

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:12:38 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		10/31/2022	0.00000 %	8,884,258,883.68	0.00	102,147,528.57	0.00	8,782,111,355.10	102,147,528.57	0.00
2M-1	30711XGK4	11/23/2022	4.73557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	11/23/2022	7.23557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	11/23/2022	7.23557 %	48,055,741.32	299,417.53	2,564,333.05	0.00	45,491,408.26	2,863,750.58	0.00
2M-BH		10/31/2022	0.00000 %	132,546,695.98	0.00	7,072,908.76	0.00	125,473,787.22	7,072,908.76	0.00
2M-2C	30711XGN8	11/23/2022	7.23557 %	69,162,213.63	430,924.14	0.00	0.00	69,162,213.63	430,924.14	0.00
2M-CH		10/31/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	11/23/2022	7.23557 %	117,217,954.95	730,341.67	2,564,333.05	0.00	114,653,621.89	3,294,674.72	0.00
2M-2H		10/31/2022	0.00000 %	323,309,505.35	0.00	7,072,908.76	0.00	316,236,596.59	7,072,908.76	0.00
2B-1	30711XGQ1	11/23/2022	9.08557 %	189,945,000.00	1,486,069.90	0.00	0.00	189,945,000.00	1,486,069.90	0.00
2B-1H		10/31/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		10/31/2022	0.00000 %	199,462,123.50	0.00	0.00	86,215.40	199,375,908.10	0.00	566,416.90
2A-I1	30711XGR9	11/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	11/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	11/23/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	11/23/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	11/23/2022	1.30000 %	0.00	53,795.73	0.00	0.00	0.00	53,795.73	0.00
2B-I2	30711XHA5	11/23/2022	1.80000 %	0.00	74,486.40	0.00	0.00	0.00	74,486.40	0.00
2B-I3	30711XHB3	11/23/2022	2.30000 %	0.00	95,177.07	0.00	0.00	0.00	95,177.07	0.00
2B-I4	30711XHC1	11/23/2022	2.80000 %	0.00	115,867.73	0.00	0.00	0.00	115,867.73	0.00
2C-I1	30711XHH0	11/23/2022	1.30000 %	0.00	77,423.26	0.00	0.00	0.00	77,423.26	0.00
2C-I2	30711XHJ6	11/23/2022	1.80000 %	0.00	107,201.43	0.00	0.00	0.00	107,201.43	0.00
2C-I3	30711XHK3	11/23/2022	2.30000 %	0.00	136,979.61	0.00	0.00	0.00	136,979.61	0.00
2C-I4	30711XHL1	11/23/2022	2.80000 %	0.00	166,757.78	0.00	0.00	0.00	166,757.78	0.00
2E-A1	30711XGV0	11/23/2022	5.93557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	11/23/2022	5.43557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	11/23/2022	4.93557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	11/23/2022	4.43557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	11/23/2022	5.93557 %	48,055,741.32	245,621.80	2,564,333.05	0.00	45,491,408.26	2,809,954.85	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Nov-2022
07-Nov-2022 2:12:38 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
2E-B2	30711XHE7	11/23/2022	5.43557 %	48,055,741.32	224,931.13	2,564,333.05	0.00	45,491,408.26	2,789,264.18	0.00
2E-B3	30711XHF4	11/23/2022	4.93557 %	48,055,741.32	204,240.46	2,564,333.05	0.00	45,491,408.26	2,768,573.51	0.00
2E-B4	30711XHG2	11/23/2022	4.43557 %	48,055,741.32	183,549.80	2,564,333.05	0.00	45,491,408.26	2,747,882.85	0.00
2E-C1	30711XHM9	11/23/2022	5.93557 %	69,162,213.63	353,500.89	0.00	0.00	69,162,213.63	353,500.89	0.00
2E-C2	30711XHN7	11/23/2022	5.43557 %	69,162,213.63	323,722.71	0.00	0.00	69,162,213.63	323,722.71	0.00
2E-C3	30711XHP2	11/23/2022	4.93557 %	69,162,213.63	293,944.54	0.00	0.00	69,162,213.63	293,944.54	0.00
2E-C4	30711XHQ0	11/23/2022	4.43557 %	69,162,213.63	264,166.36	0.00	0.00	69,162,213.63	264,166.36	0.00
2E-D1	30711XHR8	11/23/2022	5.93557 %	48,055,741.32	245,621.80	2,564,333.05	0.00	45,491,408.26	2,809,954.85	0.00
2E-D2	30711XHS6	11/23/2022	5.43557 %	48,055,741.32	224,931.13	2,564,333.05	0.00	45,491,408.26	2,789,264.18	0.00
2E-D3	30711XHT4	11/23/2022	4.93557 %	48,055,741.32	204,240.46	2,564,333.05	0.00	45,491,408.26	2,768,573.51	0.00
2E-D4	30711XHU1	11/23/2022	4.43557 %	48,055,741.32	183,549.80	2,564,333.05	0.00	45,491,408.26	2,747,882.85	0.00
2E-D5	30711XHV9	11/23/2022	7.23557 %	48,055,741.32	299,417.53	2,564,333.05	0.00	45,491,408.26	2,863,750.58	0.00
2E-F1	30711XHW7	11/23/2022	5.93557 %	117,217,954.95	599,122.69	2,564,333.05	0.00	114,653,621.89	3,163,455.74	0.01
2E-F2	30711XHX5	11/23/2022	5.43557 %	117,217,954.95	548,653.84	2,564,333.05	0.00	114,653,621.89	3,112,986.89	0.01
2E-F3	30711XHY3	11/23/2022	4.93557 %	117,217,954.95	498,185.00	2,564,333.05	0.00	114,653,621.89	3,062,518.05	0.01
2E-F4	30711XHZ0	11/23/2022	4.43557 %	117,217,954.95	447,716.16	2,564,333.05	0.00	114,653,621.89	3,012,049.21	0.01
2E-F5	30711XJA3	11/23/2022	7.23557 %	117,217,954.95	730,341.67	2,564,333.05	0.00	114,653,621.89	3,294,674.72	0.01
2X-1	30711XJB1	11/23/2022	1.30000 %	0.00	53,795.73	0.00	0.00	0.00	53,795.73	0.00
2X-2	30711XJC9	11/23/2022	1.80000 %	0.00	74,486.40	0.00	0.00	0.00	74,486.40	0.00
2X-3	30711XJD7	11/23/2022	2.30000 %	0.00	95,177.07	0.00	0.00	0.00	95,177.07	0.00
2X-4	30711XJE5	11/23/2022	2.80000 %	0.00	115,867.73	0.00	0.00	0.00	115,867.73	0.00
2Y-1	30711XJF2	11/23/2022	1.30000 %	0.00	131,218.99	0.00	0.00	0.00	131,218.99	0.00
2Y-2	30711XJG0	11/23/2022	1.80000 %	0.00	181,687.83	0.00	0.00	0.00	181,687.83	0.00
2Y-3	30711XJH8	11/23/2022	2.30000 %	0.00	232,156.67	0.00	0.00	0.00	232,156.67	0.00
2Y-4	30711XJJ4	11/23/2022	2.80000 %	0.00	282,625.51	0.00	0.00	0.00	282,625.51	0.00
Totals				11,459,958,553.93	11,016,915.95	157,322,674.89	86,215.40	11,302,549,663.47	168,339,590.84	566,416.95

