

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-2022
 19-Oct-2022 10:52:40 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		09/30/2022	0.00000 %	9,001,912,568.02	0.00	117,653,684.34	0.00	8,884,258,883.68	117,653,684.34	0.00
2M-1	30711XGK4	10/24/2022	4.23400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	10/24/2022	6.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	10/24/2022	6.73400 %	51,003,780.71	276,675.68	2,948,039.39	0.00	48,055,741.32	3,224,715.07	0.00
2M-BH		09/30/2022	0.00000 %	140,677,938.36	0.00	8,131,242.38	0.00	132,546,695.98	8,131,242.38	0.00
2M-2C	30711XGN8	10/24/2022	6.73400 %	69,162,213.63	375,178.11	0.00	0.00	69,162,213.63	375,178.11	0.00
2M-CH		09/30/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	10/24/2022	6.73400 %	120,165,994.34	651,853.79	2,948,039.39	0.00	117,217,954.95	3,599,893.18	0.00
2M-2H		09/30/2022	0.00000 %	331,440,747.73	0.00	8,131,242.38	0.00	323,309,505.35	8,131,242.38	0.00
2B-1	30711XGQ1	10/24/2022	8.58400 %	189,945,000.00	1,313,448.57	0.00	0.00	189,945,000.00	1,313,448.57	0.00
2B-1H		09/30/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		09/30/2022	0.00000 %	199,642,030.89	0.00	0.00	179,907.39	199,462,123.50	0.00	480,201.50
2A-I1	30711XGR9	10/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	10/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	10/24/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	10/24/2022	1.30000 %	0.00	53,412.29	0.00	0.00	0.00	53,412.29	0.00
2B-I2	30711XHA5	10/24/2022	1.80000 %	0.00	73,955.48	0.00	0.00	0.00	73,955.48	0.00
2B-I3	30711XHB3	10/24/2022	2.30000 %	0.00	94,498.67	0.00	0.00	0.00	94,498.67	0.00
2B-I4	30711XHC1	10/24/2022	2.80000 %	0.00	115,041.86	0.00	0.00	0.00	115,041.86	0.00
2C-I1	30711XHH0	10/24/2022	1.30000 %	0.00	72,428.21	0.00	0.00	0.00	72,428.21	0.00
2C-I2	30711XHJ6	10/24/2022	1.80000 %	0.00	100,285.21	0.00	0.00	0.00	100,285.21	0.00
2C-I3	30711XHK3	10/24/2022	2.30000 %	0.00	128,142.21	0.00	0.00	0.00	128,142.21	0.00
2C-I4	30711XHL1	10/24/2022	2.80000 %	0.00	155,999.22	0.00	0.00	0.00	155,999.22	0.00
2E-A1	30711XGV0	10/24/2022	5.43400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	10/24/2022	4.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	10/24/2022	4.43400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	10/24/2022	3.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	10/24/2022	5.43400 %	51,003,780.71	223,263.38	2,948,039.39	0.00	48,055,741.32	3,171,302.77	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Oct-2022
19-Oct-2022 10:52:40 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	10/24/2022	4.93400 %	51,003,780.71	202,720.19	2,948,039.39	0.00	48,055,741.32	3,150,759.58	0.00
2E-B3	30711XHF4	10/24/2022	4.43400 %	51,003,780.71	182,177.00	2,948,039.39	0.00	48,055,741.32	3,130,216.39	0.00
2E-B4	30711XHG2	10/24/2022	3.93400 %	51,003,780.71	161,633.81	2,948,039.39	0.00	48,055,741.32	3,109,673.20	0.00
2E-C1	30711XHM9	10/24/2022	5.43400 %	69,162,213.63	302,749.91	0.00	0.00	69,162,213.63	302,749.91	0.00
2E-C2	30711XHN7	10/24/2022	4.93400 %	69,162,213.63	274,892.90	0.00	0.00	69,162,213.63	274,892.90	0.00
2E-C3	30711XHP2	10/24/2022	4.43400 %	69,162,213.63	247,035.90	0.00	0.00	69,162,213.63	247,035.90	0.00
2E-C4	30711XHQ0	10/24/2022	3.93400 %	69,162,213.63	219,178.90	0.00	0.00	69,162,213.63	219,178.90	0.00
2E-D1	30711XHR8	10/24/2022	5.43400 %	51,003,780.71	223,263.38	2,948,039.39	0.00	48,055,741.32	3,171,302.77	0.00
2E-D2	30711XHS6	10/24/2022	4.93400 %	51,003,780.71	202,720.19	2,948,039.39	0.00	48,055,741.32	3,150,759.58	0.00
2E-D3	30711XHT4	10/24/2022	4.43400 %	51,003,780.71	182,177.00	2,948,039.39	0.00	48,055,741.32	3,130,216.39	0.00
2E-D4	30711XHU1	10/24/2022	3.93400 %	51,003,780.71	161,633.81	2,948,039.39	0.00	48,055,741.32	3,109,673.20	0.00
2E-D5	30711XHV9	10/24/2022	6.73400 %	51,003,780.71	276,675.68	2,948,039.39	0.00	48,055,741.32	3,224,715.07	0.00
2E-F1	30711XHW7	10/24/2022	5.43400 %	120,165,994.34	526,013.29	2,948,039.39	0.00	117,217,954.95	3,474,052.68	0.01
2E-F2	30711XHX5	10/24/2022	4.93400 %	120,165,994.34	477,613.10	2,948,039.39	0.00	117,217,954.95	3,425,652.49	0.01
2E-F3	30711XHY3	10/24/2022	4.43400 %	120,165,994.34	429,212.90	2,948,039.39	0.00	117,217,954.95	3,377,252.29	0.01
2E-F4	30711XHZ0	10/24/2022	3.93400 %	120,165,994.34	380,812.71	2,948,039.39	0.00	117,217,954.95	3,328,852.10	0.01
2E-F5	30711XJA3	10/24/2022	6.73400 %	120,165,994.34	651,853.79	2,948,039.39	0.00	117,217,954.95	3,599,893.18	0.01
2X-1	30711XJB1	10/24/2022	1.30000 %	0.00	53,412.29	0.00	0.00	0.00	53,412.29	0.00
2X-2	30711XJC9	10/24/2022	1.80000 %	0.00	73,955.48	0.00	0.00	0.00	73,955.48	0.00
2X-3	30711XJD7	10/24/2022	2.30000 %	0.00	94,498.67	0.00	0.00	0.00	94,498.67	0.00
2X-4	30711XJE5	10/24/2022	2.80000 %	0.00	115,041.86	0.00	0.00	0.00	115,041.86	0.00
2Y-1	30711XJF2	10/24/2022	1.30000 %	0.00	125,840.50	0.00	0.00	0.00	125,840.50	0.00
2Y-2	30711XJG0	10/24/2022	1.80000 %	0.00	174,240.69	0.00	0.00	0.00	174,240.69	0.00
2Y-3	30711XJH8	10/24/2022	2.30000 %	0.00	222,640.88	0.00	0.00	0.00	222,640.88	0.00
2Y-4	30711XJJ4	10/24/2022	2.80000 %	0.00	271,041.08	0.00	0.00	0.00	271,041.08	0.00
Totals				11,641,223,260.66	9,867,218.59	181,084,799.34	179,907.39	11,459,958,553.93	190,952,017.93	480,201.55

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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-Oct-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	9,001,912,568.02	20,164,634.32	97,489,050.02	0.00	0.00	117,653,684.34	8,884,258,883.68	0.23142765	117,653,684.34
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	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.64519476	2,948,039.39
2M-BH	205,436,720.27	140,677,938.36	1,399,355.09	6,731,887.29	0.00	0.00	8,131,242.38	132,546,695.98	0.64519476	8,131,242.38
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	120,165,994.34	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	117,217,954.95	0.55081823	2,948,039.39
2M-2H	586,962,338.00	331,440,747.73	1,399,355.09	6,731,887.29	0.00	0.00	8,131,242.38	323,309,505.35	0.55081814	8,131,242.38
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	199,642,030.89	0.00	0.00	0.00	179,907.39	179,907.39	199,462,123.50	0.99759830	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	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.64519476	2,948,039.39
2E-B2	74,482,534.73	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.64519476	2,948,039.39
2E-B3	74,482,534.73	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.64519476	2,948,039.39

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-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	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.64519476	2,948,039.39
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	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.33454576	2,948,039.39
2E-D2	143,644,748.37	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.33454576	2,948,039.39
2E-D3	143,644,748.37	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.33454576	2,948,039.39
2E-D4	143,644,748.37	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.33454576	2,948,039.39
2E-D5	143,644,748.37	51,003,780.71	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	48,055,741.32	0.33454576	2,948,039.39
2E-F1	143,644,748.37	120,165,994.34	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	117,217,954.95	0.81602673	2,948,039.39
2E-F2	143,644,748.37	120,165,994.34	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	117,217,954.95	0.81602673	2,948,039.39
2E-F3	143,644,748.37	120,165,994.34	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	117,217,954.95	0.81602673	2,948,039.39
2E-F4	143,644,748.37	120,165,994.34	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	117,217,954.95	0.81602673	2,948,039.39
2E-F5	143,644,748.37	120,165,994.34	507,346.08	2,440,693.31	0.00	0.00	2,948,039.39	117,217,954.95	0.81602673	2,948,039.39
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	11,641,223,260.66	31,080,881.78	150,003,917.56	0.00	179,907.39	181,264,706.73	11,459,958,553.93	0.26604101	181,084,799.34

