

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
 06-Aug-2024 3:07:12 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		07/31/2024	0.00000 %	7,526,871,530.91	0.00	74,751,041.53	0.00	7,452,216,975.43	74,751,041.53	0.00
2M-1	30711XGK4	08/23/2024	6.61162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	08/23/2024	9.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	08/23/2024	9.11162 %	8,326,822.01	67,440.74	1,089,717.91	0.00	7,237,104.10	1,157,158.65	0.00
2M-BH		07/31/2024	0.00000 %	45,597,753.60	0.00	5,967,305.25	0.00	39,630,448.35	5,967,305.25	0.00
2M-2C	30711XGN8	08/23/2024	9.11162 %	40,136,523.85	325,074.45	0.00	0.00	40,136,523.85	325,074.45	0.00
2M-CH		07/31/2024	0.00000 %	219,788,499.15	0.00	0.00	0.00	219,788,499.15	0.00	0.00
2M-2	30711XGP3	08/23/2024	9.11162 %	48,463,345.86	392,515.19	1,089,717.91	0.00	47,373,627.95	1,482,233.10	0.00
2M-2H		07/31/2024	0.00000 %	265,386,246.62	0.00	5,967,305.25	0.00	259,418,941.37	5,967,305.25	0.00
2B-1	30711XGQ1	08/23/2024	10.96162 %	102,914,000.00	1,002,759.25	0.00	0.00	102,914,000.00	1,002,759.25	0.00
2B-1H		07/31/2024	0.00000 %	97,028,325.00	0.00	0.00	0.00	97,028,325.00	0.00	0.00
2B-2H		07/31/2024	0.00000 %	196,797,595.74	0.00	0.00	389,082.41	196,408,513.33	0.00	3,533,811.67
2A-I1	30711XGR9	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	08/23/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	08/23/2024	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	08/23/2024	1.30000 %	0.00	9,622.11	0.00	0.00	0.00	9,622.11	0.00
2B-I2	30711XHA5	08/23/2024	1.80000 %	0.00	13,322.92	0.00	0.00	0.00	13,322.92	0.00
2B-I3	30711XHB3	08/23/2024	2.30000 %	0.00	17,023.72	0.00	0.00	0.00	17,023.72	0.00
2B-I4	30711XHC1	08/23/2024	2.80000 %	0.00	20,724.53	0.00	0.00	0.00	20,724.53	0.00
2C-I1	30711XHH0	08/23/2024	1.30000 %	0.00	46,379.98	0.00	0.00	0.00	46,379.98	0.00
2C-I2	30711XHJ6	08/23/2024	1.80000 %	0.00	64,218.44	0.00	0.00	0.00	64,218.44	0.00
2C-I3	30711XHK3	08/23/2024	2.30000 %	0.00	82,056.89	0.00	0.00	0.00	82,056.89	0.00
2C-I4	30711XHL1	08/23/2024	2.80000 %	0.00	99,895.35	0.00	0.00	0.00	99,895.35	0.00
2E-A1	30711XGV0	08/23/2024	7.81162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	08/23/2024	7.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	08/23/2024	6.81162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	08/23/2024	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	08/23/2024	7.81162 %	8,326,822.01	57,818.64	1,089,717.91	0.00	7,237,104.10	1,147,536.55	0.00

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Distribution Date: 26-Aug-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	08/23/2024	7.31162 %	8,326,822.01	54,117.83	1,089,717.91	0.00	7,237,104.10	1,143,835.74	0.00
2E-B3	30711XHF4	08/23/2024	6.81162 %	8,326,822.01	50,417.02	1,089,717.91	0.00	7,237,104.10	1,140,134.93	0.00
2E-B4	30711XHG2	08/23/2024	6.31162 %	8,326,822.01	46,716.21	1,089,717.91	0.00	7,237,104.10	1,136,434.12	0.00
2E-C1	30711XHM9	08/23/2024	7.81162 %	40,136,523.85	278,694.46	0.00	0.00	40,136,523.85	278,694.46	0.00
2E-C2	30711XHN7	08/23/2024	7.31162 %	40,136,523.85	260,856.01	0.00	0.00	40,136,523.85	260,856.01	0.00
2E-C3	30711XHP2	08/23/2024	6.81162 %	40,136,523.85	243,017.55	0.00	0.00	40,136,523.85	243,017.55	0.00
2E-C4	30711XHQ0	08/23/2024	6.31162 %	40,136,523.85	225,179.10	0.00	0.00	40,136,523.85	225,179.10	0.00
2E-D1	30711XHR8	08/23/2024	7.81162 %	8,326,822.01	57,818.64	1,089,717.91	0.00	7,237,104.10	1,147,536.55	0.00
2E-D2	30711XHS6	08/23/2024	7.31162 %	8,326,822.01	54,117.83	1,089,717.91	0.00	7,237,104.10	1,143,835.74	0.00
2E-D3	30711XHT4	08/23/2024	6.81162 %	8,326,822.01	50,417.02	1,089,717.91	0.00	7,237,104.10	1,140,134.93	0.00
2E-D4	30711XHU1	08/23/2024	6.31162 %	8,326,822.01	46,716.21	1,089,717.91	0.00	7,237,104.10	1,136,434.12	0.00
2E-D5	30711XHV9	08/23/2024	9.11162 %	8,326,822.01	67,440.74	1,089,717.91	0.00	7,237,104.10	1,157,158.65	0.00
2E-F1	30711XHW7	08/23/2024	7.81162 %	48,463,345.86	336,513.10	1,089,717.91	0.00	47,373,627.95	1,426,231.01	0.00
2E-F2	30711XHX5	08/23/2024	7.31162 %	48,463,345.86	314,973.84	1,089,717.91	0.00	47,373,627.95	1,404,691.75	0.00
2E-F3	30711XHY3	08/23/2024	6.81162 %	48,463,345.86	293,434.57	1,089,717.91	0.00	47,373,627.95	1,383,152.48	0.00
2E-F4	30711XHZ0	08/23/2024	6.31162 %	48,463,345.86	271,895.31	1,089,717.91	0.00	47,373,627.95	1,361,613.22	0.00
2E-F5	30711XJA3	08/23/2024	9.11162 %	48,463,345.86	392,515.19	1,089,717.91	0.00	47,373,627.95	1,482,233.10	0.00
2X-1	30711XJB1	08/23/2024	1.30000 %	0.00	9,622.11	0.00	0.00	0.00	9,622.11	0.00
2X-2	30711XJC9	08/23/2024	1.80000 %	0.00	13,322.92	0.00	0.00	0.00	13,322.92	0.00
2X-3	30711XJD7	08/23/2024	2.30000 %	0.00	17,023.72	0.00	0.00	0.00	17,023.72	0.00
2X-4	30711XJE5	08/23/2024	2.80000 %	0.00	20,724.53	0.00	0.00	0.00	20,724.53	0.00
2Y-1	30711XJF2	08/23/2024	1.30000 %	0.00	56,002.09	0.00	0.00	0.00	56,002.09	0.00
2Y-2	30711XJG0	08/23/2024	1.80000 %	0.00	77,541.35	0.00	0.00	0.00	77,541.35	0.00
2Y-3	30711XJH8	08/23/2024	2.30000 %	0.00	99,080.62	0.00	0.00	0.00	99,080.62	0.00
2Y-4	30711XJJ4	08/23/2024	2.80000 %	0.00	120,619.88	0.00	0.00	0.00	120,619.88	0.00
Totals				9,029,114,865.53	5,657,630.06	104,121,138.59	389,082.41	8,924,701,130.58	109,778,768.65	3,533,811.67

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

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

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

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Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	7,526,871,530.91	18,009,022.13	56,742,019.40	0.00	0.00	74,751,041.53	7,452,216,975.43	0.19412413	74,751,041.53
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	219,788,498.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	43,224,036.29	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.16743240	1,089,717.91
2M-BH	236,695,218.71	45,597,753.60	1,437,643.28	4,529,661.97	0.00	0.00	5,967,305.25	39,630,448.35	0.16743240	5,967,305.25
2M-2C	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2M-CH	219,788,498.15	219,788,499.15	0.00	0.00	0.00	0.00	0.00	219,788,499.15	1.00000000	0.00
2M-2	123,497,084.00	48,463,345.86	262,534.86	827,183.05	0.00	0.00	1,089,717.91	47,373,627.95	0.38360119	1,089,717.91
2M-2H	676,272,216.00	265,386,246.62	1,437,643.28	4,529,661.97	0.00	0.00	5,967,305.25	259,418,941.37	0.38360136	5,967,305.25
2B-1	102,914,000.00	102,914,000.00	0.00	0.00	0.00	0.00	0.00	102,914,000.00	1.00000000	0.00
2B-1H	97,028,325.00	97,028,325.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00	1.00000000	0.00
2B-2H	199,942,325.00	196,797,595.74	0.00	0.00	0.00	389,082.41	389,082.41	196,408,513.33	0.98232584	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	40,136,523.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	43,224,036.29	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.16743240	1,089,717.91
2E-B2	43,224,036.29	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.16743240	1,089,717.91
2E-B3	43,224,036.29	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.16743240	1,089,717.91