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	8,884,258,883.68	19,970,482.49	82,177,046.08	0.00	0.00	102,147,528.57	8,782,111,355.10	0.22876679	102,147,528.57
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	190,762,808.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	74,482,534.73	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.61076611	2,564,333.05
2M-BH	205,436,720.27	132,546,695.98	1,385,660.17	5,687,248.59	0.00	0.00	7,072,908.76	125,473,787.22	0.61076611	7,072,908.76
2M-2C	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2M-CH	190,762,809.37	190,762,809.37	0.00	0.00	0.00	0.00	0.00	190,762,809.37	1.00000000	0.00
2M-2	212,806,962.00	117,217,954.95	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	114,653,621.89	0.53876819	2,564,333.05
2M-2H	586,962,338.00	323,309,505.35	1,385,660.17	5,687,248.59	0.00	0.00	7,072,908.76	316,236,596.59	0.53876812	7,072,908.76
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,462,123.50	0.00	0.00	0.00	86,215.40	86,215.40	199,375,908.10	0.99716710	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	74,482,534.73	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.61076611	2,564,333.05
2E-B2	74,482,534.73	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.61076611	2,564,333.05
2E-B3	74,482,534.73	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.61076611	2,564,333.05

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Series 2017-C02



Distribution Date: 25-Nov-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.61076611	2,564,333.05
2E-C1	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-C2	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-C3	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-C4	69,162,213.63	69,162,213.63	0.00	0.00	0.00	0.00	0.00	69,162,213.63	1.00000000	0.00
2E-D1	143,644,748.37	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.31669385	2,564,333.05
2E-D2	143,644,748.37	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.31669385	2,564,333.05
2E-D3	143,644,748.37	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.31669385	2,564,333.05
2E-D4	143,644,748.37	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.31669385	2,564,333.05
2E-D5	143,644,748.37	48,055,741.32	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	45,491,408.26	0.31669385	2,564,333.05
2E-F1	143,644,748.37	117,217,954.95	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	114,653,621.89	0.79817482	2,564,333.05
2E-F2	143,644,748.37	117,217,954.95	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	114,653,621.89	0.79817482	2,564,333.05
2E-F3	143,644,748.37	117,217,954.95	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	114,653,621.89	0.79817482	2,564,333.05
2E-F4	143,644,748.37	117,217,954.95	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	114,653,621.89	0.79817482	2,564,333.05
2E-F5	143,644,748.37	117,217,954.95	502,380.89	2,061,952.17	0.00	0.00	2,564,333.05	114,653,621.89	0.79817482	2,564,333.05
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	43,075,909,620.66	11,459,958,553.93	30,779,897.07	126,542,777.98	0.00	86,215.40	157,408,890.29	11,302,549,663.47	0.26238679	157,322,674.89

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$546,972,038 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Distribution Date: 25-Nov-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	231.42764644	0.52021467	2.14064455	0.00000000	0.00000000	2.66085922	228.76678722	0.22876679	2.66085922
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	190,762,808.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	74,482,534.73	645.19476269	6.74494889	27.68370031	0.00000000	0.00000000	34.42864907	610.76611349	0.61076611	34.42864907
2M-BH	205,436,720.27	645.19476268	6.74494885	27.68370028	0.00000000	0.00000000	34.42864913	610.76611355	0.61076611	34.42864913
2M-2C	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	190,762,809.37	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	212,806,962.00	550.81823380	2.36073522	9.68930786	0.00000000	0.00000000	12.05004303	538.76819072	0.53876819	12.05004303
2M-2H	586,962,338.00	550.81814355	2.36073097	9.68929047	0.00000000	0.00000000	12.05002144	538.76812210	0.53876812	12.05002144
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	997.59829991	0.00000000	0.00000000	0.00000000	0.43120135	0.43120135	997.16709856	0.99716710	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	645.19476269	6.74494889	27.68370031	0.00000000	0.00000000	34.42864907	610.76611349	0.61076611	34.42864907
2E-B2	74,482,534.73	645.19476269	6.74494889	27.68370031	0.00000000	0.00000000	34.42864907	610.76611349	0.61076611	34.42864907
2E-B3	74,482,534.73	645.19476269	6.74494889	27.68370031	0.00000000	0.00000000	34.42864907	610.76611349	0.61076611	34.42864907