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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-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	234.49242827	0.52527216	2.53950968	0.00000000	0.00000000	3.06478184	231.42764644	0.23142765	3.06478184
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	684.77504015	6.81161136	32.76866609	0.00000000	0.00000000	39.58027745	645.19476269	0.64519476	39.58027745
2M-BH	205,436,720.27	684.77504010	6.81161132	32.76866609	0.00000000	0.00000000	39.58027742	645.19476268	0.64519476	39.58027742
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	564.67134915	2.38406712	11.46904823	0.00000000	0.00000000	13.85311534	550.81823380	0.55081823	13.85311534
2M-2H	586,962,338.00	564.67123403	2.38406283	11.46902766	0.00000000	0.00000000	13.85309049	550.81814355	0.55081814	13.85309049
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	998.49809634	0.00000000	0.00000000	0.00000000	0.89979643	0.89979643	997.59829991	0.99759830	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	684.77504015	6.81161136	32.76866609	0.00000000	0.00000000	39.58027745	645.19476269	0.64519476	39.58027745
2E-B2	74,482,534.73	684.77504015	6.81161136	32.76866609	0.00000000	0.00000000	39.58027745	645.19476269	0.64519476	39.58027745
2E-B3	74,482,534.73	684.77504015	6.81161136	32.76866609	0.00000000	0.00000000	39.58027745	645.19476269	0.64519476	39.58027745