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	43,224,036.29	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.16743240	1,089,717.91
2E-C1	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C2	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C3	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-C4	40,136,523.85	40,136,523.85	0.00	0.00	0.00	0.00	0.00	40,136,523.85	1.00000000	0.00
2E-D1	83,360,560.15	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.08681688	1,089,717.91
2E-D2	83,360,560.15	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.08681688	1,089,717.91
2E-D3	83,360,560.15	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.08681688	1,089,717.91
2E-D4	83,360,560.15	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.08681688	1,089,717.91
2E-D5	83,360,560.15	8,326,822.01	262,534.86	827,183.05	0.00	0.00	1,089,717.91	7,237,104.10	0.08681688	1,089,717.91
2E-F1	83,360,560.15	48,463,345.86	262,534.86	827,183.05	0.00	0.00	1,089,717.91	47,373,627.95	0.56829786	1,089,717.91
2E-F2	83,360,560.15	48,463,345.86	262,534.86	827,183.05	0.00	0.00	1,089,717.91	47,373,627.95	0.56829786	1,089,717.91
2E-F3	83,360,560.15	48,463,345.86	262,534.86	827,183.05	0.00	0.00	1,089,717.91	47,373,627.95	0.56829786	1,089,717.91
2E-F4	83,360,560.15	48,463,345.86	262,534.86	827,183.05	0.00	0.00	1,089,717.91	47,373,627.95	0.56829786	1,089,717.91
2E-F5	83,360,560.15	48,463,345.86	262,534.86	827,183.05	0.00	0.00	1,089,717.91	47,373,627.95	0.56829786	1,089,717.91
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,115,828,225.46	9,029,114,865.53	25,084,866.45	79,036,272.14	0.00	389,082.41	104,510,221.00	8,924,701,130.58	0.21190848	104,121,138.59

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
06-Aug-2024 3:07:12 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	196.06882085	0.46912023	1.47808300	0.00000000	0.00000000	1.94720323	194.12413100	0.19412413	1.94720323
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	192.64332359	6.07381639	19.13710798	0.00000000	0.00000000	25.21092437	167.43239922	0.16743240	25.21092437
2M-BH	236,695,218.71	192.64332355	6.07381631	19.13710803	0.00000000	0.00000000	25.21092434	167.43239921	0.16743240	25.21092434
2M-2C	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	219,788,498.15	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455	1.00000000	0.00000000
2M-2	123,497,084.00	392.42502163	2.12583853	6.69799661	0.00000000	0.00000000	8.82383514	383.60118649	0.38360119	8.82383514
2M-2H	676,272,216.00	392.42518078	2.12583520	6.69798620	0.00000000	0.00000000	8.82382140	383.60135938	0.38360136	8.82382140
2B-1	102,914,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	97,028,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	984.27181809	0.00000000	0.00000000	0.00000000	1.94597322	1.94597322	982.32584487	0.98232584	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	40,136,523.85	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	192.64332359	6.07381639	19.13710798	0.00000000	0.00000000	25.21092437	167.43239922	0.16743240	25.21092437
2E-B2	43,224,036.29	192.64332359	6.07381639	19.13710798	0.00000000	0.00000000	25.21092437	167.43239922	0.16743240	25.21092437
2E-B3	43,224,036.29	192.64332359	6.07381639	19.13710798	0.00000000	0.00000000	25.21092437	167.43239922	0.16743240	25.21092437

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
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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
2E-B4	43,224,036.29	192.64332359	6.07381639	19.13710798	0.00000000	0.00000000	25.21092437	167.43239922	0.16743240	25.21092437
2E-C1	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	40,136,523.85	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	83,360,560.15	99.88922813	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	86.81688423	0.08681688	13.07234390
2E-D2	83,360,560.15	99.88922813	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	86.81688423	0.08681688	13.07234390
2E-D3	83,360,560.15	99.88922813	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	86.81688423	0.08681688	13.07234390
2E-D4	83,360,560.15	99.88922813	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	86.81688423	0.08681688	13.07234390
2E-D5	83,360,560.15	99.88922813	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	86.81688423	0.08681688	13.07234390
2E-F1	83,360,560.15	581.37020400	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	568.29786010	0.56829786	13.07234390
2E-F2	83,360,560.15	581.37020400	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	568.29786010	0.56829786	13.07234390
2E-F3	83,360,560.15	581.37020400	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	568.29786010	0.56829786	13.07234390
2E-F4	83,360,560.15	581.37020400	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	568.29786010	0.56829786	13.07234390
2E-F5	83,360,560.15	581.37020400	3.14938935	9.92295455	0.00000000	0.00000000	13.07234390	568.29786010	0.56829786	13.07234390
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	7,526,871,530.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,452,216,975.43
2M-1	N/A	N/A	6.61162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	9.11162 %	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	07/25/24 - 08/25/24	32	9.11162 %	8,326,822.01	67,440.74	0.00	0.00	0.00	0.00	67,440.74	0.00	7,237,104.10
2M-BH	N/A	N/A	0.00000 %	45,597,753.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,630,448.35
2M-2C	07/25/24 - 08/25/24	32	9.11162 %	40,136,523.85	325,074.45	0.00	0.00	0.00	0.00	325,074.45	0.00	40,136,523.85
2M-CH	N/A	N/A	0.00000 %	219,788,499.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,788,499.15
2M-2	07/25/24 - 08/25/24	32	9.11162 %	48,463,345.86	392,515.19	0.00	0.00	0.00	0.00	392,515.19	0.00	47,373,627.95
2M-2H	N/A	N/A	0.00000 %	265,386,246.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	259,418,941.37
2B-1	07/25/24 - 08/25/24	32	10.96162 %	102,914,000.00	1,002,759.25	0.00	0.00	0.00	0.00	1,002,759.25	0.00	102,914,000.00
2B-1H	N/A	N/A	0.00000 %	97,028,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,028,325.00
2B-2H	N/A	N/A	0.00000 %	196,797,595.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	196,408,513.33
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	07/25/24 - 08/25/24	32	1.30000 %	8,326,822.01	9,622.11	0.00	0.00	0.00	0.00	9,622.11	0.00	7,237,104.10
2B-I2	07/25/24 - 08/25/24	32	1.80000 %	8,326,822.01	13,322.92	0.00	0.00	0.00	0.00	13,322.92	0.00	7,237,104.10
2B-I3	07/25/24 - 08/25/24	32	2.30000 %	8,326,822.01	17,023.72	0.00	0.00	0.00	0.00	17,023.72	0.00	7,237,104.10
2B-I4	07/25/24 - 08/25/24	32	2.80000 %	8,326,822.01	20,724.53	0.00	0.00	0.00	0.00	20,724.53	0.00	7,237,104.10
2C-I1	07/25/24 - 08/25/24	32	1.30000 %	40,136,523.85	46,379.98	0.00	0.00	0.00	0.00	46,379.98	0.00	40,136,523.85
2C-I2	07/25/24 - 08/25/24	32	1.80000 %	40,136,523.85	64,218.44	0.00	0.00	0.00	0.00	64,218.44	0.00	40,136,523.85
2C-I3	07/25/24 - 08/25/24	32	2.30000 %	40,136,523.85	82,056.89	0.00	0.00	0.00	0.00	82,056.89	0.00	40,136,523.85
2C-I4	07/25/24 - 08/25/24	32	2.80000 %	40,136,523.85	99,895.35	0.00	0.00	0.00	0.00	99,895.35	0.00	40,136,523.85
2E-A1	N/A	N/A	7.81162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	7.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.81162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/24 - 08/25/24	32	7.81162 %	8,326,822.01	57,818.64	0.00	0.00	0.00	0.00	57,818.64	0.00	7,237,104.10
2E-B2	07/25/24 - 08/25/24	32	7.31162 %	8,326,822.01	54,117.83	0.00	0.00	0.00	0.00	54,117.83	0.00	7,237,104.10