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	645.19476269	6.74494889	27.68370031	0.00000000	0.00000000	34.42864907	610.76611349	0.61076611	34.42864907
2E-C1	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	69,162,213.63	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	143,644,748.37	334.54575865	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	316.69384907	0.31669385	17.85190951
2E-D2	143,644,748.37	334.54575865	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	316.69384907	0.31669385	17.85190951
2E-D3	143,644,748.37	334.54575865	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	316.69384907	0.31669385	17.85190951
2E-D4	143,644,748.37	334.54575865	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	316.69384907	0.31669385	17.85190951
2E-D5	143,644,748.37	334.54575865	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	316.69384907	0.31669385	17.85190951
2E-F1	143,644,748.37	816.02673457	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	798.17482498	0.79817482	17.85190951
2E-F2	143,644,748.37	816.02673457	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	798.17482498	0.79817482	17.85190951
2E-F3	143,644,748.37	816.02673457	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	798.17482498	0.79817482	17.85190951
2E-F4	143,644,748.37	816.02673457	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	798.17482498	0.79817482	17.85190951
2E-F5	143,644,748.37	816.02673457	3.49738432	14.35452527	0.00000000	0.00000000	17.85190951	798.17482498	0.79817482	17.85190951
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
07-Nov-2022 2:12:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	8,884,258,883.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,782,111,355.10
2M-1	N/A	N/A	4.73557 %	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	7.23557 %	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	10/25/22 - 11/24/22	31	7.23557 %	48,055,741.32	299,417.53	0.00	0.00	0.00	0.00	299,417.53	0.00	45,491,408.26
2M-BH	N/A	N/A	0.00000 %	132,546,695.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,473,787.22
2M-2C	10/25/22 - 11/24/22	31	7.23557 %	69,162,213.63	430,924.14	0.00	0.00	0.00	0.00	430,924.14	0.00	69,162,213.63
2M-CH	N/A	N/A	0.00000 %	190,762,809.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	190,762,809.37
2M-2	10/25/22 - 11/24/22	31	7.23557 %	117,217,954.95	730,341.67	0.00	0.00	0.00	0.00	730,341.67	0.00	114,653,621.89
2M-2H	N/A	N/A	0.00000 %	323,309,505.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	316,236,596.59
2B-1	10/25/22 - 11/24/22	31	9.08557 %	189,945,000.00	1,486,069.90	0.00	0.00	0.00	0.00	1,486,069.90	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,462,123.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,375,908.10
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	10/25/22 - 11/24/22	31	1.30000 %	48,055,741.32	53,795.73	0.00	0.00	0.00	0.00	53,795.73	0.00	45,491,408.26
2B-I2	10/25/22 - 11/24/22	31	1.80000 %	48,055,741.32	74,486.40	0.00	0.00	0.00	0.00	74,486.40	0.00	45,491,408.26
2B-I3	10/25/22 - 11/24/22	31	2.30000 %	48,055,741.32	95,177.07	0.00	0.00	0.00	0.00	95,177.07	0.00	45,491,408.26
2B-I4	10/25/22 - 11/24/22	31	2.80000 %	48,055,741.32	115,867.73	0.00	0.00	0.00	0.00	115,867.73	0.00	45,491,408.26
2C-I1	10/25/22 - 11/24/22	31	1.30000 %	69,162,213.63	77,423.26	0.00	0.00	0.00	0.00	77,423.26	0.00	69,162,213.63
2C-I2	10/25/22 - 11/24/22	31	1.80000 %	69,162,213.63	107,201.43	0.00	0.00	0.00	0.00	107,201.43	0.00	69,162,213.63
2C-I3	10/25/22 - 11/24/22	31	2.30000 %	69,162,213.63	136,979.61	0.00	0.00	0.00	0.00	136,979.61	0.00	69,162,213.63
2C-I4	10/25/22 - 11/24/22	31	2.80000 %	69,162,213.63	166,757.78	0.00	0.00	0.00	0.00	166,757.78	0.00	69,162,213.63
2E-A1	N/A	N/A	5.93557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.43557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.93557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.43557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	10/25/22 - 11/24/22	31	5.93557 %	48,055,741.32	245,621.80	0.00	0.00	0.00	0.00	245,621.80	0.00	45,491,408.26
2E-B2	10/25/22 - 11/24/22	31	5.43557 %	48,055,741.32	224,931.13	0.00	0.00	0.00	0.00	224,931.13	0.00	45,491,408.26