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2022
19-Oct-2022 10:52:40 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	684.77504015	6.81161136	32.76866609	0.00000000	0.00000000	39.58027745	645.19476269	0.64519476	39.58027745
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	355.06888549	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	334.54575865	0.33454576	20.52312684
2E-D2	143,644,748.37	355.06888549	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	334.54575865	0.33454576	20.52312684
2E-D3	143,644,748.37	355.06888549	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	334.54575865	0.33454576	20.52312684
2E-D4	143,644,748.37	355.06888549	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	334.54575865	0.33454576	20.52312684
2E-D5	143,644,748.37	355.06888549	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	334.54575865	0.33454576	20.52312684
2E-F1	143,644,748.37	836.54986140	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	816.02673457	0.81602673	20.52312684
2E-F2	143,644,748.37	836.54986140	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	816.02673457	0.81602673	20.52312684
2E-F3	143,644,748.37	836.54986140	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	816.02673457	0.81602673	20.52312684
2E-F4	143,644,748.37	836.54986140	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	816.02673457	0.81602673	20.52312684
2E-F5	143,644,748.37	836.54986140	3.53195008	16.99117676	0.00000000	0.00000000	20.52312684	816.02673457	0.81602673	20.52312684
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-2022
 19-Oct-2022 10:52:40 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 %	9,001,912,568.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,884,258,883.68
2M-1	N/A	N/A	4.23400 %	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	6.73400 %	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	09/26/22 - 10/24/22	29	6.73400 %	51,003,780.71	276,675.68	0.00	0.00	0.00	0.00	276,675.68	0.00	48,055,741.32
2M-BH	N/A	N/A	0.00000 %	140,677,938.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,546,695.98
2M-2C	09/26/22 - 10/24/22	29	6.73400 %	69,162,213.63	375,178.11	0.00	0.00	0.00	0.00	375,178.11	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	09/26/22 - 10/24/22	29	6.73400 %	120,165,994.34	651,853.79	0.00	0.00	0.00	0.00	651,853.79	0.00	117,217,954.95
2M-2H	N/A	N/A	0.00000 %	331,440,747.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	323,309,505.35
2B-1	09/26/22 - 10/24/22	29	8.58400 %	189,945,000.00	1,313,448.57	0.00	0.00	0.00	0.00	1,313,448.57	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 %	199,642,030.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,462,123.50
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	09/26/22 - 10/24/22	29	1.30000 %	51,003,780.71	53,412.29	0.00	0.00	0.00	0.00	53,412.29	0.00	48,055,741.32
2B-I2	09/26/22 - 10/24/22	29	1.80000 %	51,003,780.71	73,955.48	0.00	0.00	0.00	0.00	73,955.48	0.00	48,055,741.32
2B-I3	09/26/22 - 10/24/22	29	2.30000 %	51,003,780.71	94,498.67	0.00	0.00	0.00	0.00	94,498.67	0.00	48,055,741.32
2B-I4	09/26/22 - 10/24/22	29	2.80000 %	51,003,780.71	115,041.86	0.00	0.00	0.00	0.00	115,041.86	0.00	48,055,741.32
2C-I1	09/26/22 - 10/24/22	29	1.30000 %	69,162,213.63	72,428.21	0.00	0.00	0.00	0.00	72,428.21	0.00	69,162,213.63
2C-I2	09/26/22 - 10/24/22	29	1.80000 %	69,162,213.63	100,285.21	0.00	0.00	0.00	0.00	100,285.21	0.00	69,162,213.63
2C-I3	09/26/22 - 10/24/22	29	2.30000 %	69,162,213.63	128,142.21	0.00	0.00	0.00	0.00	128,142.21	0.00	69,162,213.63
2C-I4	09/26/22 - 10/24/22	29	2.80000 %	69,162,213.63	155,999.22	0.00	0.00	0.00	0.00	155,999.22	0.00	69,162,213.63
2E-A1	N/A	N/A	5.43400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.43400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.93400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/26/22 - 10/24/22	29	5.43400 %	51,003,780.71	223,263.38	0.00	0.00	0.00	0.00	223,263.38	0.00	48,055,741.32
2E-B2	09/26/22 - 10/24/22	29	4.93400 %	51,003,780.71	202,720.19	0.00	0.00	0.00	0.00	202,720.19	0.00	48,055,741.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Oct-2022
 19-Oct-2022 10:52:40 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	09/26/22 - 10/24/22	29	4.43400 %	51,003,780.71	182,177.00	0.00	0.00	0.00	0.00	182,177.00	0.00	48,055,741.32
2E-B4	09/26/22 - 10/24/22	29	3.93400 %	51,003,780.71	161,633.81	0.00	0.00	0.00	0.00	161,633.81	0.00	48,055,741.32
2E-C1	09/26/22 - 10/24/22	29	5.43400 %	69,162,213.63	302,749.91	0.00	0.00	0.00	0.00	302,749.91	0.00	69,162,213.63
2E-C2	09/26/22 - 10/24/22	29	4.93400 %	69,162,213.63	274,892.90	0.00	0.00	0.00	0.00	274,892.90	0.00	69,162,213.63
2E-C3	09/26/22 - 10/24/22	29	4.43400 %	69,162,213.63	247,035.90	0.00	0.00	0.00	0.00	247,035.90	0.00	69,162,213.63
2E-C4	09/26/22 - 10/24/22	29	3.93400 %	69,162,213.63	219,178.90	0.00	0.00	0.00	0.00	219,178.90	0.00	69,162,213.63
2E-D1	09/26/22 - 10/24/22	29	5.43400 %	51,003,780.71	223,263.38	0.00	0.00	0.00	0.00	223,263.38	0.00	48,055,741.32
2E-D2	09/26/22 - 10/24/22	29	4.93400 %	51,003,780.71	202,720.19	0.00	0.00	0.00	0.00	202,720.19	0.00	48,055,741.32
2E-D3	09/26/22 - 10/24/22	29	4.43400 %	51,003,780.71	182,177.00	0.00	0.00	0.00	0.00	182,177.00	0.00	48,055,741.32
2E-D4	09/26/22 - 10/24/22	29	3.93400 %	51,003,780.71	161,633.81	0.00	0.00	0.00	0.00	161,633.81	0.00	48,055,741.32
2E-D5	09/26/22 - 10/24/22	29	6.73400 %	51,003,780.71	276,675.68	0.00	0.00	0.00	0.00	276,675.68	0.00	48,055,741.32
2E-F1	09/26/22 - 10/24/22	29	5.43400 %	120,165,994.34	526,013.29	0.00	0.00	0.00	0.00	526,013.29	0.00	117,217,954.95
2E-F2	09/26/22 - 10/24/22	29	4.93400 %	120,165,994.34	477,613.10	0.00	0.00	0.00	0.00	477,613.10	0.00	117,217,954.95
2E-F3	09/26/22 - 10/24/22	29	4.43400 %	120,165,994.34	429,212.90	0.00	0.00	0.00	0.00	429,212.90	0.00	117,217,954.95
2E-F4	09/26/22 - 10/24/22	29	3.93400 %	120,165,994.34	380,812.71	0.00	0.00	0.00	0.00	380,812.71	0.00	117,217,954.95
2E-F5	09/26/22 - 10/24/22	29	6.73400 %	120,165,994.34	651,853.79	0.00	0.00	0.00	0.00	651,853.79	0.00	117,217,954.95
2X-1	09/26/22 - 10/24/22	29	1.30000 %	51,003,780.71	53,412.29	0.00	0.00	0.00	0.00	53,412.29	0.00	48,055,741.32
2X-2	09/26/22 - 10/24/22	29	1.80000 %	51,003,780.71	73,955.48	0.00	0.00	0.00	0.00	73,955.48	0.00	48,055,741.32
2X-3	09/26/22 - 10/24/22	29	2.30000 %	51,003,780.71	94,498.67	0.00	0.00	0.00	0.00	94,498.67	0.00	48,055,741.32
2X-4	09/26/22 - 10/24/22	29	2.80000 %	51,003,780.71	115,041.86	0.00	0.00	0.00	0.00	115,041.86	0.00	48,055,741.32
2Y-1	09/26/22 - 10/24/22	29	1.30000 %	120,165,994.34	125,840.50	0.00	0.00	0.00	0.00	125,840.50	0.00	117,217,954.96
2Y-2	09/26/22 - 10/24/22	29	1.80000 %	120,165,994.34	174,240.69	0.00	0.00	0.00	0.00	174,240.69	0.00	117,217,954.96
2Y-3	09/26/22 - 10/24/22	29	2.30000 %	120,165,994.34	222,640.88	0.00	0.00	0.00	0.00	222,640.88	0.00	117,217,954.96
2Y-4	09/26/22 - 10/24/22	29	2.80000 %	120,165,994.34	271,041.08	0.00	0.00	0.00	0.00	271,041.08	0.00	117,217,954.96
Totals					9,867,218.59	0.00	0.00	0.00	0.00	9,867,218.59	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-Oct-2022
 19-Oct-2022 10:52:41 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	234.49242827	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	231.42764644
2M-1	379,890,000.00	4.23400 %	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	6.73400 %	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	6.73400 %	684.77504015	3.71463835	0.00000000	0.00000000	0.00000000	0.00000000	3.71463835	0.00000000	645.19476269
2M-BH	205,436,720.27	0.00000 %	684.77504010	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	645.19476268
2M-2C	69,162,213.63	6.73400 %	1000.00000000	5.42461107	0.00000000	0.00000000	0.00000000	0.00000000	5.42461107	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	6.73400 %	564.67134915	3.06312248	0.00000000	0.00000000	0.00000000	0.00000000	3.06312248	0.00000000	550.81823380
2M-2H	586,962,338.00	0.00000 %	564.67123403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	550.81814355
2B-1	189,945,000.00	8.58400 %	1000.00000000	6.91488889	0.00000000	0.00000000	0.00000000	0.00000000	6.91488889	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 %	998.49809634	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.59829991
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 %	684.77504015	0.71711160	0.00000000	0.00000000	0.00000000	0.00000000	0.71711160	0.00000000	645.19476269
2B-I2	0.00	1.80000 %	684.77504015	0.99292378	0.00000000	0.00000000	0.00000000	0.00000000	0.99292378	0.00000000	645.19476269
2B-I3	0.00	2.30000 %	684.77504015	1.26873596	0.00000000	0.00000000	0.00000000	0.00000000	1.26873596	0.00000000	645.19476269
2B-I4	0.00	2.80000 %	684.77504015	1.54454813	0.00000000	0.00000000	0.00000000	0.00000000	1.54454813	0.00000000	645.19476269
2C-I1	0.00	1.30000 %	1000.00000000	1.04722226	0.00000000	0.00000000	0.00000000	0.00000000	1.04722226	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.85277774	0.00000000	0.00000000	0.00000000	0.00000000	1.85277774	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.25555563	0.00000000	0.00000000	0.00000000	0.00000000	2.25555563	0.00000000	1000.00000000
2E-A1	69,162,213.63	5.43400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	4.93400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	4.43400 %	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	3.93400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	5.43400 %	684.77504015	2.99752661	0.00000000	0.00000000	0.00000000	0.00000000	2.99752661	0.00000000	645.19476269
2E-B2	74,482,534.73	4.93400 %	684.77504015	2.72171444	0.00000000	0.00000000	0.00000000	0.00000000	2.72171444	0.00000000	645.19476269
2E-B3	74,482,534.73	4.43400 %	684.77504015	2.44590226	0.00000000	0.00000000	0.00000000	0.00000000	2.44590226	0.00000000	645.19476269
2E-B4	74,482,534.73	3.93400 %	684.77504015	2.17009008	0.00000000	0.00000000	0.00000000	0.00000000	2.17009008	0.00000000	645.19476269
2E-C1	69,162,213.63	5.43400 %	1000.00000000	4.37738895	0.00000000	0.00000000	0.00000000	0.00000000	4.37738895	0.00000000	1000.00000000
2E-C2	69,162,213.63	4.93400 %	1000.00000000	3.97461107	0.00000000	0.00000000	0.00000000	0.00000000	3.97461107	0.00000000	1000.00000000
2E-C3	69,162,213.63	4.43400 %	1000.00000000	3.57183333	0.00000000	0.00000000	0.00000000	0.00000000	3.57183333	0.00000000	1000.00000000
2E-C4	69,162,213.63	3.93400 %	1000.00000000	3.16905559	0.00000000	0.00000000	0.00000000	0.00000000	3.16905559	0.00000000	1000.00000000
2E-D1	143,644,748.37	5.43400 %	355.06888549	1.55427457	0.00000000	0.00000000	0.00000000	0.00000000	1.55427457	0.00000000	334.54575865
2E-D2	143,644,748.37	4.93400 %	355.06888549	1.41126071	0.00000000	0.00000000	0.00000000	0.00000000	1.41126071	0.00000000	334.54575865
2E-D3	143,644,748.37	4.43400 %	355.06888549	1.26824685	0.00000000	0.00000000	0.00000000	0.00000000	1.26824685	0.00000000	334.54575865
2E-D4	143,644,748.37	3.93400 %	355.06888549	1.12523299	0.00000000	0.00000000	0.00000000	0.00000000	1.12523299	0.00000000	334.54575865
2E-D5	143,644,748.37	6.73400 %	355.06888549	1.92611065	0.00000000	0.00000000	0.00000000	0.00000000	1.92611065	0.00000000	334.54575865
2E-F1	143,644,748.37	5.43400 %	836.54986140	3.66190408	0.00000000	0.00000000	0.00000000	0.00000000	3.66190408	0.00000000	816.02673457
2E-F2	143,644,748.37	4.93400 %	836.54986140	3.32496040	0.00000000	0.00000000	0.00000000	0.00000000	3.32496040	0.00000000	816.02673457
2E-F3	143,644,748.37	4.43400 %	836.54986140	2.98801665	0.00000000	0.00000000	0.00000000	0.00000000	2.98801665	0.00000000	816.02673457
2E-F4	143,644,748.37	3.93400 %	836.54986140	2.65107297	0.00000000	0.00000000	0.00000000	0.00000000	2.65107297	0.00000000	816.02673457
2E-F5	143,644,748.37	6.73400 %	836.54986140	4.53795769	0.00000000	0.00000000	0.00000000	0.00000000	4.53795769	0.00000000	816.02673457
2X-1	0.00	1.30000 %	355.06888549	0.37183601	0.00000000	0.00000000	0.00000000	0.00000000	0.37183601	0.00000000	334.54575865
2X-2	0.00	1.80000 %	355.06888549	0.51484987	0.00000000	0.00000000	0.00000000	0.00000000	0.51484987	0.00000000	334.54575865
2X-3	0.00	2.30000 %	355.06888549	0.65786373	0.00000000	0.00000000	0.00000000	0.00000000	0.65786373	0.00000000	334.54575865
2X-4	0.00	2.80000 %	355.06888549	0.80087759	0.00000000	0.00000000	0.00000000	0.00000000	0.80087759	0.00000000	334.54575865
2Y-1	0.00	1.30000 %	836.54986140	0.87605361	0.00000000	0.00000000	0.00000000	0.00000000	0.87605361	0.00000000	816.02673464
2Y-2	0.00	1.80000 %	836.54986140	1.21299729	0.00000000	0.00000000	0.00000000	0.00000000	1.21299729	0.00000000	816.02673464
2Y-3	0.00	2.30000 %	836.54986140	1.54994097	0.00000000	0.00000000	0.00000000	0.00000000	1.54994097	0.00000000	816.02673464
2Y-4	0.00	2.80000 %	836.54986140	1.88688471	0.00000000	0.00000000	0.00000000	0.00000000	1.88688471	0.00000000	816.02673464