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
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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	07/25/24 - 08/25/24	32	6.81162 %	8,326,822.01	50,417.02	0.00	0.00	0.00	0.00	50,417.02	0.00	7,237,104.10
2E-B4	07/25/24 - 08/25/24	32	6.31162 %	8,326,822.01	46,716.21	0.00	0.00	0.00	0.00	46,716.21	0.00	7,237,104.10
2E-C1	07/25/24 - 08/25/24	32	7.81162 %	40,136,523.85	278,694.46	0.00	0.00	0.00	0.00	278,694.46	0.00	40,136,523.85
2E-C2	07/25/24 - 08/25/24	32	7.31162 %	40,136,523.85	260,856.01	0.00	0.00	0.00	0.00	260,856.01	0.00	40,136,523.85
2E-C3	07/25/24 - 08/25/24	32	6.81162 %	40,136,523.85	243,017.55	0.00	0.00	0.00	0.00	243,017.55	0.00	40,136,523.85
2E-C4	07/25/24 - 08/25/24	32	6.31162 %	40,136,523.85	225,179.10	0.00	0.00	0.00	0.00	225,179.10	0.00	40,136,523.85
2E-D1	07/25/24 - 08/25/24	32	7.81162 %	8,326,822.01	57,818.64	0.00	0.00	0.00	0.00	57,818.64	0.00	7,237,104.10
2E-D2	07/25/24 - 08/25/24	32	7.31162 %	8,326,822.01	54,117.83	0.00	0.00	0.00	0.00	54,117.83	0.00	7,237,104.10
2E-D3	07/25/24 - 08/25/24	32	6.81162 %	8,326,822.01	50,417.02	0.00	0.00	0.00	0.00	50,417.02	0.00	7,237,104.10
2E-D4	07/25/24 - 08/25/24	32	6.31162 %	8,326,822.01	46,716.21	0.00	0.00	0.00	0.00	46,716.21	0.00	7,237,104.10
2E-D5	07/25/24 - 08/25/24	32	9.11162 %	8,326,822.01	67,440.74	0.00	0.00	0.00	0.00	67,440.74	0.00	7,237,104.10
2E-F1	07/25/24 - 08/25/24	32	7.81162 %	48,463,345.86	336,513.10	0.00	0.00	0.00	0.00	336,513.10	0.00	47,373,627.95
2E-F2	07/25/24 - 08/25/24	32	7.31162 %	48,463,345.86	314,973.84	0.00	0.00	0.00	0.00	314,973.84	0.00	47,373,627.95
2E-F3	07/25/24 - 08/25/24	32	6.81162 %	48,463,345.86	293,434.57	0.00	0.00	0.00	0.00	293,434.57	0.00	47,373,627.95
2E-F4	07/25/24 - 08/25/24	32	6.31162 %	48,463,345.86	271,895.31	0.00	0.00	0.00	0.00	271,895.31	0.00	47,373,627.95
2E-F5	07/25/24 - 08/25/24	32	9.11162 %	48,463,345.86	392,515.19	0.00	0.00	0.00	0.00	392,515.19	0.00	47,373,627.95
2X-1	07/25/24 - 08/25/24	32	1.30000 %	8,326,822.01	9,622.11	0.00	0.00	0.00	0.00	9,622.11	0.00	7,237,104.10
2X-2	07/25/24 - 08/25/24	32	1.80000 %	8,326,822.01	13,322.92	0.00	0.00	0.00	0.00	13,322.92	0.00	7,237,104.10
2X-3	07/25/24 - 08/25/24	32	2.30000 %	8,326,822.01	17,023.72	0.00	0.00	0.00	0.00	17,023.72	0.00	7,237,104.10
2X-4	07/25/24 - 08/25/24	32	2.80000 %	8,326,822.01	20,724.53	0.00	0.00	0.00	0.00	20,724.53	0.00	7,237,104.10
2Y-1	07/25/24 - 08/25/24	32	1.30000 %	48,463,345.86	56,002.09	0.00	0.00	0.00	0.00	56,002.09	0.00	47,373,627.96
2Y-2	07/25/24 - 08/25/24	32	1.80000 %	48,463,345.86	77,541.35	0.00	0.00	0.00	0.00	77,541.35	0.00	47,373,627.96
2Y-3	07/25/24 - 08/25/24	32	2.30000 %	48,463,345.86	99,080.62	0.00	0.00	0.00	0.00	99,080.62	0.00	47,373,627.96
2Y-4	07/25/24 - 08/25/24	32	2.80000 %	48,463,345.86	120,619.88	0.00	0.00	0.00	0.00	120,619.88	0.00	47,373,627.96
Totals					5,657,630.06	0.00	0.00	0.00	0.00	5,657,630.06	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
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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
2A-H	38,388,926,390.00	0.00000 %	196.06882085	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	194.12413100
2M-1	379,890,000.00	6.61162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	40,136,523.85	9.11162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	219,788,498.15	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	43,224,036.29	9.11162 %	192.64332359	1.56026012	0.00000000	0.00000000	0.00000000	0.00000000	1.56026012	0.00000000	167.43239922
2M-BH	236,695,218.71	0.00000 %	192.64332355	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	167.43239921
2M-2C	40,136,523.85	9.11162 %	1000.00000000	8.09921784	0.00000000	0.00000000	0.00000000	0.00000000	8.09921784	0.00000000	1000.00000000
2M-CH	219,788,498.15	0.00000 %	1000.00000455	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000455
2M-2	123,497,084.00	9.11162 %	392.42502163	3.17833569	0.00000000	0.00000000	0.00000000	0.00000000	3.17833569	0.00000000	383.60118649
2M-2H	676,272,216.00	0.00000 %	392.42518078	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	383.60135938
2B-1	102,914,000.00	10.96162 %	1000.00000000	9.74366218	0.00000000	0.00000000	0.00000000	0.00000000	9.74366218	0.00000000	1000.00000000
2B-1H	97,028,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	984.27181809	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.32584487
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 %	192.64332359	0.22261017	0.00000000	0.00000000	0.00000000	0.00000000	0.22261017	0.00000000	167.43239922
2B-I2	0.00	1.80000 %	192.64332359	0.30822943	0.00000000	0.00000000	0.00000000	0.00000000	0.30822943	0.00000000	167.43239922
2B-I3	0.00	2.30000 %	192.64332359	0.39384846	0.00000000	0.00000000	0.00000000	0.00000000	0.39384846	0.00000000	167.43239922
2B-I4	0.00	2.80000 %	192.64332359	0.47946772	0.00000000	0.00000000	0.00000000	0.00000000	0.47946772	0.00000000	167.43239922
2C-I1	0.00	1.30000 %	1000.00000000	1.15555548	0.00000000	0.00000000	0.00000000	0.00000000	1.15555548	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444436	0.00000000	0.00000000	0.00000000	0.00000000	2.04444436	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888893	0.00000000	0.00000000	0.00000000	0.00000000	2.48888893	0.00000000	1000.00000000
2E-A1	40,136,523.85	7.81162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	40,136,523.85	7.31162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	40,136,523.85	6.81162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	40,136,523.85	6.31162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	43,224,036.29	7.81162 %	192.64332359	1.33765018	0.00000000	0.00000000	0.00000000	0.00000000	1.33765018	0.00000000	167.43239922
2E-B2	43,224,036.29	7.31162 %	192.64332359	1.25203092	0.00000000	0.00000000	0.00000000	0.00000000	1.25203092	0.00000000	167.43239922
2E-B3	43,224,036.29	6.81162 %	192.64332359	1.16641166	0.00000000	0.00000000	0.00000000	0.00000000	1.16641166	0.00000000	167.43239922
2E-B4	43,224,036.29	6.31162 %	192.64332359	1.08079240	0.00000000	0.00000000	0.00000000	0.00000000	1.08079240	0.00000000	167.43239922
2E-C1	40,136,523.85	7.81162 %	1000.00000000	6.94366211	0.00000000	0.00000000	0.00000000	0.00000000	6.94366211	0.00000000	1000.00000000
2E-C2	40,136,523.85	7.31162 %	1000.00000000	6.49921779	0.00000000	0.00000000	0.00000000	0.00000000	6.49921779	0.00000000	1000.00000000
2E-C3	40,136,523.85	6.81162 %	1000.00000000	6.05477323	0.00000000	0.00000000	0.00000000	0.00000000	6.05477323	0.00000000	1000.00000000
2E-C4	40,136,523.85	6.31162 %	1000.00000000	5.61032891	0.00000000	0.00000000	0.00000000	0.00000000	5.61032891	0.00000000	1000.00000000
2E-D1	83,360,560.15	7.81162 %	99.88922813	0.69359707	0.00000000	0.00000000	0.00000000	0.00000000	0.69359707	0.00000000	86.81688423
2E-D2	83,360,560.15	7.31162 %	99.88922813	0.64920185	0.00000000	0.00000000	0.00000000	0.00000000	0.64920185	0.00000000	86.81688423
2E-D3	83,360,560.15	6.81162 %	99.88922813	0.60480664	0.00000000	0.00000000	0.00000000	0.00000000	0.60480664	0.00000000	86.81688423
2E-D4	83,360,560.15	6.31162 %	99.88922813	0.56041142	0.00000000	0.00000000	0.00000000	0.00000000	0.56041142	0.00000000	86.81688423
2E-D5	83,360,560.15	9.11162 %	99.88922813	0.80902455	0.00000000	0.00000000	0.00000000	0.00000000	0.80902455	0.00000000	86.81688423
2E-F1	83,360,560.15	7.81162 %	581.37020400	4.03683828	0.00000000	0.00000000	0.00000000	0.00000000	4.03683828	0.00000000	568.29786010
2E-F2	83,360,560.15	7.31162 %	581.37020400	3.77845158	0.00000000	0.00000000	0.00000000	0.00000000	3.77845158	0.00000000	568.29786010
2E-F3	83,360,560.15	6.81162 %	581.37020400	3.52006476	0.00000000	0.00000000	0.00000000	0.00000000	3.52006476	0.00000000	568.29786010
2E-F4	83,360,560.15	6.31162 %	581.37020400	3.26167806	0.00000000	0.00000000	0.00000000	0.00000000	3.26167806	0.00000000	568.29786010
2E-F5	83,360,560.15	9.11162 %	581.37020400	4.70864386	0.00000000	0.00000000	0.00000000	0.00000000	4.70864386	0.00000000	568.29786010
2X-1	0.00	1.30000 %	99.88922813	0.11542761	0.00000000	0.00000000	0.00000000	0.00000000	0.11542761	0.00000000	86.81688423
2X-2	0.00	1.80000 %	99.88922813	0.15982282	0.00000000	0.00000000	0.00000000	0.00000000	0.15982282	0.00000000	86.81688423
2X-3	0.00	2.30000 %	99.88922813	0.20421792	0.00000000	0.00000000	0.00000000	0.00000000	0.20421792	0.00000000	86.81688423
2X-4	0.00	2.80000 %	99.88922813	0.24861313	0.00000000	0.00000000	0.00000000	0.00000000	0.24861313	0.00000000	86.81688423
2Y-1	0.00	1.30000 %	581.37020400	0.67180559	0.00000000	0.00000000	0.00000000	0.00000000	0.67180559	0.00000000	568.29786022
2Y-2	0.00	1.80000 %	581.37020400	0.93019229	0.00000000	0.00000000	0.00000000	0.00000000	0.93019229	0.00000000	568.29786022
2Y-3	0.00	2.30000 %	581.37020400	1.18857911	0.00000000	0.00000000	0.00000000	0.00000000	1.18857911	0.00000000	568.29786022
2Y-4	0.00	2.80000 %	581.37020400	1.44696580	0.00000000	0.00000000	0.00000000	0.00000000	1.44696580	0.00000000	568.29786022