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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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	10/25/22 - 11/24/22	31	4.93557 %	48,055,741.32	204,240.46	0.00	0.00	0.00	0.00	204,240.46	0.00	45,491,408.26
2E-B4	10/25/22 - 11/24/22	31	4.43557 %	48,055,741.32	183,549.80	0.00	0.00	0.00	0.00	183,549.80	0.00	45,491,408.26
2E-C1	10/25/22 - 11/24/22	31	5.93557 %	69,162,213.63	353,500.89	0.00	0.00	0.00	0.00	353,500.89	0.00	69,162,213.63
2E-C2	10/25/22 - 11/24/22	31	5.43557 %	69,162,213.63	323,722.71	0.00	0.00	0.00	0.00	323,722.71	0.00	69,162,213.63
2E-C3	10/25/22 - 11/24/22	31	4.93557 %	69,162,213.63	293,944.54	0.00	0.00	0.00	0.00	293,944.54	0.00	69,162,213.63
2E-C4	10/25/22 - 11/24/22	31	4.43557 %	69,162,213.63	264,166.36	0.00	0.00	0.00	0.00	264,166.36	0.00	69,162,213.63
2E-D1	10/25/22 - 11/24/22	31	5.93557 %	48,055,741.32	245,621.80	0.00	0.00	0.00	0.00	245,621.80	0.00	45,491,408.26
2E-D2	10/25/22 - 11/24/22	31	5.43557 %	48,055,741.32	224,931.13	0.00	0.00	0.00	0.00	224,931.13	0.00	45,491,408.26
2E-D3	10/25/22 - 11/24/22	31	4.93557 %	48,055,741.32	204,240.46	0.00	0.00	0.00	0.00	204,240.46	0.00	45,491,408.26
2E-D4	10/25/22 - 11/24/22	31	4.43557 %	48,055,741.32	183,549.80	0.00	0.00	0.00	0.00	183,549.80	0.00	45,491,408.26
2E-D5	10/25/22 - 11/24/22	31	7.23557 %	48,055,741.32	299,417.53	0.00	0.00	0.00	0.00	299,417.53	0.00	45,491,408.26
2E-F1	10/25/22 - 11/24/22	31	5.93557 %	117,217,954.95	599,122.69	0.00	0.00	0.00	0.00	599,122.69	0.00	114,653,621.89
2E-F2	10/25/22 - 11/24/22	31	5.43557 %	117,217,954.95	548,653.84	0.00	0.00	0.00	0.00	548,653.84	0.00	114,653,621.89
2E-F3	10/25/22 - 11/24/22	31	4.93557 %	117,217,954.95	498,185.00	0.00	0.00	0.00	0.00	498,185.00	0.00	114,653,621.89
2E-F4	10/25/22 - 11/24/22	31	4.43557 %	117,217,954.95	447,716.16	0.00	0.00	0.00	0.00	447,716.16	0.00	114,653,621.89
2E-F5	10/25/22 - 11/24/22	31	7.23557 %	117,217,954.95	730,341.67	0.00	0.00	0.00	0.00	730,341.67	0.00	114,653,621.89
2X-1	10/25/22 - 11/24/22	31	1.30000 %	48,055,741.32	53,795.73	0.00	0.00	0.00	0.00	53,795.73	0.00	45,491,408.27
2X-2	10/25/22 - 11/24/22	31	1.80000 %	48,055,741.32	74,486.40	0.00	0.00	0.00	0.00	74,486.40	0.00	45,491,408.27
2X-3	10/25/22 - 11/24/22	31	2.30000 %	48,055,741.32	95,177.07	0.00	0.00	0.00	0.00	95,177.07	0.00	45,491,408.27
2X-4	10/25/22 - 11/24/22	31	2.80000 %	48,055,741.32	115,867.73	0.00	0.00	0.00	0.00	115,867.73	0.00	45,491,408.27
2Y-1	10/25/22 - 11/24/22	31	1.30000 %	117,217,954.96	131,218.99	0.00	0.00	0.00	0.00	131,218.99	0.00	114,653,621.90
2Y-2	10/25/22 - 11/24/22	31	1.80000 %	117,217,954.96	181,687.83	0.00	0.00	0.00	0.00	181,687.83	0.00	114,653,621.90
2Y-3	10/25/22 - 11/24/22	31	2.30000 %	117,217,954.96	232,156.67	0.00	0.00	0.00	0.00	232,156.67	0.00	114,653,621.90
2Y-4	10/25/22 - 11/24/22	31	2.80000 %	117,217,954.96	282,625.51	0.00	0.00	0.00	0.00	282,625.51	0.00	114,653,621.90
Totals					11,016,915.95	0.00	0.00	0.00	0.00	11,016,915.95	0.00	