(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	5,112,415.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(179,907.39)
Total Deposits	4,932,508.41
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,913,341.75
Total Withdrawals (Pool Distribution Amount)	4,932,508.41
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	128,912,873.50
Total Principal Reduction Cumulative	30,264,274,197.34
Scheduled Principal Current	22,071,335.49
Scheduled Principal Cumulative	3,118,892,222.14
Unscheduled Principal Current	106,661,630.62
Unscheduled Principal Cumulative	27,144,901,772.90
Senior Reduction Amount	117,653,684.34
Subordinate Reduction Amount	11,079,281.77
Calculated Tranche Write-down Amount	179,907.39
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	107,218.26
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	20,569.89
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	54980
Period Reference Pool Removal Loan Count	588
Period Ending Loan Count	54392
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,724,190,792.43
Period PIF Loan Count Current	584
PIF Loan Count Cumulative	115819
Period PIF Loan UPB Current	101,166,851.24
PIF Loan UPB Cumulative	26,466,721,730.45
Period Partial Prepayment Amount	5,374,021.10
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	662,810.58
Credit Event Amount Cumulative	48,737,359.74
Total Active Modified Loan Count	1142
Total Active Modified Loan UPB	276,263,111.41
Libor Rate	3.084000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.361188%
Subordinate Percentage	8.638812%
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 %	6.690000 %	6.780000 %
2M-2C	0.00	0.00	1.000000 %	4.060000 %	4.110000 %
2M-2	0.00	0.00	1.000000 %	4.060000 %	4.110000 %
2M-2H	0.00	0.00	1.000000 %	4.060000 %	4.110000 %
2B-1	0.00	0.00	0.500000 %	2.030000 %	2.050000 %
2B-1H	0.00	0.00	0.500000 %	2.030000 %	2.050000 %
2B-2H	179,907.39	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	687	124,163,117.47	1.263053 %	1.276848 %
60 Days	178	32,133,325.74	0.327254 %	0.330447 %
90 Days	82	14,780,947.16	0.150757 %	0.152002 %
120 Days	47	9,312,745.09	0.086410 %	0.095769 %
150 Days	46	9,567,943.65	0.084571 %	0.098393 %
180+ Days	488	102,912,346.47	0.897191 %	1.058313 %
Totals	1528	292,870,425.58	2.809237 %	3.011772 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	589	152,969,597.38	107,218.26	0.070091

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	291,237.86	424.72	0.145833
Summary	0039434459	272,697.49	433.33	0.158905
Summary	0039434607	453,215.39	472.10	0.104167
Summary	0039434774	306,171.28	159.46	0.052082
Summary	0039435537	164,538.19	80.89	0.049162
Summary	0039435747	77,714.48	113.33	0.145829
Summary	0039435787	366,444.65	302.32	0.082501
Summary	0039435811	370,947.84	132.42	0.035698
Summary	0039436085	312,352.00	260.29	0.083332
Summary	0039436178	161,756.32	50.55	0.031251
Summary	0039436230	307,322.55	352.14	0.114583
Summary	0039436332	341,137.17	319.82	0.093751
Summary	0039436726	281,216.48	33.91	0.012058
Summary	0039437058	590,705.74	578.40	0.097917
Summary	0039437085	231,040.53	96.27	0.041668
Summary	0039437405	357,350.17	335.02	0.093751
Summary	0039437411	317,460.61	363.76	0.114584
Summary	0039437472	377,994.29	23.06	0.006101
Summary	0039438105	338,015.59	316.89	0.093750
Summary	0039438108	310,675.20	323.62	0.104167
Summary	0039438352	353,639.66	575.18	0.162646
Summary	0039438507	271,955.14	283.29	0.104168
Summary	0039438666	285,058.81	326.63	0.114583
Summary	0039438883	282,943.24	294.73	0.104166
Summary	0039438931	202,167.37	210.59	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439393	112,204.12	21.67	0.019313
Summary	0039439686	226,651.30	94.44	0.041668
Summary	0039439714	344,442.73	215.28	0.062501
Summary	0039439716	166,293.58	69.29	0.041667
Summary	0039439889	389,615.43	202.92	0.052082
Summary	0039439923	305,615.50	445.69	0.145834
Summary	0039439937	332,222.34	415.28	0.125001
Summary	0039440034	459,983.75	91.74	0.019944
Summary	0039440469	158,189.49	148.30	0.093748
Summary	0039442509	156,332.15	48.85	0.031248
Summary	0039442950	196,410.02	122.76	0.062502
Summary	0039443038	293,922.27	244.94	0.083335
Summary	0039443045	247,751.74	232.27	0.093751
Summary	0039443320	391,540.26	17.49	0.004467
Summary	0039443529	206,374.13	25.33	0.012274
Summary	0039443869	410,959.76	684.93	0.166666
Summary	0039443872	142,951.89	64.36	0.045022
Summary	0039444135	123,902.90	103.25	0.083331
Summary	0039444673	393,339.49	491.67	0.124999
Summary	0039444679	230,447.99	115.14	0.049964
Summary	0039444760	457,036.38	174.30	0.038137
Summary	0039445386	230,777.35	119.53	0.051795
Summary	0039445480	92,310.59	38.46	0.041664
Summary	0039445539	256,488.97	128.17	0.049971
Summary	0039445692	210,654.76	285.26	0.135416
Summary	0039446758	156,298.32	57.49	0.036782
Summary	0039447560	215,182.72	156.90	0.072915
Summary	0039447806	116,844.37	97.37	0.083333
Summary	0039448174	467,283.27	486.75	0.104166
Summary	0039448409	159,287.77	51.88	0.032570
Summary	0039448586	223,406.69	255.99	0.114585
Summary	0039448816	365,722.16	152.38	0.041666
Summary	0039449195	379,648.36	319.36	0.084120
Summary	0039449264	394,879.14	117.26	0.029695

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039449680	262,808.61	246.38	0.093749
Summary	0039450238	68,605.67	100.05	0.145833
Summary	0039450423	293,634.98	183.52	0.062499
Summary	0039450504	442,003.24	598.55	0.135418
Summary	0039450518	358,369.86	373.30	0.104166
Summary	0039450531	231,820.27	119.29	0.051458
Summary	0039450645	133,429.43	102.85	0.077082
Summary	0039450838	269,228.36	224.36	0.083334
Summary	0039450957	264,573.94	435.16	0.164476
Summary	0039450977	366,570.91	572.77	0.156251
Summary	0039451066	181,022.78	207.42	0.114582
Summary	0039451257	288,676.16	240.56	0.083332
Summary	0039451467	256,217.39	86.52	0.033768
Summary	0039451508	223,829.07	256.47	0.114583
Summary	0039452485	167,252.60	52.27	0.031252
Summary	0039452496	168,511.30	364.14	0.216092
Summary	0039452575	137,342.97	114.45	0.083332
Summary	0039452930	87,386.33	136.54	0.156249
Summary	0039453039	427,363.48	445.17	0.104167
Summary	0039453085	312,533.29	325.56	0.104168
Summary	0039453307	243,272.58	228.07	0.093751
Summary	0039453736	443,589.56	415.87	0.093751
Summary	0039454201	217,904.12	181.59	0.083335
Summary	0039454204	281,801.14	73.58	0.026111
Summary	0039454370	181,102.98	207.51	0.114581
Summary	0039454940	158,185.49	32.96	0.020836
Summary	0039455066	187,839.98	97.83	0.052082
Summary	0039455809	142,909.08	148.86	0.104164
Summary	0039456995	309,663.56	73.06	0.023593
Summary	0039457780	213,738.30	133.59	0.062502
Summary	0039457825	356,784.87	435.34	0.122018
Summary	0039458024	186,956.86	136.32	0.072915
Summary	0039458344	215,140.49	156.87	0.072915
Summary	0039459032	277,073.64	115.45	0.041668

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039459399	116,301.86	48.46	0.041667
Summary	0039459991	485,143.69	426.52	0.087916
Summary	0039460027	128,146.39	120.14	0.093752
Summary	0039460091	130,225.11	49.15	0.037742
Summary	0039460094	122,773.69	133.52	0.108753
Summary	0039460702	181,021.03	96.84	0.053497
Summary	0039460722	364,128.13	338.34	0.092918
Summary	0039460755	356,663.15	408.68	0.114584
Summary	0039460795	260,014.84	243.76	0.093748
Summary	0039460898	87,361.34	109.20	0.124998
Summary	0039461345	303,824.03	19.42	0.006392
Summary	0039461514	323,876.94	236.16	0.072917
Summary	0039462078	316,104.13	329.28	0.104168
Summary	0039462130	291,060.23	181.91	0.062499
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	609,337.23	888.62	0.145834
Summary	0039462997	310,062.71	226.09	0.072918
Summary	0039463115	224,991.92	209.05	0.092914
Summary	0039463250	290,671.20	76.58	0.026346
Summary	0039463441	492,334.41	354.89	0.072083
Summary	0039463465	76,928.01	72.12	0.093750
Summary	0039463537	280,997.98	175.62	0.062499
Summary	0039463797	300,156.20	45.13	0.015036
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	320,489.93	367.23	0.114584
Summary	0039464076	251,757.67	324.04	0.128711
Summary	0039464081	429,244.60	581.27	0.135417
Summary	0039464144	521,804.96	458.75	0.087916
Summary	0039464408	179,201.02	2.60	0.001451
Summary	0039464466	336,479.21	385.55	0.114584
Summary	0039465118	545,540.46	625.10	0.114584
Summary	0039465259	37,752.28	11.41	0.030223
Summary	0039466169	404,368.03	43.46	0.010748
Summary	0039466229	243,969.70	36.22	0.014846

