
Summary	0039596795	398,526.28	64.90	0.016285
Summary	0039596842	206,809.96	86.17	0.041666
Summary	0039597352	410,129.46	299.05	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039597426	207,911.73	194.92	0.093751
Summary	0039597814	198,512.92	109.00	0.054908
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	166,020.44	86.47	0.052084
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599333	305,647.52	382.06	0.125000
Summary	0039599401	346,228.07	53.93	0.015576
Summary	0039599455	427,388.10	311.64	0.072917
Summary	0039599727	138,080.79	129.45	0.093749
Summary	0039599781	371,539.44	95.54	0.025715
Summary	0039599825	65,366.19	24.90	0.038093
Summary	0039600257	242,913.83	151.82	0.062500
Summary	0039600325	400,959.01	503.13	0.125482
Summary	0039600345	131,061.24	47.42	0.036182
Summary	0039600486	215,461.92	336.66	0.156250
Summary	0039600953	193,173.36	100.61	0.052083
Summary	0039601105	358,927.12	115.82	0.032268
Summary	0039601812	113,419.23	2.43	0.002142
Summary	0039602414	616,413.16	117.87	0.019122
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	356,185.78	12.04	0.003380
Summary	0039602661	113,704.12	118.44	0.104165
Summary	0039602696	339,534.85	167.56	0.049350
Summary	0039602910	126,082.85	20.08	0.015926
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	350,307.95	328.41	0.093749
Summary	0039603722	373,046.32	142.79	0.038277
Summary	0039604172	253,715.65	158.57	0.062499

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	857,662.90	(116,678.66)	(13.604)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039504215	390,336.67	909.00	0.233
0039525944	65,875.33	(14,709.77)	(22.330)
0039540908	315,766.92	(103,262.54)	(32.702)
0039589478	85,683.98	384.65	0.449

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	819,707.92	(91,853.61)	(24,894.94)	(3.037)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039488449	152,560.84	9,890.20	4,307.20	2.823
0039496517	301,369.51	34,940.30	(12,327.75)	(4.091)
0039568019	103,508.88	(134,394.07)	(20,922.47)	(20.213)
0039569141	65,935.48	(8.00)	3,931.65	5.963
0039592129	196,333.21	(2,282.04)	116.43	0.059

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
267	47,831,055.97	206,165.68	0.431

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,660.18	30.700

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461806	111,412.08	(22,785.12)	(20.451)
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039473067	108,622.20	7,673.71	7.065
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,425.25)	(39.899)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	3,804.64	3.264
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	47,565.79	66.097
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	4,307.20	2.823
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Jul-2022
 08-Jul-2022 10:31:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039491346	218,431.62	3,241.54	1.484
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	(12,327.75)	(4.091)
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
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	909.00	0.233
0039505014	108,570.20	4,371.82	4.027
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)

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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
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039511800	236,683.38	40,020.39	16.909
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525861	371,561.01	(2,657.63)	(0.715)
0039525944	65,875.33	(14,709.77)	(22.330)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540908	315,766.92	(103,262.54)	(32.702)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(164,415.16)	(55.241)
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(11.719)

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Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(20,922.47)	(20.213)
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039570136	148,337.86	(3,347.39)	(2.257)
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	2,875.49	3.815
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

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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
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	(71,625.71)	(30.311)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(46,569.79)	(15.300)
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)

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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
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	9	1,677,370.82	(208,532.27)	(0.002 %)	0	0.00	0.00	0.000 %	9	1,677,370.82	(208,532.27)	(0.002 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039488449	162,000.00	3.750 %	DE	95.00	360	152,560.84	05/31/2022	9,890.20	4,307.20
Summary	0039496517	293,000.00	3.750 %	FL	90.00	360	301,369.51	05/31/2022	34,940.30	(12,327.75)
Summary	0039504215	404,000.00	4.250 %	CA	85.00	360	390,336.67	06/30/2022	909.00	909.00
Summary	0039525944	70,000.00	4.250 %	IN	95.00	360	65,875.33	06/30/2022	(14,709.77)	(14,709.77)
Summary	0039540908	314,000.00	4.625 %	CA	95.00	360	315,766.92	06/30/2022	(103,262.54)	(103,262.54)
Summary	0039568019	110,000.00	4.000 %	OH	85.00	360	103,508.88	03/31/2022	(134,394.07)	(20,922.47)
Summary	0039569141	70,000.00	4.125 %	MO	95.00	360	65,935.48	02/28/2022	(8.00)	3,931.65
Summary	0039589478	90,000.00	4.875 %	AZ	95.00	360	85,683.98	06/30/2022	384.65	384.65
Summary	0039592129	208,000.00	4.125 %	MN	97.00	360	196,333.21	05/31/2022	(2,282.04)	116.43

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02

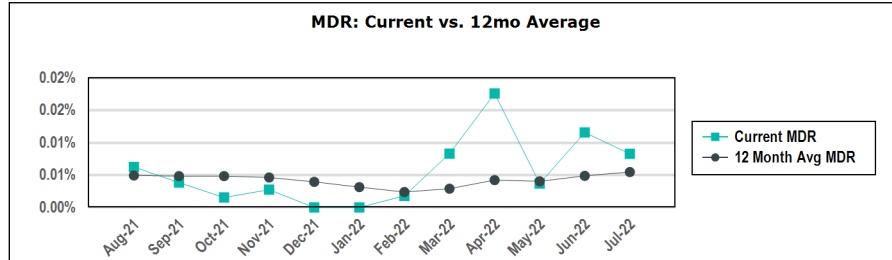
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Realized Loss Report - Collateral