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

Contact:
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Computershare Trust Company, N.A.
9062 Old Annapolis Road
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www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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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 %	231.42764644	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.76678722
2M-1	379,890,000.00	4.73557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	69,162,213.63	7.23557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	190,762,808.37	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	74,482,534.73	7.23557 %	645.19476269	4.01996966	0.00000000	0.00000000	0.00000000	0.00000000	4.01996966	0.00000000	610.76611349
2M-BH	205,436,720.27	0.00000 %	645.19476268	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	610.76611355
2M-2C	69,162,213.63	7.23557 %	1000.00000000	6.23062967	0.00000000	0.00000000	0.00000000	0.00000000	6.23062967	0.00000000	1000.00000000
2M-CH	190,762,809.37	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	212,806,962.00	7.23557 %	550.81823380	3.43194444	0.00000000	0.00000000	0.00000000	0.00000000	3.43194444	0.00000000	538.76819072
2M-2H	586,962,338.00	0.00000 %	550.81814355	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	538.76812210
2B-1	189,945,000.00	9.08557 %	1000.00000000	7.82368528	0.00000000	0.00000000	0.00000000	0.00000000	7.82368528	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	997.59829991	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.16709856
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 %	645.19476269	0.72225966	0.00000000	0.00000000	0.00000000	0.00000000	0.72225966	0.00000000	610.76611349
2B-I2	0.00	1.80000 %	645.19476269	1.00005189	0.00000000	0.00000000	0.00000000	0.00000000	1.00005189	0.00000000	610.76611349
2B-I3	0.00	2.30000 %	645.19476269	1.27784413	0.00000000	0.00000000	0.00000000	0.00000000	1.27784413	0.00000000	610.76611349
2B-I4	0.00	2.80000 %	645.19476269	1.55563624	0.00000000	0.00000000	0.00000000	0.00000000	1.55563624	0.00000000	610.76611349
2C-I1	0.00	1.30000 %	1000.00000000	1.11944450	0.00000000	0.00000000	0.00000000	0.00000000	1.11944450	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.54999998	0.00000000	0.00000000	0.00000000	0.00000000	1.54999998	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055561	0.00000000	0.00000000	0.00000000	0.00000000	1.98055561	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	69,162,213.63	5.93557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	5.43557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	4.93557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	69,162,213.63	4.43557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	5.93557 %	645.19476269	3.29771001	0.00000000	0.00000000	0.00000000	0.00000000	3.29771001	0.00000000	610.76611349
2E-B2	74,482,534.73	5.43557 %	645.19476269	3.01991777	0.00000000	0.00000000	0.00000000	0.00000000	3.01991777	0.00000000	610.76611349
2E-B3	74,482,534.73	4.93557 %	645.19476269	2.74212553	0.00000000	0.00000000	0.00000000	0.00000000	2.74212553	0.00000000	610.76611349
2E-B4	74,482,534.73	4.43557 %	645.19476269	2.46433343	0.00000000	0.00000000	0.00000000	0.00000000	2.46433343	0.00000000	610.76611349
2E-C1	69,162,213.63	5.93557 %	1000.00000000	5.11118531	0.00000000	0.00000000	0.00000000	0.00000000	5.11118531	0.00000000	1000.00000000
2E-C2	69,162,213.63	5.43557 %	1000.00000000	4.68062968	0.00000000	0.00000000	0.00000000	0.00000000	4.68062968	0.00000000	1000.00000000
2E-C3	69,162,213.63	4.93557 %	1000.00000000	4.25007420	0.00000000	0.00000000	0.00000000	0.00000000	4.25007420	0.00000000	1000.00000000
2E-C4	69,162,213.63	4.43557 %	1000.00000000	3.81951858	0.00000000	0.00000000	0.00000000	0.00000000	3.81951858	0.00000000	1000.00000000
2E-D1	143,644,748.37	5.93557 %	334.54575865	1.70992537	0.00000000	0.00000000	0.00000000	0.00000000	1.70992537	0.00000000	316.69384907
2E-D2	143,644,748.37	5.43557 %	334.54575865	1.56588481	0.00000000	0.00000000	0.00000000	0.00000000	1.56588481	0.00000000	316.69384907
2E-D3	143,644,748.37	4.93557 %	334.54575865	1.42184425	0.00000000	0.00000000	0.00000000	0.00000000	1.42184425	0.00000000	316.69384907
2E-D4	143,644,748.37	4.43557 %	334.54575865	1.27780376	0.00000000	0.00000000	0.00000000	0.00000000	1.27780376	0.00000000	316.69384907
2E-D5	143,644,748.37	7.23557 %	334.54575865	2.08443075	0.00000000	0.00000000	0.00000000	0.00000000	2.08443075	0.00000000	316.69384907
2E-F1	143,644,748.37	5.93557 %	816.02673457	4.17086386	0.00000000	0.00000000	0.00000000	0.00000000	4.17086386	0.00000000	798.17482498
2E-F2	143,644,748.37	5.43557 %	816.02673457	3.81951896	0.00000000	0.00000000	0.00000000	0.00000000	3.81951896	0.00000000	798.17482498
2E-F3	143,644,748.37	4.93557 %	816.02673457	3.46817413	0.00000000	0.00000000	0.00000000	0.00000000	3.46817413	0.00000000	798.17482498
2E-F4	143,644,748.37	4.43557 %	816.02673457	3.11682930	0.00000000	0.00000000	0.00000000	0.00000000	3.11682930	0.00000000	798.17482498
2E-F5	143,644,748.37	7.23557 %	816.02673457	5.08436040	0.00000000	0.00000000	0.00000000	0.00000000	5.08436040	0.00000000	798.17482498
2X-1	0.00	1.30000 %	334.54575865	0.37450537	0.00000000	0.00000000	0.00000000	0.00000000	0.37450537	0.00000000	316.69384914
2X-2	0.00	1.80000 %	334.54575865	0.51854593	0.00000000	0.00000000	0.00000000	0.00000000	0.51854593	0.00000000	316.69384914
2X-3	0.00	2.30000 %	334.54575865	0.66258649	0.00000000	0.00000000	0.00000000	0.00000000	0.66258649	0.00000000	316.69384914
2X-4	0.00	2.80000 %	334.54575865	0.80662698	0.00000000	0.00000000	0.00000000	0.00000000	0.80662698	0.00000000	316.69384914
2Y-1	0.00	1.30000 %	816.02673464	0.91349661	0.00000000	0.00000000	0.00000000	0.00000000	0.91349661	0.00000000	798.17482505
2Y-2	0.00	1.80000 %	816.02673464	1.26484144	0.00000000	0.00000000	0.00000000	0.00000000	1.26484144	0.00000000	798.17482505
2Y-3	0.00	2.30000 %	816.02673464	1.61618627	0.00000000	0.00000000	0.00000000	0.00000000	1.61618627	0.00000000	798.17482505
2Y-4	0.00	2.80000 %	816.02673464	1.96753110	0.00000000	0.00000000	0.00000000	0.00000000	1.96753110	0.00000000	798.17482505