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466352	233,592.74	316.32	0.135415
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	82,864.72	23.94	0.028890
Summary	0039466796	272,603.35	4.84	0.001775
Summary	0039466895	203,836.48	148.63	0.072916
Summary	0039467000	68,205.50	85.26	0.125005
Summary	0039467496	85,954.59	107.44	0.124996
Summary	0039468562	340,369.35	390.01	0.114584
Summary	0039468579	280,895.20	175.29	0.062404
Summary	0039468684	168,673.61	35.14	0.020833
Summary	0039468895	454,627.50	568.28	0.124999
Summary	0039469171	292,276.36	38.04	0.013015
Summary	0039469284	167,301.27	133.36	0.079712
Summary	0039469394	203,987.58	339.98	0.166667
Summary	0039470160	238,529.70	124.23	0.052082
Summary	0039470224	40,425.58	58.95	0.145824
Summary	0039470269	238,609.18	323.12	0.135418
Summary	0039470322	379,616.17	474.52	0.125000
Summary	0039470572	160,174.54	83.42	0.052081
Summary	0039470607	343,004.71	107.19	0.031250
Summary	0039471363	70,226.92	87.78	0.124995
Summary	0039471913	111,145.15	2.54	0.002285
Summary	0039472036	211,849.13	11.93	0.005631
Summary	0039472237	139,729.50	145.55	0.104166
Summary	0039472338	178,288.35	37.14	0.020831
Summary	0039472886	284,798.32	73.04	0.025646
Summary	0039473264	307,384.86	179.10	0.058266
Summary	0039473433	114,317.35	47.63	0.041665
Summary	0039473651	312,315.63	211.32	0.067662
Summary	0039473654	218,855.45	410.35	0.187498
Summary	0039473924	137,168.34	32.75	0.023876
Summary	0039474060	389,298.98	283.01	0.072697
Summary	0039474488	404,725.38	421.59	0.104167
Summary	0039474664	327,335.57	375.07	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039474760	289,317.15	67.66	0.023386
Summary	0039475372	180,504.28	31.05	0.017202
Summary	0039475552	220,169.11	204.57	0.092915
Summary	0039476236	252,241.86	236.48	0.093751
Summary	0039477120	230,468.23	192.06	0.083335
Summary	0039477289	211,290.15	198.08	0.093748
Summary	0039477629	240,678.40	150.42	0.062498
Summary	0039478499	371,573.57	39.66	0.010674
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	396,567.93	106.14	0.026765
Summary	0039479461	294,137.60	77.48	0.026341
Summary	0039479526	89,012.46	12.75	0.014324
Summary	0039479790	448,690.51	516.10	0.115024
Summary	0039480159	257,173.13	214.31	0.083333
Summary	0039480389	102,479.44	106.75	0.104167
Summary	0039480392	45,042.61	34.16	0.075839
Summary	0039480479	130,968.37	259.21	0.197918
Summary	0039480749	281,688.31	74.23	0.026352
Summary	0039480766	258,570.42	298.44	0.115419
Summary	0039480859	288,333.86	282.33	0.097918
Summary	0039481069	220,804.92	205.16	0.092915
Summary	0039481405	405,812.42	591.81	0.145833
Summary	0039481932	118,432.37	61.68	0.052080
Summary	0039481979	112,528.39	23.06	0.020493
Summary	0039482253	122,393.70	4.91	0.004012
Summary	0039482714	150,873.80	251.46	0.166669
Summary	0039482734	90,672.95	141.68	0.156254
Summary	0039483118	228,376.00	142.74	0.062502
Summary	0039483311	142,979.60	68.16	0.047671
Summary	0039483449	223,640.58	46.59	0.020833
Summary	0039484057	244,418.28	112.23	0.045917
Summary	0039484062	373,018.46	233.14	0.062501
Summary	0039484871	215,856.33	202.37	0.093752
Summary	0039486505	268,223.55	223.52	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039486591	103,336.65	22.31	0.021590
Summary	0039486597	275,492.97	172.18	0.062499
Summary	0039486640	177,764.27	277.76	0.156252
Summary	0039487146	308,411.88	160.63	0.052083
Summary	0039487291	321,987.73	503.11	0.156251
Summary	0039487313	169,365.08	88.21	0.052083
Summary	0039488528	264,028.17	330.04	0.125002
Summary	0039488666	210,706.92	87.79	0.041665
Summary	0039488892	206,418.17	193.52	0.093751
Summary	0039490080	408,915.79	478.60	0.117041
Summary	0039490173	304,691.00	124.37	0.040818
Summary	0039490289	139,804.90	203.88	0.145832
Summary	0039490983	177,443.29	184.84	0.104168
Summary	0039491164	193,584.93	141.16	0.072919
Summary	0039491221	252,287.00	57.47	0.022780
Summary	0039491349	211,545.66	17.55	0.008296
Summary	0039491457	259,310.81	162.07	0.062500
Summary	0039492009	336,493.01	280.41	0.083333
Summary	0039492202	205,081.45	170.90	0.083333
Summary	0039492626	168,980.93	45.17	0.026731
Summary	0039492868	381,568.16	437.21	0.114582
Summary	0039493088	415,518.25	432.83	0.104166
Summary	0039493210	314,042.90	359.84	0.114583
Summary	0039493360	103,523.30	11.08	0.010703
Summary	0039493420	330,272.35	206.42	0.062500
Summary	0039493511	114,127.64	118.88	0.104164
Summary	0039493566	65,576.41	40.99	0.062507
Summary	0039493567	162,493.34	304.68	0.187503
Summary	0039494222	206,295.05	150.42	0.072915
Summary	0039494227	265,507.08	248.91	0.093749
Summary	0039495304	500,325.84	416.94	0.083334
Summary	0039495376	403,609.85	100.87	0.024992
Summary	0039495802	324,292.41	92.05	0.028385
Summary	0039496277	490,062.27	106.05	0.021640

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039496344	297,989.83	341.45	0.114584
Summary	0039496357	413,148.53	318.47	0.077084
Summary	0039496424	272,671.19	130.95	0.048025
Summary	0039496847	113,618.32	47.34	0.041666
Summary	0039496915	213,151.01	155.42	0.072915
Summary	0039497036	240,218.82	69.79	0.029053
Summary	0039497179	100,014.15	114.60	0.114584
Summary	0039497243	405,559.77	495.08	0.122073
Summary	0039497293	155,107.12	20.07	0.012939
Summary	0039497384	327,802.10	4.86	0.001483
Summary	0039498394	186,480.71	213.68	0.114586
Summary	0039498494	141,918.57	221.75	0.156252
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	228,764.09	237.25	0.103709
Summary	0039498893	297,437.82	41.71	0.014023
Summary	0039498922	305,138.62	314.59	0.103097
Summary	0039499375	364,194.62	46.43	0.012749
Summary	0039499554	413,831.24	609.24	0.147219
Summary	0039500223	341,298.39	127.07	0.037231
Summary	0039500373	139,604.75	69.82	0.050013
Summary	0039500489	399,511.68	332.93	0.083334
Summary	0039500615	267,170.65	62.84	0.023521
Summary	0039500882	392,714.61	245.45	0.062501
Summary	0039501031	285,709.28	357.14	0.125001
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501235	381,970.97	119.37	0.031251
Summary	0039501465	60,343.06	45.51	0.075419
Summary	0039501770	337,960.43	367.53	0.108749
Summary	0039501779	309,820.39	59.89	0.019331
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502066	148,173.12	169.78	0.114582
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	297,473.53	61.77	0.020765
Summary	0039503134	191,850.04	18.59	0.009690