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,893,241.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(389,082.41)
Total Deposits	2,504,159.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,484,992.35
Total Withdrawals (Pool Distribution Amount)	2,504,159.01
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	82,100,661.04
Total Principal Reduction Cumulative	31,833,104,600.63
Scheduled Principal Current	19,709,200.26
Scheduled Principal Cumulative	3,582,424,563.12
Unscheduled Principal Current	62,002,378.37
Unscheduled Principal Cumulative	28,247,146,225.04
Senior Reduction Amount	74,654,555.48
Subordinate Reduction Amount	7,057,023.15
Calculated Tranche Write-down Amount	389,082.41
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	93,751.46
Recovery Principal on Previously Liquidated Loan Current	96,486.05
Recovery Principal on Previously Liquidated Loan Cumulative	288,643.15
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	48452
Period Reference Pool Removal Loan Count	331
Period Ending Loan Count	48121
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	8,155,360,389.14
Period PIF Loan Count Current	328
PIF Loan Count Cumulative	121985
Period PIF Loan UPB Current	58,458,541.91
PIF Loan UPB Cumulative	27,444,509,659.39
Period Partial Prepayment Amount	3,808,458.40
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	191
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	33,596,475.82
Credit Event Amount Current	292,596.36
Credit Event Amount Cumulative	68,361,644.78
Total Active Modified Loan Count	1208
Total Active Modified Loan UPB	278,206,460.06
Adjusted SOFR	5.461620%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.373683%
Subordinate Percentage	8.626317%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.630000 %	8.620000 %
2M-1	0.00	0.00	3.000000 %	8.630000 %	8.620000 %
2M-1H	0.00	0.00	3.000000 %	8.630000 %	8.620000 %
2M-2A	0.00	0.00	2.350000 %	8.630000 %	8.620000 %
2M-2B	0.00	0.00	1.650000 %	7.970000 %	8.050000 %
2M-2C	0.00	0.00	1.000000 %	4.820000 %	4.860000 %
2M-2	0.00	0.00	1.000000 %	4.820000 %	4.860000 %
2M-2H	0.00	0.00	1.000000 %	4.820000 %	4.860000 %
2B-1	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
2B-1H	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
2B-2H	389,082.41	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	702	128,134,871.57	1.458823 %	1.571174 %
60 Days	185	35,153,751.16	0.384448 %	0.431051 %
90 Days	55	10,198,507.60	0.114295 %	0.125053 %
120 Days	33	5,891,770.02	0.068577 %	0.072244 %
150 Days	35	6,116,056.71	0.072733 %	0.074994 %
180+ Days	209	46,558,820.03	0.434322 %	0.570898 %
Totals	1219	232,053,777.09	2.533198 %	2.845414 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	506	127,328,352.77	93,751.46	0.073630

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	283,746.42	413.80	0.145834
Summary	0039434459	269,596.46	429.96	0.159483
Summary	0039434607	441,557.38	459.96	0.104168
Summary	0039434774	298,496.07	155.47	0.052084
Summary	0039435537	160,849.64	79.74	0.049574
Summary	0039435747	75,809.70	110.56	0.145839
Summary	0039435787	357,138.60	294.64	0.082500
Summary	0039436085	313,447.22	261.21	0.083335
Summary	0039436178	153,468.23	47.96	0.031251
Summary	0039436230	298,807.32	342.38	0.114582
Summary	0039436332	332,109.46	311.35	0.093749
Summary	0039436726	273,505.22	33.91	0.012398
Summary	0039437058	575,511.17	563.52	0.097916
Summary	0039437085	225,775.37	94.07	0.041665
Summary	0039438105	329,381.84	308.80	0.093751
Summary	0039438108	302,541.39	315.15	0.104168
Summary	0039438883	279,589.67	291.24	0.104167
Summary	0039439393	108,652.66	21.67	0.019944
Summary	0039439686	220,984.01	92.08	0.041668
Summary	0039439716	157,516.47	65.63	0.041665
Summary	0039442971	369,185.42	153.83	0.041667
Summary	0039443320	386,079.97	17.49	0.004530
Summary	0039443529	201,641.26	24.84	0.012319
Summary	0039443869	400,482.25	667.47	0.166667
Summary	0039443872	140,151.94	63.78	0.045508

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039444135	120,810.00	100.67	0.083329
Summary	0039444673	383,679.66	479.60	0.125000
Summary	0039444679	226,579.46	114.73	0.050636
Summary	0039445386	225,174.14	116.66	0.051809
Summary	0039445480	90,390.07	37.66	0.041664
Summary	0039445539	250,419.29	125.65	0.050176
Summary	0039445692	204,539.87	276.98	0.135416
Summary	0039446587	167,190.03	191.57	0.114582
Summary	0039446758	151,820.36	57.03	0.037564
Summary	0039447560	208,921.24	152.34	0.072917
Summary	0039447806	113,999.16	95.00	0.083334
Summary	0039448174	453,930.94	472.84	0.104166
Summary	0039448409	62,831.26	51.88	0.082570
Summary	0039448816	357,366.52	148.90	0.041666
Summary	0039449195	370,508.94	313.65	0.084654
Summary	0039449264	386,459.94	117.26	0.030342
Summary	0039449644	151,350.60	136.05	0.089891
Summary	0039449680	256,036.42	240.03	0.093748
Summary	0039450238	66,955.91	97.64	0.145827
Summary	0039450504	455,701.84	830.46	0.182238
Summary	0039450518	349,751.58	364.32	0.104165
Summary	0039450531	223,674.94	116.74	0.052192
Summary	0039450645	130,244.12	100.40	0.077086
Summary	0039450977	357,650.19	558.83	0.156250
Summary	0039452485	160,433.79	50.14	0.031253
Summary	0039452930	85,105.80	132.98	0.156253
Summary	0039453085	303,972.12	316.64	0.104167
Summary	0039453307	237,006.79	222.19	0.093748
Summary	0039454071	210,198.23	65.69	0.031251
Summary	0039454201	230,218.36	351.82	0.152820
Summary	0039454204	275,851.50	73.58	0.026674
Summary	0039454370	176,477.30	202.21	0.114581
Summary	0039454940	155,178.25	32.33	0.020834
Summary	0039455066	183,182.47	95.41	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455481	173,359.84	108.72	0.062713
Summary	0039456995	301,584.70	73.06	0.024225
Summary	0039459399	113,781.82	47.41	0.041667
Summary	0039459991	473,561.64	416.34	0.087917
Summary	0039460027	125,048.06	117.23	0.093748
Summary	0039460091	127,698.40	48.89	0.038286
Summary	0039460094	119,615.52	130.08	0.108748
Summary	0039460702	196,210.17	167.86	0.085551
Summary	0039460722	356,181.07	330.95	0.092916
Summary	0039460755	346,205.83	396.69	0.114582
Summary	0039460795	254,580.34	238.67	0.093750
Summary	0039460898	84,252.07	105.32	0.125006
Summary	0039461238	110,918.87	90.60	0.081681
Summary	0039461514	315,545.90	230.09	0.072918
Summary	0039461954	172,802.74	197.15	0.114090
Summary	0039462078	307,972.94	320.81	0.104168
Summary	0039462130	279,747.72	174.84	0.062499
Summary	0039462567	429,276.35	364.47	0.084903
Summary	0039462775	595,172.55	867.96	0.145833
Summary	0039462997	302,115.06	220.29	0.072916
Summary	0039463250	283,940.14	76.58	0.026970
Summary	0039463441	480,710.35	346.51	0.072083
Summary	0039463465	74,825.48	70.15	0.093751
Summary	0039463507	344,847.90	179.61	0.052084
Summary	0039463980	311,693.72	357.15	0.114584
Summary	0039464076	246,381.97	319.05	0.129494
Summary	0039464144	508,179.65	446.77	0.087916
Summary	0039464189	301,309.12	58.45	0.019399
Summary	0039464408	172,733.63	2.60	0.001505
Summary	0039464466	327,824.02	375.63	0.114583
Summary	0039465118	531,458.02	608.96	0.114583
Summary	0039465259	36,941.05	11.41	0.030887
Summary	0039466169	400,255.69	43.46	0.010858
Summary	0039466229	251,266.87	218.21	0.086844