Summary

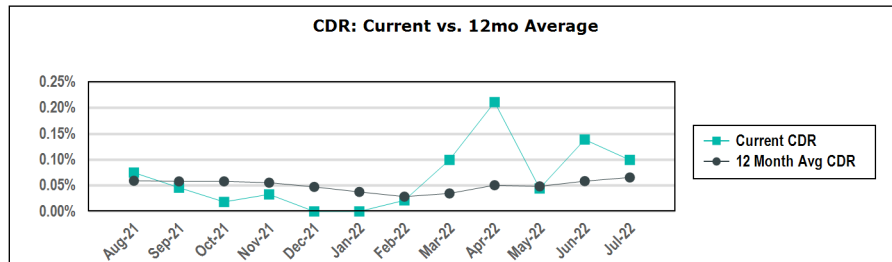
MDR

Current Month 0.008 %
 3 Month Average 0.008 %
 12 Month Average 0.005 %



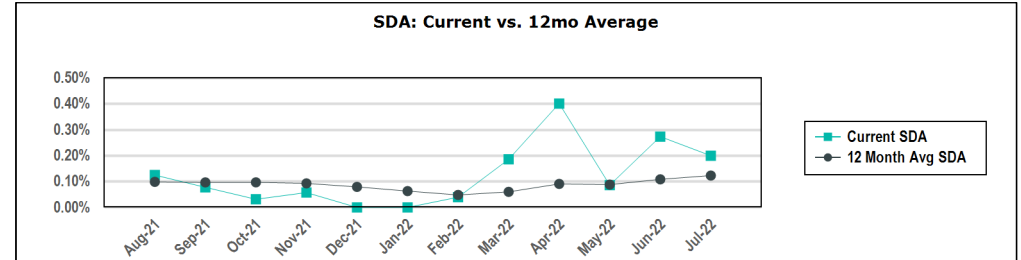
CDR

Current Month 0.100 %
 3 Month Average 0.094 %
 12 Month Average 0.066 %



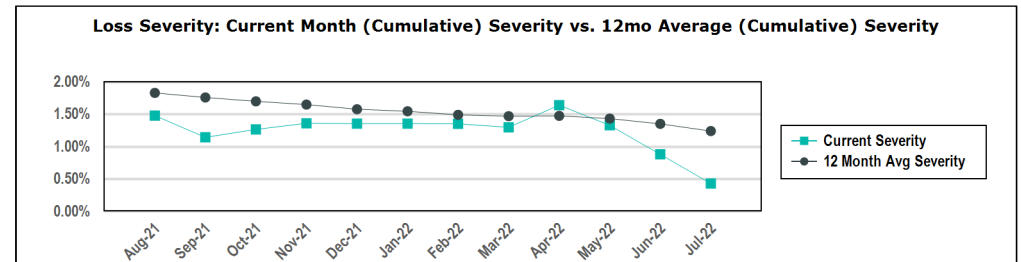
SDA

Current Month 0.200 %
 3 Month Average 0.187 %
 12 Month Average 0.123 %



Loss Severity

Current Month (Cumulative) 0.431 %
 3 Month Average (Cumulative) 0.882 %
 12 Month Average (Cumulative) 1.244 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	1.458 %
3 Month Average	1.716 %
12 Month Average	2.809 %

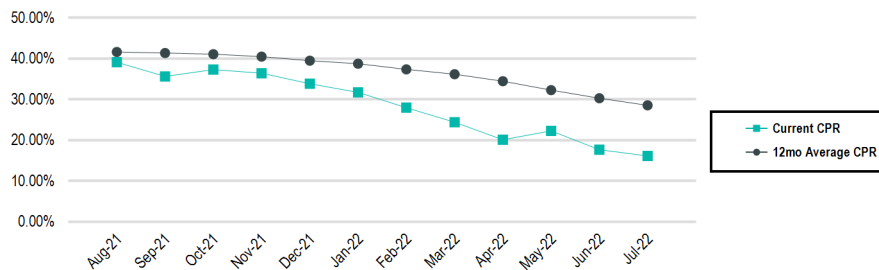
CPR

Current Month	16.155 %
3 Month Average	18.716 %
12 Month Average	28.566 %

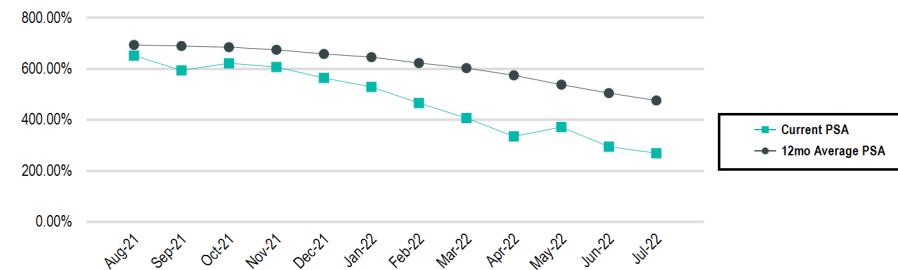
PSA

Current Month	269.247 %
3 Month Average	311.932 %
12 Month Average	476.094 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Jul-2022
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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
188	32,873,268.97

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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