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

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

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,886,126.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(86,215.40)
Total Deposits	4,799,911.28
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,780,744.62
Total Withdrawals (Pool Distribution Amount)	4,799,911.28
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	111,870,985.78
Total Principal Reduction Cumulative	30,376,145,183.12
Scheduled Principal Current	21,858,523.54
Scheduled Principal Cumulative	3,140,750,745.68
Unscheduled Principal Current	89,926,246.84
Unscheduled Principal Cumulative	27,234,828,019.74
Senior Reduction Amount	102,147,528.57
Subordinate Reduction Amount	9,637,241.81
Calculated Tranche Write-down Amount	86,215.40
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	108,368.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	20,569.89
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	54392
Period Reference Pool Removal Loan Count	494
Period Ending Loan Count	53898
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,612,319,806.65
Period PIF Loan Count Current	491
PIF Loan Count Cumulative	116310
Period PIF Loan UPB Current	84,832,923.37
PIF Loan UPB Cumulative	26,551,554,653.82
Period Partial Prepayment Amount	5,152,999.69
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	187
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,727,033.61
Credit Event Amount Current	297,205.66
Credit Event Amount Cumulative	49,034,565.40
Total Active Modified Loan Count	1166
Total Active Modified Loan UPB	280,821,644.22
Libor Rate	3.585570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.362449%
Subordinate Percentage	8.637551%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.640000 %	8.640000 %
2M-1	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-1H	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-2A	0.00	0.00	2.350000 %	8.640000 %	8.640000 %
2M-2B	0.00	0.00	1.650000 %	6.780000 %	6.860000 %
2M-2C	0.00	0.00	1.000000 %	4.110000 %	4.150000 %
2M-2	0.00	0.00	1.000000 %	4.110000 %	4.150000 %
2M-2H	0.00	0.00	1.000000 %	4.110000 %	4.150000 %
2B-1	0.00	0.00	0.500000 %	2.050000 %	2.070000 %
2B-1H	0.00	0.00	0.500000 %	2.050000 %	2.070000 %
2B-2H	86,215.40	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	653	120,319,722.35	1.211548 %	1.251724 %
60 Days	195	36,012,743.80	0.361795 %	0.374652 %
90 Days	76	13,496,272.72	0.141007 %	0.140406 %
120 Days	55	10,206,772.42	0.102045 %	0.106184 %
150 Days	53	10,533,541.46	0.098334 %	0.109584 %
180+ Days	428	91,597,729.94	0.794093 %	0.952920 %
Totals	1460	282,166,782.69	2.708820 %	2.935470 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	601	155,581,925.08	108,368.22	0.069653

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	290,905.83	424.24	0.145834
Summary	0039434459	272,697.49	433.33	0.158905
Summary	0039434607	452,698.69	471.56	0.104166
Summary	0039434774	305,318.67	159.02	0.052083
Summary	0039435537	164,538.19	80.89	0.049162
Summary	0039435747	77,630.94	113.21	0.145831
Summary	0039435787	366,019.27	301.97	0.082501
Summary	0039435811	370,581.65	132.31	0.035703
Summary	0039436085	312,352.00	260.29	0.083332
Summary	0039436178	161,364.34	50.43	0.031252
Summary	0039436230	306,847.77	351.60	0.114585
Summary	0039436332	340,737.05	319.44	0.093750
Summary	0039436726	280,942.13	33.91	0.012070
Summary	0039437058	590,032.29	577.74	0.097917
Summary	0039437085	230,809.22	96.17	0.041666
Summary	0039437405	357,350.17	335.02	0.093751
Summary	0039437411	317,099.95	363.34	0.114582
Summary	0039437472	398,537.89	23.06	0.005786
Summary	0039438105	337,632.93	316.53	0.093750
Summary	0039438108	310,314.70	323.24	0.104165
Summary	0039438352	353,388.31	574.97	0.162702
Summary	0039438507	271,648.35	282.97	0.104168
Summary	0039438666	284,734.96	326.26	0.114584
Summary	0039438883	282,642.32	294.42	0.104167
Summary	0039438931	201,936.07	210.35	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439393	112,101.61	21.67	0.019331
Summary	0039439686	226,411.10	94.34	0.041668
Summary	0039439714	344,054.17	215.03	0.062499
Summary	0039439716	165,905.85	69.13	0.041668
Summary	0039439889	389,028.02	202.62	0.052084
Summary	0039439923	305,266.91	445.18	0.145833
Summary	0039439937	331,868.36	414.84	0.125001
Summary	0039440034	459,600.38	91.74	0.019961
Summary	0039440469	158,022.48	148.15	0.093752
Summary	0039442509	156,332.15	48.85	0.031248
Summary	0039442950	196,201.13	122.63	0.062502
Summary	0039442971	375,270.72	156.36	0.041666
Summary	0039443038	293,610.11	244.68	0.083335
Summary	0039443045	247,471.27	232.00	0.093748
Summary	0039443073	140,697.71	73.28	0.052083
Summary	0039443320	391,540.26	17.49	0.004467
Summary	0039443529	206,165.97	25.31	0.012277
Summary	0039443869	409,959.70	683.27	0.166668
Summary	0039443872	142,829.56	64.34	0.045047
Summary	0039444135	123,766.27	103.14	0.083334
Summary	0039444673	392,921.16	491.15	0.125000
Summary	0039444679	230,278.79	115.12	0.049992
Summary	0039444760	456,580.47	174.16	0.038144
Summary	0039445386	230,530.10	119.40	0.051794
Summary	0039445480	92,230.02	38.43	0.041668
Summary	0039445539	256,226.14	128.07	0.049983
Summary	0039445692	209,460.86	283.64	0.135414
Summary	0039446587	171,234.30	196.21	0.114586
Summary	0039446758	156,141.83	57.48	0.036813
Summary	0039447560	214,861.46	156.67	0.072917
Summary	0039447806	116,712.10	97.26	0.083333
Summary	0039448174	466,696.15	486.14	0.104166
Summary	0039448409	159,142.58	51.88	0.032600
Summary	0039448586	223,406.69	255.99	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039448816	365,354.67	152.23	0.041666
Summary	0039449195	378,873.45	318.88	0.084165
Summary	0039449264	394,540.29	117.26	0.029721
Summary	0039449680	262,508.46	246.10	0.093749
Summary	0039450238	68,532.71	99.94	0.145828
Summary	0039450504	441,471.73	597.83	0.135418
Summary	0039450518	358,369.86	373.30	0.104166
Summary	0039450531	231,462.82	119.17	0.051486
Summary	0039450645	133,288.56	102.74	0.077081
Summary	0039450838	268,923.58	224.10	0.083332
Summary	0039450957	264,573.94	435.16	0.164476
Summary	0039450977	366,156.20	572.12	0.156250
Summary	0039451066	180,813.09	207.18	0.114582
Summary	0039451257	288,373.32	240.31	0.083333
Summary	0039451467	255,802.46	86.43	0.033788
Summary	0039451508	223,575.31	256.18	0.114583
Summary	0039452485	166,938.92	52.17	0.031251
Summary	0039452496	168,345.88	363.83	0.216121
Summary	0039452575	137,030.54	114.19	0.083332
Summary	0039452930	87,285.25	136.38	0.156246
Summary	0039453039	426,449.93	444.22	0.104167
Summary	0039453085	312,154.26	325.16	0.104166
Summary	0039453307	242,994.87	227.81	0.093751
Summary	0039453736	443,121.23	415.43	0.093751
Summary	0039454201	217,673.22	181.39	0.083331
Summary	0039454204	281,544.66	73.58	0.026134
Summary	0039454370	180,897.96	207.28	0.114584
Summary	0039454940	158,046.86	32.93	0.020836
Summary	0039455066	187,634.01	97.73	0.052085
Summary	0039455809	142,746.73	148.69	0.104164
Summary	0039456995	309,401.31	73.06	0.023613
Summary	0039457780	213,491.94	133.43	0.062499
Summary	0039457825	356,520.18	435.21	0.122072
Summary	0039458024	186,744.50	136.17	0.072918