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Distribution Date: 26-Aug-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466352	227,499.69	308.07	0.135416
Summary	0039466433	80,962.25	23.82	0.029421
Summary	0039466796	261,050.20	4.84	0.001854
Summary	0039466895	199,356.38	145.36	0.072915
Summary	0039467000	68,096.74	85.12	0.124999
Summary	0039467496	83,902.52	104.88	0.125002
Summary	0039468562	329,928.25	378.04	0.114582
Summary	0039468684	180,522.88	37.61	0.020834
Summary	0039468895	454,506.68	568.13	0.124999
Summary	0039469171	284,727.99	38.04	0.013360
Summary	0039469284	164,194.37	132.71	0.080825
Summary	0039469394	198,848.75	331.41	0.166664
Summary	0039470160	232,514.11	121.10	0.052083
Summary	0039470274	428,533.81	243.23	0.056759
Summary	0039470322	370,371.82	462.96	0.124999
Summary	0039470607	336,162.14	105.05	0.031250
Summary	0039471363	68,435.28	85.54	0.124994
Summary	0039471507	144,319.19	136.25	0.094409
Summary	0039471913	108,999.85	2.54	0.002330
Summary	0039472036	180,248.93	11.93	0.006619
Summary	0039472237	132,106.85	137.61	0.104166
Summary	0039472338	173,221.17	36.09	0.020835
Summary	0039472886	279,323.43	73.04	0.026149
Summary	0039473654	213,265.43	399.87	0.187499
Summary	0039473924	135,093.16	32.75	0.024243
Summary	0039474304	197,842.32	199.51	0.100843
Summary	0039474488	394,233.74	410.66	0.104167
Summary	0039474664	318,958.19	365.47	0.114582
Summary	0039474760	283,122.83	67.66	0.023898
Summary	0039475157	300,633.94	31.32	0.010418
Summary	0039475372	176,759.98	30.66	0.017346
Summary	0039475552	214,525.78	199.33	0.092917
Summary	0039476236	245,799.14	230.44	0.093751
Summary	0039477120	224,595.10	187.16	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039478499	364,089.29	39.66	0.010893
Summary	0039478643	388,297.68	106.14	0.027335
Summary	0039479461	288,268.77	77.48	0.026878
Summary	0039479526	86,759.24	12.75	0.014696
Summary	0039479770	273,591.14	57.00	0.020834
Summary	0039479790	439,501.51	508.52	0.115704
Summary	0039480159	250,581.15	208.82	0.083334
Summary	0039480392	44,015.79	33.73	0.076632
Summary	0039480397	297,875.28	176.17	0.059142
Summary	0039480479	127,131.24	251.61	0.197914
Summary	0039480766	253,105.58	293.64	0.116015
Summary	0039480859	280,741.90	274.89	0.097916
Summary	0039481069	215,408.94	200.15	0.092916
Summary	0039481932	115,791.59	60.31	0.052085
Summary	0039481979	115,538.05	89.54	0.077498
Summary	0039482253	116,520.54	4.91	0.004214
Summary	0039482714	147,402.22	245.67	0.166666
Summary	0039482734	88,290.41	137.95	0.156246
Summary	0039483118	231,116.27	242.72	0.105021
Summary	0039483311	139,772.58	66.95	0.047899
Summary	0039483738	174,559.70	109.10	0.062500
Summary	0039484057	239,562.54	111.22	0.046426
Summary	0039484871	210,665.41	197.50	0.093751
Summary	0039486505	261,466.33	217.89	0.083334
Summary	0039486591	101,120.46	22.31	0.022063
Summary	0039486597	268,337.30	167.71	0.062500
Summary	0039486640	173,163.20	270.57	0.156251
Summary	0039487146	300,945.27	156.74	0.052083
Summary	0039487291	313,808.93	490.33	0.156251
Summary	0039487319	238,082.93	225.30	0.094631
Summary	0039488169	197,312.94	4.55	0.002306
Summary	0039488528	257,575.95	321.97	0.125000
Summary	0039488666	205,658.21	85.69	0.041666
Summary	0039488892	203,077.66	190.39	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039488984	266,514.95	19.99	0.007501
Summary	0039490080	398,182.48	466.30	0.117107
Summary	0039490173	299,388.70	123.82	0.041358
Summary	0039490289	136,208.67	198.64	0.145835
Summary	0039491164	189,347.49	138.07	0.072919
Summary	0039491166	88,034.43	64.19	0.072915
Summary	0039491221	247,585.26	56.49	0.022816
Summary	0039492626	165,234.49	45.17	0.027337
Summary	0039493088	411,243.88	428.38	0.104167
Summary	0039493360	102,016.94	11.08	0.010861
Summary	0039493511	111,403.01	116.04	0.104162
Summary	0039493566	64,421.66	40.26	0.062495
Summary	0039493567	158,259.12	296.74	0.187503
Summary	0039495376	394,094.49	100.87	0.025595
Summary	0039495802	313,008.92	89.70	0.028657
Summary	0039496277	479,264.20	106.05	0.022128
Summary	0039496344	296,635.59	339.89	0.114582
Summary	0039496357	410,948.14	316.77	0.077083
Summary	0039496892	314,434.53	246.69	0.078455
Summary	0039496915	225,753.30	164.61	0.072916
Summary	0039497243	397,868.76	487.87	0.122621
Summary	0039497293	151,518.12	20.07	0.013246
Summary	0039498394	181,609.50	208.09	0.114581
Summary	0039498494	138,518.16	216.43	0.156247
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	223,767.34	233.60	0.104394
Summary	0039498893	319,068.08	41.71	0.013072
Summary	0039498922	298,334.31	309.63	0.103786
Summary	0039499151	280,356.74	390.85	0.139412
Summary	0039499316	425,458.30	380.26	0.089377
Summary	0039500223	334,258.09	127.07	0.038016
Summary	0039500373	134,983.28	69.82	0.051725
Summary	0039500489	390,239.97	325.20	0.083333
Summary	0039500615	261,096.31	62.59	0.023972

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500882	382,612.95	239.13	0.062499
Summary	0039501031	278,350.93	347.94	0.125000
Summary	0039501235	373,410.14	116.69	0.031250
Summary	0039501465	59,226.13	44.93	0.075862
Summary	0039501770	329,780.24	358.64	0.108751
Summary	0039501779	306,244.81	59.89	0.019556
Summary	0039502066	144,360.91	165.41	0.114581
Summary	0039502643	291,177.44	61.77	0.021214
Summary	0039503330	227,010.72	331.06	0.145835
Summary	0039504058	453,166.46	424.84	0.093749
Summary	0039504900	262,787.01	43.19	0.016435
Summary	0039505016	181,760.30	396.43	0.218106
Summary	0039505048	164,601.87	137.17	0.083334
Summary	0039505353	314,562.74	229.37	0.072917
Summary	0039505470	309,036.84	64.38	0.020832
Summary	0039505585	371,848.75	309.87	0.083332
Summary	0039505680	283,543.42	265.82	0.093749
Summary	0039506152	174,335.57	127.12	0.072917
Summary	0039506417	251,183.05	156.99	0.062500
Summary	0039506483	395,063.03	82.30	0.020832
Summary	0039506739	338,383.02	61.28	0.018110
Summary	0039506746	241,567.33	255.08	0.105594
Summary	0039506874	60,596.61	50.50	0.083338
Summary	0039507186	86,588.93	24.01	0.027729
Summary	0039507262	133,578.55	125.23	0.093750
Summary	0039507275	373,247.34	346.81	0.092917
Summary	0039507512	294,463.42	521.45	0.177085
Summary	0039507735	269,835.54	56.22	0.020835
Summary	0039508166	261,641.66	32.74	0.012513
Summary	0039508339	255,362.61	70.09	0.027447
Summary	0039509195	355,425.59	46.39	0.013052
Summary	0039509514	398,898.17	207.76	0.052083
Summary	0039510208	161,212.92	133.46	0.082785
Summary	0039511188	269,079.58	56.06	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039511281	169,063.08	105.66	0.062497
Summary	0039511524	218,236.56	136.40	0.062501
Summary	0039511803	360,910.08	150.38	0.041667
Summary	0039513262	235,847.19	146.25	0.062010
Summary	0039513277	370,810.76	193.13	0.052083
Summary	0039513475	361,747.73	226.09	0.062499
Summary	0039514171	303,058.66	367.41	0.121234
Summary	0039514223	340,845.78	142.02	0.041667
Summary	0039514522	201,181.52	38.11	0.018943
Summary	0039514784	120,000.42	87.50	0.072916
Summary	0039514914	290,661.37	52.60	0.018097
Summary	0039514957	58,735.68	18.35	0.031242
Summary	0039515636	150,734.39	114.70	0.076094
Summary	0039515806	135,874.84	133.94	0.098576
Summary	0039515945	305,625.36	371.86	0.121672
Summary	0039516526	138,415.15	70.94	0.051252
Summary	0039516542	222,601.25	44.19	0.019852
Summary	0039517245	362,414.06	226.51	0.062500
Summary	0039517322	432,156.72	234.12	0.054175
Summary	0039517929	173,963.12	140.46	0.080741
Summary	0039518387	612,899.55	379.74	0.061958
Summary	0039518405	115,898.04	120.73	0.104169
Summary	0039518490	164,820.75	51.51	0.031252
Summary	0039518891	405,019.68	295.33	0.072917
Summary	0039519036	190,415.40	138.84	0.072914
Summary	0039519082	266,533.55	268.11	0.100591
Summary	0039519217	92,324.33	28.14	0.030480
Summary	0039519404	159,608.95	57.74	0.036176
Summary	0039519632	131,046.58	29.67	0.022641
Summary	0039519955	356,335.82	259.83	0.072917
Summary	0039520477	251,952.81	393.68	0.156251
Summary	0039520958	256,410.35	278.46	0.108599
Summary	0039521212	362,150.72	528.14	0.145834
Summary	0039521507	153,006.66	16.08	0.010509

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039521588	142,707.54	104.06	0.072918
Summary	0039522374	100,456.46	104.64	0.104165
Summary	0039522716	446,830.78	413.67	0.092579
Summary	0039523117	332,169.09	88.30	0.026583
Summary	0039523404	111,663.64	106.22	0.095125
Summary	0039523587	139,744.17	45.22	0.032359
Summary	0039524475	192,827.96	140.60	0.072915
Summary	0039524616	406,250.71	380.86	0.093750
Summary	0039524701	266,876.44	194.60	0.072918
Summary	0039524715	328,739.09	603.72	0.183647
Summary	0039525295	136,806.44	49.25	0.036000
Summary	0039525606	257,955.98	53.81	0.020860
Summary	0039525833	184,026.05	191.69	0.104165
Summary	0039526316	304,527.35	204.82	0.067258
Summary	0039526676	174,410.14	36.34	0.020836
Summary	0039526818	115,661.71	84.34	0.072920
Summary	0039527057	394,843.22	50.73	0.012848
Summary	0039527241	179,319.96	112.07	0.062497
Summary	0039527340	280,154.18	262.64	0.093748
Summary	0039527573	290,968.62	212.16	0.072915
Summary	0039528032	165,126.09	137.61	0.083336
Summary	0039528735	153,003.65	47.81	0.031248
Summary	0039529204	303,966.30	216.69	0.071288
Summary	0039529409	167,158.21	105.85	0.063323
Summary	0039529468	171,053.85	35.72	0.020882
Summary	0039529551	166,270.15	182.17	0.109563
Summary	0039529814	105,982.96	66.24	0.062501
Summary	0039530013	132,313.64	179.17	0.135413
Summary	0039530271	213,411.67	244.53	0.114581
Summary	0039530565	353,628.54	368.55	0.104220
Summary	0039530727	232,285.10	241.96	0.104165
Summary	0039530980	135,411.05	82.42	0.060867
Summary	0039531022	143,645.25	48.12	0.033499
Summary	0039532356	319,719.76	453.04	0.141699