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039503330	232,982.57	339.77	0.145835
Summary	0039503440	230,393.42	144.00	0.062502
Summary	0039503657	269,209.27	168.26	0.062502
Summary	0039504058	467,047.75	437.86	0.093751
Summary	0039504135	275,667.33	315.87	0.114584
Summary	0039504654	138,802.11	57.83	0.041664
Summary	0039504900	269,658.43	43.90	0.016280
Summary	0039505016	184,842.31	401.24	0.217072
Summary	0039505048	168,490.74	140.41	0.083334
Summary	0039505353	323,267.18	235.72	0.072918
Summary	0039505585	381,011.49	317.51	0.083333
Summary	0039505680	289,485.72	271.39	0.093749
Summary	0039506011	273,489.79	256.40	0.093751
Summary	0039506152	178,537.08	130.18	0.072915
Summary	0039506417	257,065.85	160.67	0.062501
Summary	0039506483	404,797.74	84.33	0.020833
Summary	0039506739	346,312.20	61.28	0.017695
Summary	0039506746	230,662.04	156.95	0.068043
Summary	0039506874	62,013.95	51.68	0.083336
Summary	0039507186	88,731.52	24.45	0.027555
Summary	0039507262	139,167.75	130.47	0.093750
Summary	0039507275	383,061.24	355.93	0.092917
Summary	0039507512	302,674.56	535.99	0.177085
Summary	0039507551	229,677.64	191.40	0.083334
Summary	0039507735	276,449.15	57.59	0.020832
Summary	0039507818	233,680.17	97.37	0.041668
Summary	0039508339	261,473.54	70.09	0.026806
Summary	0039508926	237,572.32	198.64	0.083612
Summary	0039508983	388,150.69	363.89	0.093750
Summary	0039509514	409,359.92	213.21	0.052084
Summary	0039509881	160,811.55	100.51	0.062502
Summary	0039510738	294,528.48	245.44	0.083333
Summary	0039510884	315,024.76	164.08	0.052085
Summary	0039511188	274,859.87	57.26	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039511281	173,526.79	108.45	0.062498
Summary	0039511524	223,956.95	139.97	0.062499
Summary	0039511803	373,546.84	155.64	0.041665
Summary	0039511824	315,788.57	171.37	0.054267
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	384,953.32	200.50	0.052084
Summary	0039513475	370,290.53	231.43	0.062500
Summary	0039514171	309,913.93	375.26	0.121085
Summary	0039514223	349,808.83	145.75	0.041666
Summary	0039514522	207,652.34	38.11	0.018353
Summary	0039514749	310,685.04	97.09	0.031250
Summary	0039514784	124,202.01	90.56	0.072913
Summary	0039514914	296,879.94	52.60	0.017718
Summary	0039515806	131,006.02	36.82	0.028106
Summary	0039516221	145,413.38	24.70	0.016986
Summary	0039517121	365,557.25	418.87	0.114584
Summary	0039517245	372,311.99	232.69	0.062499
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	118,895.42	123.85	0.104167
Summary	0039518490	168,175.74	52.55	0.031247
Summary	0039518623	232,405.02	34.96	0.015043
Summary	0039518891	417,013.52	304.07	0.072916
Summary	0039519036	195,000.44	142.19	0.072918
Summary	0039519217	94,476.27	28.47	0.030135
Summary	0039519404	163,226.89	58.11	0.035601
Summary	0039519632	134,124.79	29.67	0.022121
Summary	0039519948	309,520.02	76.08	0.024580
Summary	0039519949	194,987.27	84.98	0.043582
Summary	0039519955	365,116.28	266.23	0.072916
Summary	0039520477	258,580.81	404.03	0.156249
Summary	0039521058	407,807.13	169.92	0.041667
Summary	0039521507	154,132.77	16.08	0.010433
Summary	0039521588	146,237.39	106.63	0.072916
Summary	0039521591	128,887.62	120.83	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039522742	192,672.49	160.56	0.083333
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	339,365.50	89.04	0.026237
Summary	0039523242	234,548.53	62.43	0.026617
Summary	0039523404	114,466.70	9.99	0.008727
Summary	0039523587	143,337.56	46.34	0.032329
Summary	0039523874	311,893.58	129.96	0.041668
Summary	0039524475	197,624.91	144.10	0.072916
Summary	0039524616	413,938.66	388.07	0.093751
Summary	0039524701	274,297.21	200.01	0.072917
Summary	0039524715	330,945.93	448.16	0.135418
Summary	0039525295	139,711.10	49.25	0.035251
Summary	0039525606	264,023.12	53.81	0.020381
Summary	0039525672	251,118.54	156.95	0.062500
Summary	0039525833	188,735.04	196.60	0.104167
Summary	0039526316	311,389.66	208.39	0.066923
Summary	0039526818	119,451.17	87.10	0.072917
Summary	0039526821	78,470.22	122.61	0.156250
Summary	0039527057	403,212.51	50.73	0.012581
Summary	0039527241	184,221.37	115.14	0.062501
Summary	0039527340	287,031.69	269.09	0.093749
Summary	0039527573	299,423.34	218.33	0.072917
Summary	0039528032	169,454.36	141.21	0.083332
Summary	0039528735	156,671.36	48.96	0.031250
Summary	0039529204	311,176.51	221.20	0.071085
Summary	0039529468	174,896.98	35.72	0.020423
Summary	0039529551	134,517.92	70.06	0.052082
Summary	0039529814	109,055.05	68.16	0.062501
Summary	0039530013	135,596.48	183.62	0.135416
Summary	0039530271	219,315.38	251.30	0.114584
Summary	0039530565	347,700.28	253.53	0.072916
Summary	0039530727	238,443.84	248.38	0.104167
Summary	0039530980	137,273.18	82.42	0.060041
Summary	0039531022	146,942.68	48.46	0.032979

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Modification Loss Detail

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Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533003	391,736.99	244.84	0.062501
Summary	0039533461	225,646.34	54.12	0.023984
Summary	0039534406	181,015.19	80.55	0.044499
Summary	0039534500	364,391.69	190.26	0.052213
Summary	0039535531	219,267.43	69.92	0.031888
Summary	0039535891	315,614.91	163.68	0.051861
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	329,688.99	206.06	0.062501
Summary	0039536952	455,264.43	521.66	0.114584
Summary	0039537086	142,682.05	19.38	0.013583
Summary	0039537326	438,883.80	288.36	0.065703
Summary	0039537702	236,521.32	63.51	0.026852
Summary	0039537744	180,686.29	18.82	0.010416
Summary	0039538720	212,849.49	221.72	0.104168
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	385,922.12	321.60	0.083333
Summary	0039539614	262,392.38	82.00	0.031251
Summary	0039540137	212,685.16	7.55	0.003550
Summary	0039540267	397,190.51	372.37	0.093751
Summary	0039541257	269,331.54	122.05	0.045316
Summary	0039541489	358,209.97	261.19	0.072915
Summary	0039541621	190,367.06	237.96	0.125001
Summary	0039541861	339,504.13	392.85	0.115713
Summary	0039542207	211,627.70	308.62	0.145832
Summary	0039542798	257,587.61	375.65	0.145834
Summary	0039543112	213,017.07	285.49	0.134022
Summary	0039544440	204,688.53	218.56	0.106777
Summary	0039544486	264,037.87	357.55	0.135416
Summary	0039544688	499,008.34	605.89	0.121419
Summary	0039544711	423,309.65	132.28	0.031249
Summary	0039545344	206,483.12	3.36	0.001627
Summary	0039545541	308,207.22	288.94	0.093749
Summary	0039546147	361,413.66	301.18	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039547289	403,474.65	252.17	0.062500
Summary	0039547406	234,328.41	31.61	0.013490
Summary	0039547496	373,051.16	582.89	0.156249
Summary	0039548288	592,644.74	555.60	0.093749
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,104.50	17.29	0.041064
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,143.18	79.82	0.029010
Summary	0039549385	268,121.88	167.58	0.062501
Summary	0039549997	169,951.88	42.50	0.025007
Summary	0039550275	252,292.62	262.80	0.104165
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	382,624.26	241.47	0.063109
Summary	0039551181	245,711.29	102.38	0.041667
Summary	0039551325	192,920.98	100.48	0.052084
Summary	0039551517	280,605.92	87.69	0.031250
Summary	0039551621	220,704.66	73.40	0.033257
Summary	0039551839	256,037.67	186.69	0.072915
Summary	0039551990	298,910.94	155.68	0.052082
Summary	0039552305	385,008.31	119.71	0.031093
Summary	0039552677	167,157.35	104.47	0.062498
Summary	0039553090	289,539.76	11.71	0.004044
Summary	0039553472	362,037.32	55.45	0.015316
Summary	0039553850	342,919.32	9.73	0.002837
Summary	0039553903	206,265.86	64.46	0.031251
Summary	0039554146	312,281.92	260.23	0.083332
Summary	0039554373	166,321.30	121.28	0.072919
Summary	0039554930	424,217.94	574.46	0.135416
Summary	0039555148	372,483.40	137.46	0.036904
Summary	0039555694	155,690.89	16.22	0.010418
Summary	0039556794	329,162.62	69.52	0.021120
Summary	0039556922	357,097.68	334.78	0.093750
Summary	0039557424	400,678.65	417.37	0.104166
Summary	0039558233	340,743.28	505.32	0.148299