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

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039458344	214,896.08	156.70	0.072919
Summary	0039459032	276,766.34	115.32	0.041667
Summary	0039459399	116,191.03	48.41	0.041664
Summary	0039459748	304,796.93	381.00	0.125001
Summary	0039459941	520,176.91	325.11	0.062500
Summary	0039459991	484,631.49	426.07	0.087916
Summary	0039460027	128,010.10	120.01	0.093750
Summary	0039460091	130,114.23	49.14	0.037767
Summary	0039460094	122,633.72	133.36	0.108747
Summary	0039460702	180,849.21	96.77	0.053509
Summary	0039460722	362,897.23	337.19	0.092916
Summary	0039460755	356,153.25	408.09	0.114583
Summary	0039460795	259,698.51	243.47	0.093751
Summary	0039460898	86,782.95	108.48	0.125002
Summary	0039461345	303,500.49	19.42	0.006399
Summary	0039461514	323,507.70	235.89	0.072916
Summary	0039461954	178,846.09	203.45	0.113757
Summary	0039462078	315,743.74	328.90	0.104167
Summary	0039462130	290,558.84	181.60	0.062500
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	608,644.98	887.61	0.145834
Summary	0039462997	309,710.46	225.83	0.072916
Summary	0039463115	224,991.92	209.05	0.092914
Summary	0039463250	290,382.03	76.58	0.026372
Summary	0039463441	492,334.41	354.89	0.072083
Summary	0039463465	76,843.97	72.04	0.093748
Summary	0039463507	352,300.98	183.49	0.052083
Summary	0039463537	280,702.50	175.44	0.062500
Summary	0039463797	299,899.99	45.13	0.015048
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	320,085.78	366.76	0.114582
Summary	0039464076	251,757.67	324.04	0.128711
Summary	0039464144	521,254.06	458.27	0.087917
Summary	0039464408	178,870.70	2.60	0.001454

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039464466	336,095.60	385.11	0.114583
Summary	0039465118	544,916.30	624.38	0.114583
Summary	0039465259	37,680.89	11.41	0.030281
Summary	0039466169	404,032.35	43.46	0.010757
Summary	0039466229	243,969.70	36.22	0.014846
Summary	0039466352	233,059.48	315.60	0.135416
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	82,787.46	23.93	0.028905
Summary	0039466796	272,121.45	4.84	0.001779
Summary	0039466895	203,605.73	148.46	0.072915
Summary	0039467000	68,205.50	85.26	0.125005
Summary	0039467496	85,863.84	107.33	0.125000
Summary	0039468562	339,875.08	389.44	0.114583
Summary	0039468579	280,619.85	175.18	0.062426
Summary	0039468684	168,528.03	35.11	0.020833
Summary	0039468895	454,111.01	567.64	0.125000
Summary	0039469171	291,980.72	38.04	0.013028
Summary	0039469284	167,027.27	133.30	0.079807
Summary	0039469394	203,760.07	339.60	0.166667
Summary	0039470160	238,250.03	124.09	0.052084
Summary	0039470224	40,332.95	58.82	0.145836
Summary	0039470269	238,609.18	323.12	0.135418
Summary	0039470322	379,186.42	473.98	0.124999
Summary	0039470572	159,811.45	83.24	0.052086
Summary	0039470607	342,704.10	107.10	0.031251
Summary	0039471363	70,147.51	87.68	0.124994
Summary	0039471507	145,439.35	20.52	0.014109
Summary	0039471913	110,957.34	2.54	0.002289
Summary	0039472036	211,849.13	11.93	0.005631
Summary	0039472237	139,440.29	145.25	0.104166
Summary	0039472338	176,643.83	36.80	0.020833
Summary	0039472513	182,231.60	37.96	0.020831
Summary	0039472886	284,558.85	73.04	0.025668
Summary	0039473264	307,093.04	178.95	0.058272