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039533003	404,969.28	534.53	0.131993
Summary	0039534136	100,818.17	9.67	0.009592
Summary	0039534406	189,405.32	246.77	0.130287
Summary	0039534500	356,736.29	187.07	0.052439
Summary	0039535614	418,545.03	427.69	0.102185
Summary	0039535644	199,699.78	124.81	0.062499
Summary	0039535891	309,920.02	163.68	0.052814
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	321,583.80	200.99	0.062500
Summary	0039536952	443,465.36	508.14	0.114584
Summary	0039537086	139,211.69	19.38	0.013921
Summary	0039537326	432,839.19	288.36	0.066621
Summary	0039537702	231,487.07	63.51	0.027436
Summary	0039537744	171,694.94	17.88	0.010414
Summary	0039538720	207,592.49	216.24	0.104166
Summary	0039539340	376,469.25	313.72	0.083332
Summary	0039539614	273,869.25	85.58	0.031248
Summary	0039539672	76,985.20	112.27	0.145833
Summary	0039540267	386,440.33	362.29	0.093751
Summary	0039540314	82,309.17	33.61	0.040834
Summary	0039541257	264,810.56	122.05	0.046090
Summary	0039541621	185,809.56	232.26	0.124999
Summary	0039541861	332,676.99	387.87	0.116591
Summary	0039541896	152,977.24	15.94	0.010420
Summary	0039541951	249,527.79	246.75	0.098887
Summary	0039542798	251,009.83	366.06	0.145835
Summary	0039544486	257,359.61	348.51	0.135418
Summary	0039544688	491,125.47	597.68	0.121696
Summary	0039544711	411,912.91	128.72	0.031249
Summary	0039545344	202,792.89	3.36	0.001657
Summary	0039545541	298,916.33	280.23	0.093749
Summary	0039546060	264,973.08	213.20	0.080461
Summary	0039546147	352,149.71	293.46	0.083334
Summary	0039547289	393,169.01	245.73	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039547406	227,528.23	31.61	0.013893
Summary	0039547496	363,421.26	567.85	0.156251
Summary	0039548288	577,693.39	541.59	0.093750
Summary	0039548525	190,567.06	161.40	0.084695
Summary	0039548818	41,058.06	17.29	0.042111
Summary	0039549019	444,741.45	235.60	0.052975
Summary	0039549186	272,762.59	79.57	0.029172
Summary	0039549385	261,696.31	163.56	0.062500
Summary	0039549997	166,350.95	42.50	0.025548
Summary	0039550275	245,669.31	255.91	0.104168
Summary	0039550842	261,949.45	128.78	0.049162
Summary	0039551104	374,459.13	238.92	0.063804
Summary	0039551181	251,911.13	281.85	0.111885
Summary	0039551325	188,298.35	98.07	0.052082
Summary	0039551517	275,150.04	85.98	0.031248
Summary	0039551621	216,011.81	73.40	0.033980
Summary	0039551839	249,143.87	181.67	0.072918
Summary	0039551990	291,393.00	151.77	0.052084
Summary	0039552084	302,977.08	280.93	0.092723
Summary	0039552305	383,659.80	119.71	0.031202
Summary	0039552677	162,083.29	101.30	0.062499
Summary	0039553472	354,015.14	55.45	0.015663
Summary	0039553903	203,153.22	63.49	0.031252
Summary	0039554373	162,271.21	118.32	0.072915
Summary	0039554562	87,687.39	81.48	0.092921
Summary	0039554930	427,399.36	578.77	0.135417
Summary	0039555148	365,086.41	137.46	0.037651
Summary	0039555694	157,566.76	16.41	0.010415
Summary	0039556794	322,795.10	69.52	0.021537
Summary	0039556922	348,556.14	326.77	0.093750
Summary	0039557424	389,097.44	405.31	0.104167
Summary	0039558278	292,075.18	212.97	0.072916
Summary	0039558417	85,786.38	80.42	0.093744
Summary	0039558664	83,922.44	75.42	0.089869

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039559008	296,372.31	153.75	0.051877
Summary	0039559035	84,834.11	14.71	0.017340
Summary	0039559236	109,000.29	79.48	0.072917
Summary	0039559473	247,658.18	23.42	0.009457
Summary	0039560335	99,336.83	18.25	0.018372
Summary	0039560546	227,866.11	166.15	0.072916
Summary	0039560746	189,593.04	34.85	0.018381
Summary	0039560910	108,246.42	112.76	0.104170
Summary	0039560986	77,992.86	4.35	0.005577
Summary	0039561329	125,986.20	41.18	0.032686
Summary	0039562259	252,993.20	231.74	0.091599
Summary	0039562407	364,174.69	265.54	0.072916
Summary	0039562838	238,388.13	58.53	0.024552
Summary	0039563096	291,247.90	96.40	0.033099
Summary	0039563100	263,732.81	274.72	0.104166
Summary	0039563120	69,626.38	7.25	0.010413
Summary	0039563406	246,383.98	179.65	0.072915
Summary	0039563782	438,652.51	365.54	0.083332
Summary	0039564061	269,883.51	288.64	0.106950
Summary	0039564378	409,352.17	469.05	0.114583
Summary	0039565294	277,364.96	260.03	0.093750
Summary	0039565463	287,602.99	68.07	0.023668
Summary	0039565501	235,632.10	66.05	0.028031
Summary	0039565670	304,382.30	425.98	0.139949
Summary	0039565700	124,907.69	39.03	0.031247
Summary	0039566027	173,868.29	163.00	0.093749
Summary	0039566280	287,499.19	68.98	0.023993
Summary	0039566445	102,912.84	75.04	0.072916
Summary	0039566510	132,806.18	83.00	0.062497
Summary	0039566840	171,271.89	41.71	0.024353
Summary	0039567002	100,690.58	94.40	0.093753
Summary	0039568470	69,147.39	3.76	0.005438
Summary	0039568874	438,825.69	167.79	0.038236
Summary	0039569322	279,037.18	203.46	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039569398	166,742.54	138.95	0.083332
Summary	0039569532	383,497.61	199.74	0.052084
Summary	0039569938	340,146.88	0.16	0.000047
Summary	0039570569	139,861.11	116.39	0.083218
Summary	0039570718	133,169.17	43.37	0.032568
Summary	0039570735	145,727.61	75.90	0.052083
Summary	0039570786	138,188.90	129.55	0.093748
Summary	0039570878	380,975.64	396.85	0.104167
Summary	0039570933	282,062.88	323.20	0.114584
Summary	0039571024	441,331.46	52.86	0.011977
Summary	0039571451	409,366.77	352.79	0.086179
Summary	0039571453	329,546.24	237.55	0.072084
Summary	0039571540	211,709.75	154.37	0.072916
Summary	0039572130	174,010.79	9.46	0.005436
Summary	0039572182	273,191.00	170.74	0.062498
Summary	0039572279	311,339.80	194.59	0.062501
Summary	0039572702	229,930.92	143.71	0.062501
Summary	0039572777	202,879.10	52.43	0.025843
Summary	0039573971	66,272.87	6.24	0.009416
Summary	0039574034	252,067.73	268.43	0.106491
Summary	0039574215	214,474.09	89.36	0.041665
Summary	0039574916	122,453.07	89.29	0.072918
Summary	0039575698	199,026.34	125.50	0.063057
Summary	0039576553	299,664.65	246.72	0.082332
Summary	0039576554	138,272.30	28.81	0.020836
Summary	0039577125	223,292.00	46.52	0.020834
Summary	0039577246	363,928.11	265.36	0.072915
Summary	0039577920	162,110.99	33.77	0.020831
Summary	0039578057	195,427.87	227.35	0.116334
Summary	0039578989	104,425.24	115.50	0.110605
Summary	0039579043	122,804.08	137.78	0.112195
Summary	0039579419	268,058.29	179.30	0.066888
Summary	0039579442	211,427.62	66.07	0.031249
Summary	0039579661	221,707.26	92.38	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579691	420,289.47	81.68	0.019434
Summary	0039579708	244,652.22	15.21	0.006217
Summary	0039580050	316,871.96	165.04	0.052084
Summary	0039580068	358,953.45	451.59	0.125807
Summary	0039580387	157,736.29	115.02	0.072919
Summary	0039580744	416,399.81	107.22	0.025749
Summary	0039580970	327,472.76	238.78	0.072916
Summary	0039581730	298,733.65	155.59	0.052083
Summary	0039581875	391,143.56	366.70	0.093751
Summary	0039582358	125,304.76	21.78	0.017382
Summary	0039582440	102,664.39	85.55	0.083330
Summary	0039583048	58,451.74	48.71	0.083334
Summary	0039583702	552,717.92	356.02	0.064413
Summary	0039583845	404,494.58	418.79	0.103534
Summary	0039585044	280,629.87	555.41	0.197915
Summary	0039586912	429,350.30	491.96	0.114582
Summary	0039587250	138,160.11	43.18	0.031254
Summary	0039587378	249,398.21	55.84	0.022390
Summary	0039588653	158,756.14	49.61	0.031249
Summary	0039589021	267,426.74	222.86	0.083335
Summary	0039589041	282,430.77	147.10	0.052084
Summary	0039589137	242,363.61	177.75	0.073340
Summary	0039589287	623,024.09	584.09	0.093751
Summary	0039589333	492,934.40	426.95	0.086614
Summary	0039589367	183,883.68	201.91	0.109803
Summary	0039589777	116,564.68	36.91	0.031665
Summary	0039590258	324,410.28	371.72	0.114583
Summary	0039590654	299,055.28	311.52	0.104168
Summary	0039591467	254,389.07	106.00	0.041668
Summary	0039591824	175,304.08	74.23	0.042344
Summary	0039592152	209,252.84	163.48	0.078126
Summary	0039592291	178,177.50	84.15	0.047228
Summary	0039592313	206,542.63	215.15	0.104167
Summary	0039592995	210,169.89	87.57	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039593032	242,258.20	151.41	0.062499
Summary	0039593231	164,539.82	106.84	0.064933
Summary	0039593576	172,599.87	125.85	0.072914
Summary	0039594081	239,751.11	131.43	0.054819
Summary	0039595333	206,205.65	139.66	0.067729
Summary	0039595354	191,508.26	0.32	0.000167
Summary	0039596293	305,523.94	445.56	0.145835
Summary	0039596601	291,319.19	60.69	0.020833
Summary	0039596795	389,922.49	64.90	0.016644
Summary	0039596842	201,158.33	83.82	0.041669
Summary	0039597352	416,757.63	496.00	0.119014
Summary	0039597426	213,525.17	200.18	0.093750
Summary	0039597814	199,361.88	146.26	0.073364
Summary	0039597848	448,913.35	515.35	0.114799
Summary	0039598033	167,072.40	87.02	0.052085
Summary	0039598778	96,753.86	134.69	0.139209
Summary	0039599146	475,991.65	495.82	0.104166
Summary	0039599333	318,345.88	617.90	0.194097
Summary	0039599401	338,498.00	53.93	0.015932
Summary	0039599455	415,525.96	302.99	0.072917
Summary	0039599727	134,100.78	125.72	0.093750
Summary	0039599781	361,350.39	95.54	0.026440
Summary	0039599825	62,710.93	24.34	0.038813
Summary	0039600257	235,205.46	147.00	0.062499
Summary	0039600325	431,027.53	534.45	0.123994
Summary	0039600345	127,525.97	47.42	0.037185
Summary	0039600486	209,191.51	326.86	0.156249
Summary	0039601039	346,778.65	36.12	0.010416
Summary	0039601812	110,466.83	2.43	0.002200
Summary	0039602414	651,698.99	605.85	0.092965
Summary	0039602483	533,710.00	893.32	0.167379
Summary	0039602516	338,626.13	12.04	0.003556
Summary	0039602696	331,930.70	167.56	0.050480
Summary	0039602826	129,200.00	121.13	0.093754