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039558278	300,241.01	218.93	0.072918
Summary	0039558417	87,884.43	82.39	0.093748
Summary	0039558855	246,799.13	37.11	0.015037
Summary	0039559008	280,987.13	61.13	0.021755
Summary	0039559035	86,975.09	14.71	0.016913
Summary	0039559236	111,676.76	81.43	0.072916
Summary	0039559473	253,267.32	23.42	0.009247
Summary	0039560335	102,424.33	18.25	0.017818
Summary	0039560546	233,495.71	170.26	0.072918
Summary	0039560746	193,036.64	34.85	0.018054
Summary	0039560761	318,949.45	329.92	0.103440
Summary	0039560910	133,569.18	139.13	0.104163
Summary	0039560986	79,787.97	4.35	0.005452
Summary	0039561329	128,939.42	41.18	0.031937
Summary	0039562407	373,153.66	272.09	0.072916
Summary	0039562838	235,484.69	58.53	0.024855
Summary	0039563096	308,395.86	96.40	0.031259
Summary	0039563100	270,236.67	281.50	0.104168
Summary	0039563120	74,181.86	7.73	0.010420
Summary	0039563406	252,888.93	184.40	0.072917
Summary	0039563782	449,490.85	374.58	0.083334
Summary	0039564061	289,180.49	300.70	0.103984
Summary	0039564378	420,343.68	481.64	0.114582
Summary	0039565294	284,174.00	266.41	0.093749
Summary	0039565463	293,100.23	68.07	0.023224
Summary	0039565501	240,510.88	66.05	0.027462
Summary	0039565670	284,125.93	180.04	0.063366
Summary	0039565700	127,974.00	39.99	0.031249
Summary	0039566027	177,744.01	166.64	0.093753
Summary	0039566280	293,681.17	68.98	0.023488
Summary	0039566445	105,687.04	77.06	0.072913
Summary	0039566510	136,166.12	85.10	0.062497
Summary	0039566840	172,505.77	41.71	0.024179
Summary	0039567002	103,044.19	96.60	0.093746

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039567765	118,121.38	36.91	0.031248
Summary	0039568470	70,991.15	3.76	0.005296
Summary	0039569322	286,351.25	208.80	0.072917
Summary	0039569366	321,638.58	134.02	0.041668
Summary	0039569398	175,950.59	146.63	0.083336
Summary	0039569436	157,175.05	71.88	0.045732
Summary	0039569532	392,869.83	204.62	0.052083
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	136,888.47	43.37	0.031683
Summary	0039570735	149,462.99	77.85	0.052086
Summary	0039570786	142,311.61	133.42	0.093752
Summary	0039570878	391,374.89	407.68	0.104166
Summary	0039570933	289,488.12	331.71	0.114585
Summary	0039571024	450,129.50	52.86	0.011743
Summary	0039571451	419,565.72	360.23	0.085858
Summary	0039571453	337,698.14	243.42	0.072082
Summary	0039571540	217,319.60	158.46	0.072916
Summary	0039572130	178,317.39	9.46	0.005305
Summary	0039572182	280,393.86	175.25	0.062501
Summary	0039572279	318,918.39	199.32	0.062499
Summary	0039572702	242,837.66	151.77	0.062499
Summary	0039572777	207,074.43	52.43	0.025319
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,814.82	6.24	0.009202
Summary	0039574034	255,281.71	271.11	0.106200
Summary	0039574215	208,401.66	86.83	0.041665
Summary	0039574916	125,971.75	91.85	0.072913
Summary	0039575698	203,079.20	125.50	0.061799
Summary	0039576553	287,538.00	14.36	0.004994
Summary	0039576554	301,039.03	62.72	0.020835
Summary	0039577125	228,288.34	47.56	0.020833
Summary	0039577246	358,634.55	261.50	0.072915
Summary	0039577454	117,850.87	105.66	0.089656
Summary	0039577920	166,138.55	34.61	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039578057	199,297.07	229.77	0.115290
Summary	0039579043	124,949.28	137.78	0.110269
Summary	0039579419	274,023.56	182.41	0.066567
Summary	0039579442	216,412.30	67.63	0.031251
Summary	0039579573	293,372.40	275.04	0.093751
Summary	0039579661	226,889.80	94.54	0.041668
Summary	0039579691	428,874.96	81.68	0.019045
Summary	0039579708	255,752.06	15.21	0.005947
Summary	0039580050	325,372.90	169.47	0.052085
Summary	0039580068	368,028.33	461.98	0.125528
Summary	0039580387	161,855.97	118.02	0.072917
Summary	0039580689	453,292.58	714.14	0.157545
Summary	0039580744	424,522.73	107.22	0.025257
Summary	0039580970	336,087.52	245.06	0.072916
Summary	0039581730	311,645.49	162.32	0.052085
Summary	0039581811	352,089.05	77.89	0.022122
Summary	0039581910	226,173.03	188.48	0.083334
Summary	0039582067	440,908.12	423.21	0.095986
Summary	0039582358	128,175.25	21.78	0.016992
Summary	0039582440	105,377.57	87.81	0.083329
Summary	0039583702	558,802.32	357.54	0.063983
Summary	0039583845	414,677.40	428.33	0.103292
Summary	0039585044	288,275.51	570.55	0.197918
Summary	0039585814	127,763.24	146.40	0.114587
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	440,644.97	504.91	0.114584
Summary	0039587261	272,279.49	28.36	0.010416
Summary	0039587378	259,136.31	55.84	0.021549
Summary	0039588009	129,504.76	107.92	0.083333
Summary	0039588470	411,407.60	64.58	0.015697
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	244,158.78	50.87	0.020835
Summary	0039589041	287,719.54	149.85	0.052082
Summary	0039589137	254,682.48	186.73	0.073319

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039589287	638,733.26	598.81	0.093750
Summary	0039589333	416,917.72	150.17	0.036019
Summary	0039589367	174,672.84	63.16	0.036159
Summary	0039589729	169,158.37	121.93	0.072080
Summary	0039589777	119,079.65	36.91	0.030996
Summary	0039589866	414,479.72	561.27	0.135416
Summary	0039590258	333,253.87	381.85	0.114582
Summary	0039590654	306,950.93	319.74	0.104166
Summary	0039590888	212,868.71	155.22	0.072918
Summary	0039591467	262,809.71	109.50	0.041665
Summary	0039591824	179,508.94	74.23	0.041352
Summary	0039592152	214,759.69	167.50	0.077994
Summary	0039592291	181,865.82	84.92	0.046694
Summary	0039592313	211,718.74	220.54	0.104166
Summary	0039592995	215,366.31	89.74	0.041669
Summary	0039593032	247,722.59	154.83	0.062501
Summary	0039593231	166,437.06	107.44	0.064553
Summary	0039593576	177,124.10	129.15	0.072915
Summary	0039594280	344,697.68	287.25	0.083334
Summary	0039595333	210,949.39	142.63	0.067613
Summary	0039595354	191,042.14	0.32	0.000168
Summary	0039596293	314,014.59	457.94	0.145834
Summary	0039596795	397,536.97	64.90	0.016326
Summary	0039596842	206,345.34	85.98	0.041668
Summary	0039597352	409,002.87	298.23	0.072916
Summary	0039597426	207,208.89	194.26	0.093751
Summary	0039597814	197,978.65	108.73	0.054920
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	166,260.45	86.59	0.052081
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	487,699.08	508.02	0.104167
Summary	0039599333	304,680.26	380.85	0.125000
Summary	0039599401	343,585.09	53.93	0.015696
Summary	0039599455	426,418.51	310.93	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039599727	137,615.67	129.01	0.093747
Summary	0039599781	368,607.92	95.54	0.025919
Summary	0039599825	65,176.28	24.86	0.038143
Summary	0039600257	241,790.07	151.12	0.062500
Summary	0039600325	400,557.87	502.71	0.125502
Summary	0039600345	130,653.80	47.42	0.036294
Summary	0039600486	214,733.55	335.52	0.156249
Summary	0039601039	354,507.24	36.93	0.010417
Summary	0039601812	113,088.30	2.43	0.002149
Summary	0039602414	616,413.16	117.87	0.019122
Summary	0039602483	463,693.22	177.46	0.038271
Summary	0039602516	354,069.09	12.04	0.003400
Summary	0039602661	113,319.46	118.04	0.104166
Summary	0039602696	339,242.27	167.56	0.049392
Summary	0039602910	126,082.85	20.08	0.015926
Summary	0039603096	366,179.17	38.14	0.010416
Summary	0039603581	256,529.35	80.17	0.031252
Summary	0039603662	348,771.03	326.97	0.093749
Summary	0039603722	372,124.71	142.79	0.038372
Summary	0039604172	252,909.97	158.07	0.062501

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	662,810.58	168,018.13	25.349

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039469612	269,723.67	(37,045.72)	(13.735)
0039475466	41,382.81	(16,232.67)	(39.226)
0039493082	221,478.19	234,809.02	106.019
0039525713	130,225.91	(13,512.50)	(10.376)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,115,642.22	11,889.26	(105,318.29)	(9.440)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039473687	72,415.46	5,198.00	27,708.49	38.263
0039488449	152,560.84	(1,606.27)	2,700.93	1.770
0039496013	99,185.51	939.93	19,796.80	19.959
0039504215	390,336.67	(54.35)	756.65	0.194
0039553409	297,634.86	2,349.70	(162,065.46)	(54.451)
0039568019	103,508.88	5,062.25	5,784.30	5.588

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
274	48,737,359.74	480,202.29	0.985