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602910	121,735.78	20.08	0.016495
Summary	0039603096	358,165.02	37.31	0.010417
Summary	0039603662	339,334.39	318.13	0.093751
Summary	0039603722	362,087.36	142.79	0.039435
Summary	0039604172	246,805.62	154.25	0.062499

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	292,596.36	374,172.30	127.880

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039460195	63,981.28	122,969.29	192.196
0039550931	145,729.16	160,526.31	110.154
0039555107	82,885.92	90,676.70	109.399

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,062,729.83	14,910.11	74,137.53	6.976

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039489245	145,337.71	9,514.62	7,693.12	5.293
0039497636	373,636.03	(75.00)	(48,217.65)	(12.905)
0039506581	274,711.39	3,145.00	68,920.17	25.088
0039522742	192,263.64	6,434.49	37,774.41	19.647
0039593937	76,781.06	(4,109.00)	7,967.48	10.377

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
375	68,361,644.78	3,533,812.46	5.169

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039437362	265,980.02	30,796.54	11.579
0039437664	192,740.17	79,995.91	41.505
0039438547	200,893.08	189,639.23	94.398
0039439301	94,668.82	15,978.98	16.879
0039439320	97,688.10	6,236.64	6.384
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	5,691.14	6.152
0039439457	112,708.72	13,825.56	12.267
0039439969	42,249.22	16,773.55	39.701
0039440059	78,767.52	4,383.70	5.565
0039440163	273,752.99	41,933.38	15.318
0039441142	63,917.52	16,942.67	26.507
0039441588	272,866.38	(35,163.01)	(12.887)
0039442904	273,382.86	24,015.81	8.785
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039444594	68,444.98	1,187.43	1.735

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450747	215,460.21	58,452.44	27.129
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,418.45	30.541
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039457604	193,145.19	2,633.87	1.364
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460195	63,981.28	122,969.29	192.196
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461782	44,396.37	2,868.17	6.460
0039461806	111,412.08	(22,785.12)	(20.451)
0039462436	364,961.60	80,942.28	22.178
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039463818	355,015.16	133,289.19	37.545
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039464942	373,710.33	149,644.88	40.043
0039465408	132,956.56	(2,699.34)	(2.030)
0039465429	246,361.95	66,055.00	26.812
0039466387	123,056.77	15,846.38	12.877
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469081	179,141.87	48,989.33	27.347
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,828.48)	(14.025)
0039470325	274,894.57	4,110.14	1.495
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471725	144,087.40	31,435.35	21.817
0039471849	404,686.07	78,649.88	19.435
0039471902	85,702.93	(573.73)	(0.669)
0039472173	102,049.77	715.26	0.701
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	27,707.49	38.262
0039474004	304,689.38	4,985.88	1.636
0039474160	210,232.92	2,531.77	1.204

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039474566	229,143.13	(91,937.15)	(40.122)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	(9,524.04)	(8.170)
0039475466	41,382.81	(12,337.07)	(29.812)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476546	219,061.03	43,930.93	20.054
0039476923	219,765.61	6,873.84	3.128
0039477306	176,303.90	4,278.50	2.427
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478257	234,346.60	93,888.22	40.064
0039478571	66,330.01	50,457.45	76.070
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479610	149,737.72	54,235.99	36.221
0039479664	71,963.49	47,565.79	66.097
0039479745	100,236.28	14,713.80	14.679
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483583	136,378.69	(35,055.34)	(25.704)
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
0039487182	75,379.25	(355.32)	(0.471)
0039487284	196,650.68	48,701.88	24.766
0039487804	188,110.08	(4,326.45)	(2.300)
0039488318	128,931.42	729.26	0.566
0039488449	152,560.84	2,700.93	1.770
0039488864	227,973.08	8,904.01	3.906
0039489245	145,337.71	7,693.12	5.293
0039489839	333,292.77	236,948.72	71.093
0039490213	88,105.46	(49,367.58)	(56.032)
0039490226	121,438.73	(22,047.40)	(18.155)
0039490347	108,215.85	26,895.49	24.854
0039490795	136,088.23	3,331.64	2.448
0039491346	218,431.62	3,241.54	1.484
0039492026	175,841.80	52,318.34	29.753
0039492189	261,521.32	69,226.66	26.471
0039492619	176,984.76	95,758.35	54.105
0039492698	162,631.38	17,606.41	10.826
0039493082	221,478.19	9,443.18	4.264
0039493381	298,569.72	(62,352.00)	(20.884)
0039495024	327,853.42	91,153.43	27.803
0039495483	145,685.69	11,133.76	7.642
0039495486	116,589.80	(1,530.82)	(1.313)
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	19,796.80	19.959
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	4,390.34	1.457

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
 06-Aug-2024 3:07:12 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039497048	282,250.24	(36,399.16)	(12.896)
0039497636	373,636.03	(48,217.65)	(12.905)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499113	214,075.77	42,665.02	19.930
0039499121	271,848.44	465.79	0.171
0039499199	51,595.14	4,314.54	8.362
0039499340	161,158.42	5,091.00	3.159
0039499703	394,496.55	(180,438.98)	(45.739)
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503030	219,998.08	28,206.63	12.821
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039504215	390,336.67	756.65	0.194
0039504463	165,364.17	(2,770.40)	(1.675)
0039505014	108,570.20	4,371.82	4.027
0039506054	71,892.22	(160.33)	(0.223)
0039506265	86,316.27	(30,624.51)	(35.479)
0039506493	176,556.85	75,936.17	43.009
0039506531	66,729.98	(15,349.44)	(23.002)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039506534	76,291.45	1,313.93	1.722
0039506581	274,711.39	68,920.17	25.088
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039508041	232,598.05	24,974.55	10.737
0039508758	348,190.20	108,376.11	31.126
0039509666	210,329.41	(34,413.26)	(16.362)
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039510699	281,753.49	76,493.39	27.149
0039511160	203,772.41	19,931.84	9.781
0039511185	259,337.23	60,976.41	23.512
0039511800	236,683.38	40,020.39	16.909
0039512356	307,517.27	(8,994.80)	(2.925)
0039512473	70,941.11	2,356.70	3.322
0039512980	108,539.99	25,777.81	23.750
0039513608	112,899.63	40,542.22	35.910
0039514109	87,790.94	11,476.62	13.073
0039514458	110,165.49	5,504.31	4.996
0039514618	252,699.62	2,735.86	1.083
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
0039517215	94,037.35	3,234.12	3.439
0039518026	41,556.68	27,143.31	65.316
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039519946	83,034.82	41,553.07	50.043
0039520864	285,714.42	10,995.60	3.848
0039522742	192,263.64	37,774.41	19.647
0039522816	293,024.79	(8,980.82)	(3.065)
0039523057	94,719.25	10,610.49	11.202
0039523242	232,616.58	5,172.24	2.224
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	5,991.72	4.601
0039525861	371,561.01	(2,657.63)	(0.715)
0039525919	238,441.00	(1,513.90)	(0.635)
0039525928	34,601.45	512.33	1.481
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527736	82,989.68	4,922.95	5.932
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)

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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
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039533790	163,010.20	41,886.62	25.696
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039536882	318,477.51	4,587.27	1.440
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538647	332,997.22	32,502.30	9.761
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540877	273,891.70	5,902.00	2.155
0039540908	315,766.92	(103,262.54)	(32.702)
0039541949	194,615.68	18,141.84	9.322
0039542551	111,833.42	31,184.22	27.885
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357

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Credit-Linked Notes

Series 2017-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039546885	514,105.20	60,808.05	11.828
0039547974	265,041.22	(21,509.87)	(8.116)
0039548175	136,963.70	34,508.81	25.196
0039548394	220,295.98	(3,359.13)	(1.525)
0039548452	141,160.57	2,738.49	1.940
0039549265	111,077.40	(10,183.17)	(9.168)
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550931	145,729.16	160,526.31	110.154
0039550940	319,463.02	9,178.74	2.873
0039551260	159,749.26	44,733.10	28.002
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553149	340,796.47	12,943.44	3.798
0039553409	297,634.86	(162,065.46)	(54.451)
0039554102	190,883.11	10,053.04	5.267
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039554983	237,634.15	104,295.34	43.889
0039555107	82,885.92	90,676.70	109.399
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)

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Credit-Linked Notes

Series 2017-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559115	80,259.41	9,628.09	11.996
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039563496	128,806.02	20,450.26	15.877
0039563769	254,767.99	(8,622.59)	(3.384)
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	5,775.55	5.580
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039569141	65,935.48	3,931.65	5.963
0039570136	148,337.86	(3,347.39)	(2.257)
0039570188	209,529.37	3,029.96	1.446

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
 06-Aug-2024 3:07:13 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039571094	157,536.45	29,101.78	18.473
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039573866	75,375.49	3,015.80	4.001
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582601	96,986.93	12,749.71	13.146
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039585606	153,266.39	33,254.75	21.697
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039590530	233,668.21	7,983.56	3.417
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039592129	196,333.21	116.43	0.059
0039592417	163,316.51	(3,140.79)	(1.923)
0039593937	76,781.06	7,967.48	10.377
0039593979	304,378.47	(47,097.79)	(15.473)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597439	105,503.35	793.42	0.752
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(18,104.26)	(7.939)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600435	111,317.20	40,864.90	36.710
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039602032	254,642.99	(8,455.75)	(3.321)
0039603142	328,047.19	102,034.77	31.104
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Aug-2024
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	8	1,355,326.19	389,082.41	0.005 %	0	0.00	0.00	0.000 %	8	1,355,326.19	389,082.41	0.005 %

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	0039460195	69,000.00	4.000 %	LA	82.00	360	63,981.28	07/31/2024	122,969.29	122,969.29
Summary	0039489245	160,000.00	4.250 %	AZ	97.00	360	145,337.71	03/31/2024	9,514.62	7,693.12
Summary	0039497636	390,000.00	3.750 %	CT	95.00	360	373,636.03	02/29/2024	(75.00)	(48,217.65)
Summary	0039506581	267,000.00	4.250 %	TN	90.00	360	274,711.39	04/30/2024	3,145.00	68,920.17
Summary	0039522742	183,000.00	3.125 %	IL	95.00	360	192,263.64	04/30/2024	6,434.49	37,774.41
Summary	0039550931	150,000.00	4.125 %	OK	95.00	360	145,729.16	07/31/2024	160,526.31	160,526.31
Summary	0039555107	87,000.00	3.625 %	IL	95.00	360	82,885.92	07/31/2024	90,676.70	90,676.70
Summary	0039593937	80,000.00	4.250 %	FL	95.00	360	76,781.06	12/31/2020	(4,109.00)	7,967.48

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

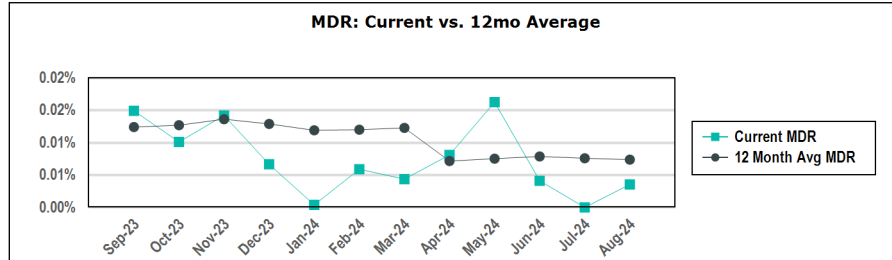
Distribution Date: 26-Aug-2024
 06-Aug-2024 3:07:13 PM

Realized Loss Report - Collateral

Summary

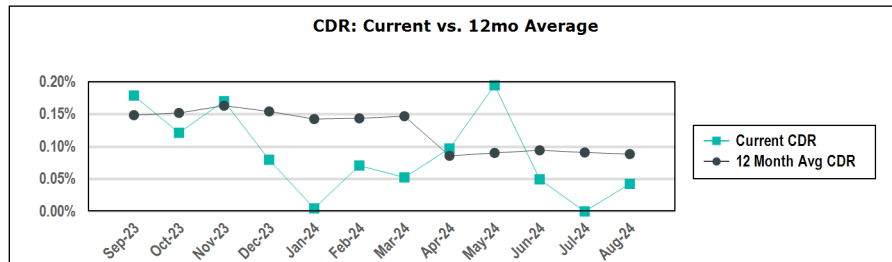
MDR

Current Month 0.004 %
 3 Month Average 0.003 %
 12 Month Average 0.007 %



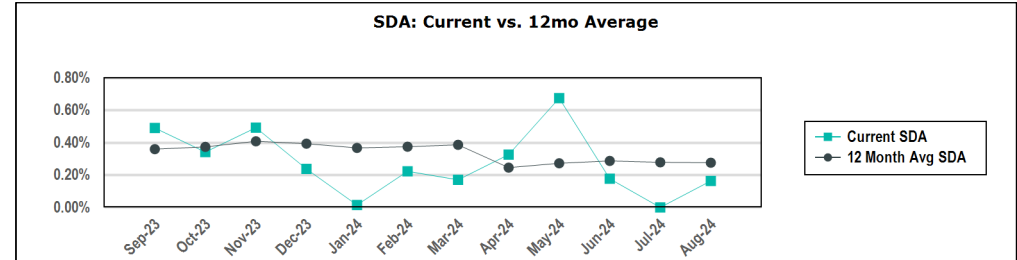
CDR

Current Month 0.043 %
 3 Month Average 0.031 %
 12 Month Average 0.089 %



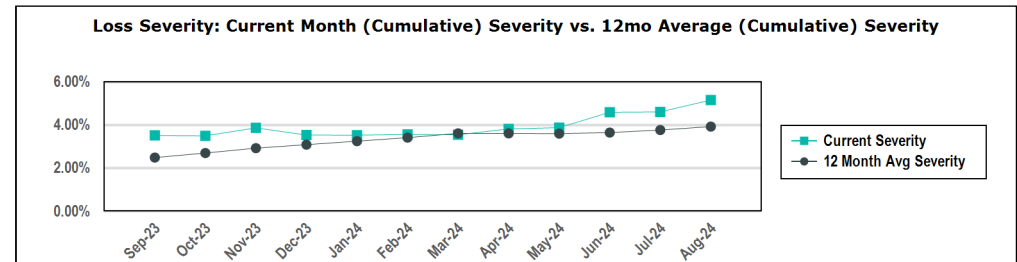
SDA

Current Month 0.164 %
 3 Month Average 0.114 %
 12 Month Average 0.277 %



Loss Severity

Current Month (Cumulative) 5.169 %
 3 Month Average (Cumulative) 4.798 %
 12 Month Average (Cumulative) 3.937 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.759 %
3 Month Average	0.612 %
12 Month Average	0.519 %

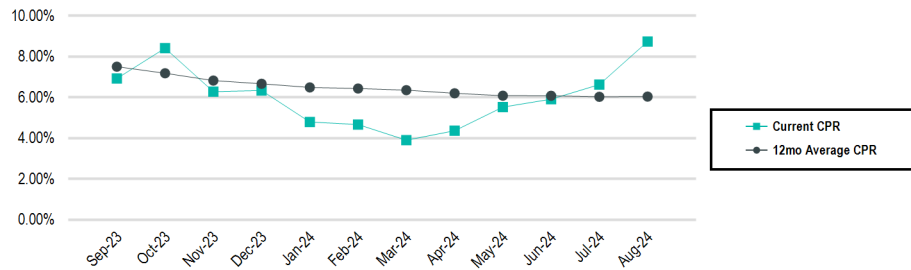
CPR

Current Month	8.740 %
3 Month Average	7.095 %
12 Month Average	6.044 %

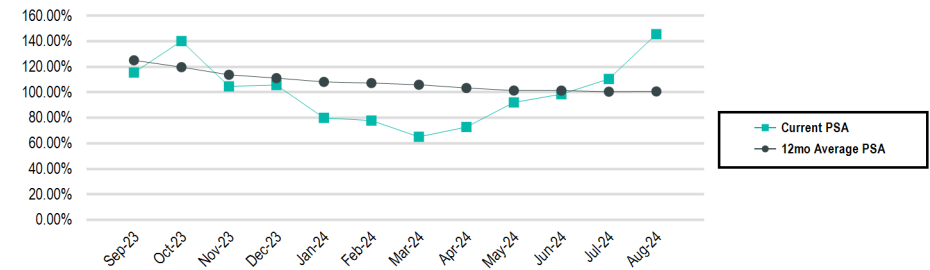
PSA

Current Month	145.663 %
3 Month Average	118.258 %
12 Month Average	100.735 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
191	33,596,475.82

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

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

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

Bond Retirement Detail – Effective April 2024

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