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
0039469612	269,723.67	(37,045.72)	(13.735)
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Oct-2022
 19-Oct-2022 10:52:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,708.49	38.263
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(92,024.15)	(40.160)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	3,804.64	3.264
0039475466	41,382.81	(16,232.67)	(39.226)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	47,565.79	66.097
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493082	221,478.19	234,809.02	106.019
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	1,640.34	0.544
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
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

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	10,344.15	14.388
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039511800	236,683.38	40,020.39	16.909
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	(13,512.50)	(10.376)
0039525861	371,561.01	(2,657.63)	(0.715)

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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
0039525944	65,875.33	(7,207.77)	(10.942)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
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

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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
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
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(162,065.46)	(54.451)
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)

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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
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,784.30	5.588
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

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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
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039596146	401,018.48	(125,582.14)	(31.316)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

Distribution Date: 25-Oct-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	10	1,778,452.80	179,907.39	0.002 %	0	0.00	0.00	0.000 %	10	1,778,452.80	179,907.39	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	0039469612	280,000.00	3.875 %	GA	89.00	360	269,723.67	09/30/2022	(37,045.72)	(37,045.72)
Summary	0039473687	77,000.00	4.000 %	DE	90.00	360	72,415.46	08/31/2022	5,198.00	27,708.49
Summary	0039475466	47,000.00	3.590 %	MI	95.00	360	41,382.81	09/30/2022	(16,232.67)	(16,232.67)
Summary	0039488449	162,000.00	3.750 %	DE	95.00	360	152,560.84	05/31/2022	(1,606.27)	2,700.93
Summary	0039493082	240,000.00	4.250 %	OH	95.00	360	221,478.19	09/30/2022	234,809.02	234,809.02
Summary	0039496013	106,000.00	3.625 %	WI	97.00	360	99,185.51	08/31/2022	939.93	19,796.80
Summary	0039504215	404,000.00	4.250 %	CA	85.00	360	390,336.67	06/30/2022	(54.35)	756.65
Summary	0039525713	143,000.00	4.375 %	LA	87.00	360	130,225.91	09/30/2022	(13,512.50)	(13,512.50)
Summary	0039553409	314,000.00	3.750 %	NM	95.00	360	297,634.86	05/31/2022	2,349.70	(162,065.46)
Summary	0039568019	110,000.00	4.000 %	OH	85.00	360	103,508.88	03/31/2022	5,062.25	5,784.30

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02

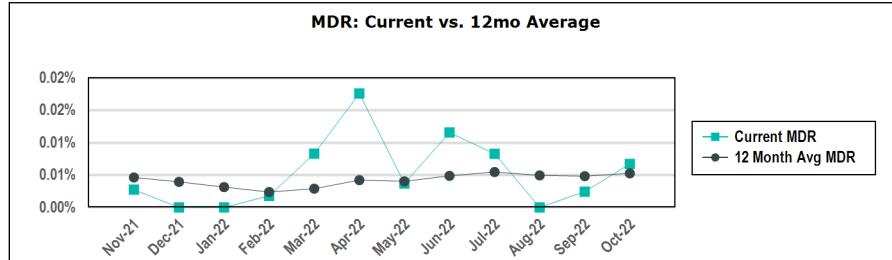
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Summary

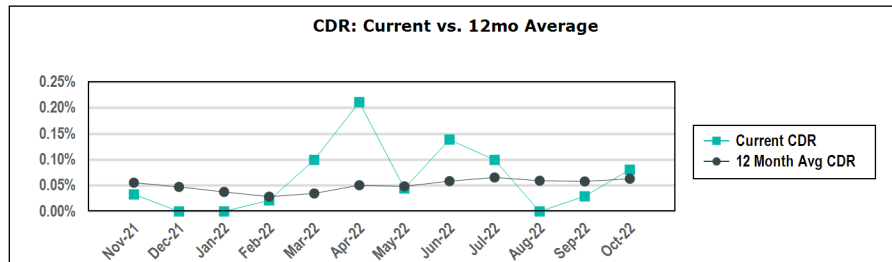
MDR

Current Month 0.007 %
3 Month Average 0.003 %
12 Month Average 0.005 %



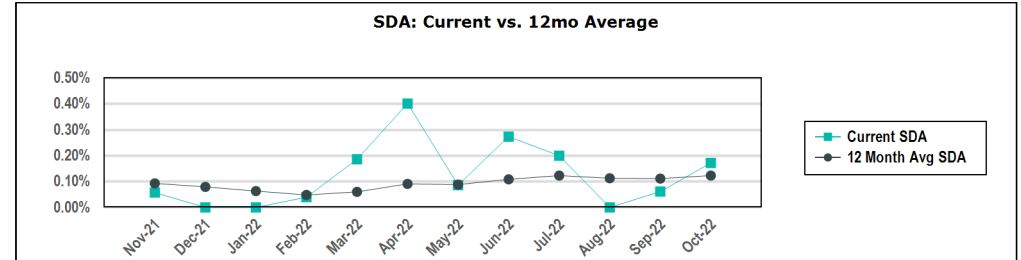
CDR

Current Month 0.081 %
3 Month Average 0.037 %
12 Month Average 0.063 %



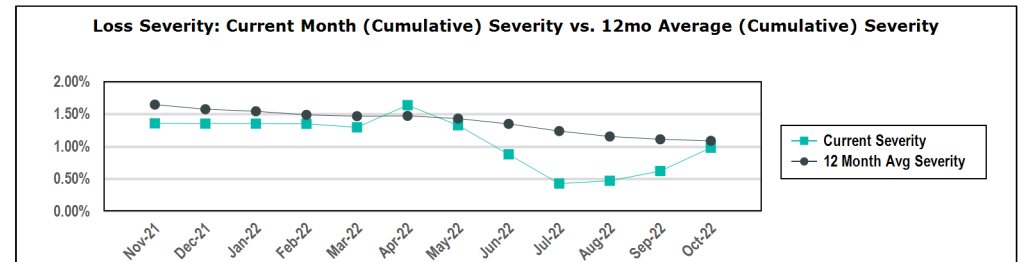
SDA

Current Month 0.172 %
3 Month Average 0.078 %
12 Month Average 0.123 %



Loss Severity

Current Month (Cumulative) 0.985 %
3 Month Average (Cumulative) 0.695 %
12 Month Average (Cumulative) 1.092 %



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

Series 2017-C02

Distribution Date: 25-Oct-2022
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Prepayment Rates

Summary

SMM

Current Month	1.087 %
3 Month Average	1.251 %
12 Month Average	2.165 %

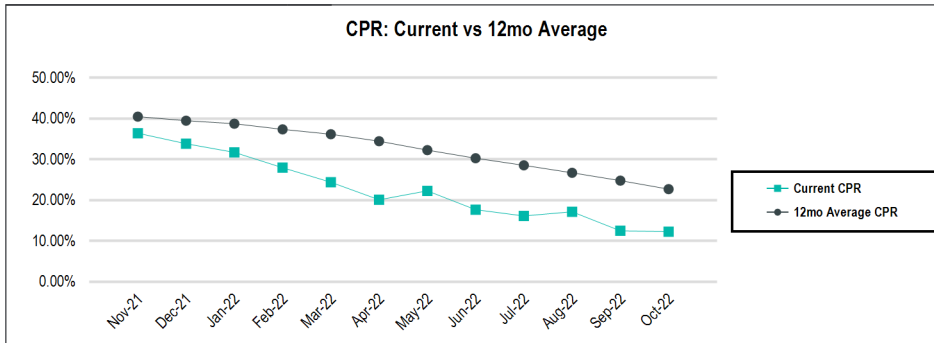
CPR

Current Month	12.289 %
3 Month Average	13.995 %
12 Month Average	22.724 %

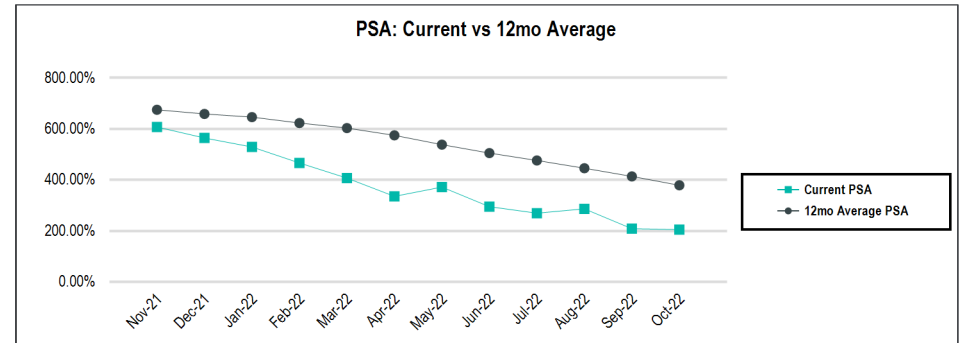
PSA

Current Month	204.823 %
3 Month Average	233.243 %
12 Month Average	378.727 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Oct-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
187	32,727,033.61

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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