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039473433	114,196.98	47.58	0.041665
Summary	0039473654	218,359.34	409.42	0.187498
Summary	0039473924	137,032.90	32.75	0.023899
Summary	0039474060	389,042.65	283.01	0.072745
Summary	0039474488	404,251.61	421.10	0.104168
Summary	0039474664	326,964.27	374.65	0.114584
Summary	0039474760	289,045.29	67.66	0.023408
Summary	0039475372	180,340.69	31.03	0.017206
Summary	0039475552	219,918.99	204.34	0.092916
Summary	0039476236	251,956.31	236.21	0.093750
Summary	0039477120	230,207.92	191.84	0.083333
Summary	0039477289	210,809.49	197.63	0.093748
Summary	0039478499	371,244.40	39.66	0.010683
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	396,200.38	106.14	0.026789
Summary	0039479461	294,137.60	77.48	0.026341
Summary	0039479526	88,917.96	12.75	0.014339
Summary	0039479790	448,263.78	515.75	0.115055
Summary	0039480159	256,880.96	214.07	0.083334
Summary	0039480389	102,370.85	106.64	0.104170
Summary	0039480392	44,997.55	34.14	0.075871
Summary	0039480479	130,811.43	258.90	0.197918
Summary	0039480749	281,400.10	74.23	0.026379
Summary	0039480766	258,328.74	298.23	0.115446
Summary	0039480859	288,006.29	282.01	0.097918
Summary	0039481069	220,554.07	204.93	0.092916
Summary	0039481405	405,350.96	591.14	0.145834
Summary	0039481932	118,310.37	61.62	0.052083
Summary	0039481979	112,439.97	23.05	0.020500
Summary	0039482253	122,137.10	4.91	0.004020
Summary	0039482714	150,712.75	251.19	0.166668
Summary	0039482734	90,569.52	141.51	0.156245
Summary	0039483118	228,075.63	142.55	0.062501
Summary	0039483311	142,840.94	68.11	0.047682

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039483449	223,399.88	46.54	0.020833
Summary	0039484057	244,205.90	112.19	0.045941
Summary	0039484871	215,626.77	202.15	0.093750
Summary	0039486505	267,924.39	223.27	0.083333
Summary	0039486591	103,239.39	22.31	0.021610
Summary	0039486597	275,170.08	171.98	0.062500
Summary	0039486640	177,558.76	277.44	0.156252
Summary	0039487146	308,081.68	160.46	0.052084
Summary	0039487291	321,642.21	502.57	0.156251
Summary	0039487313	169,186.20	88.12	0.052085
Summary	0039488528	263,728.22	329.66	0.125000
Summary	0039488666	210,483.65	87.70	0.041666
Summary	0039488892	206,194.05	193.31	0.093751
Summary	0039490080	408,440.07	478.05	0.117043
Summary	0039490173	304,228.28	124.33	0.040867
Summary	0039490289	139,645.51	203.65	0.145834
Summary	0039490983	177,440.67	184.83	0.104164
Summary	0039491164	193,584.93	141.16	0.072919
Summary	0039491221	252,032.66	57.42	0.022783
Summary	0039491349	211,545.66	17.55	0.008296
Summary	0039491457	259,017.03	161.89	0.062502
Summary	0039492009	336,111.42	280.09	0.083332
Summary	0039492202	204,849.28	170.71	0.083334
Summary	0039492626	168,808.04	45.17	0.026758
Summary	0039492868	380,689.95	436.21	0.114584
Summary	0039493088	415,047.85	432.34	0.104166
Summary	0039493210	313,683.59	359.43	0.114584
Summary	0039493360	103,437.10	11.08	0.010712
Summary	0039493420	329,894.48	206.18	0.062499
Summary	0039493511	114,007.15	118.76	0.104169
Summary	0039493566	65,525.90	40.95	0.062494
Summary	0039493567	162,493.34	304.68	0.187503
Summary	0039494222	206,061.51	150.25	0.072915
Summary	0039494227	265,205.45	248.63	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039495304	499,567.68	416.31	0.083334
Summary	0039495376	403,190.43	100.87	0.025018
Summary	0039495802	323,972.60	91.98	0.028391
Summary	0039496277	489,586.31	106.05	0.021661
Summary	0039496344	297,652.48	341.06	0.114583
Summary	0039496357	413,148.53	318.47	0.077084
Summary	0039496424	272,671.19	130.95	0.048025
Summary	0039496847	113,497.48	47.29	0.041666
Summary	0039496915	213,151.01	155.42	0.072915
Summary	0039497036	239,999.34	69.79	0.029079
Summary	0039497179	99,899.72	114.47	0.114585
Summary	0039497243	405,559.77	495.08	0.122073
Summary	0039497293	154,819.19	20.07	0.012964
Summary	0039497384	327,105.72	4.86	0.001486
Summary	0039498394	186,267.08	213.43	0.114583
Summary	0039498494	141,768.19	221.51	0.156248
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	228,542.87	237.08	0.103735
Summary	0039498893	297,437.82	41.71	0.014023
Summary	0039498922	304,837.04	314.37	0.103127
Summary	0039499375	363,790.56	46.43	0.012763
Summary	0039499554	413,483.94	608.91	0.147263
Summary	0039500223	340,708.66	127.07	0.037296
Summary	0039500373	139,473.88	69.82	0.050060
Summary	0039500489	399,104.35	332.59	0.083334
Summary	0039500615	266,907.48	62.83	0.023540
Summary	0039500882	392,266.89	245.17	0.062501
Summary	0039501031	285,384.51	356.73	0.125000
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501235	381,970.97	119.37	0.031251
Summary	0039501465	60,343.06	45.51	0.075419
Summary	0039501770	337,960.43	367.53	0.108749
Summary	0039501779	309,570.72	59.89	0.019346
Summary	0039501910	97,697.30	41.89	0.042877

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039502066	148,004.16	169.59	0.114585
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	297,196.62	61.77	0.020784
Summary	0039503134	189,719.97	18.59	0.009799
Summary	0039503330	232,717.89	339.38	0.145833
Summary	0039503440	230,129.82	143.83	0.062500
Summary	0039503657	268,904.51	168.07	0.062502
Summary	0039504058	466,419.02	437.27	0.093750
Summary	0039504135	275,355.25	315.51	0.114583
Summary	0039504654	138,652.99	57.77	0.041665
Summary	0039504900	269,355.55	43.87	0.016287
Summary	0039505016	184,706.46	401.03	0.217117
Summary	0039505048	168,131.89	140.11	0.083333
Summary	0039505353	323,267.18	235.72	0.072918
Summary	0039505470	315,362.63	65.70	0.020833
Summary	0039505585	380,606.28	317.17	0.083333
Summary	0039505680	289,196.75	271.12	0.093749
Summary	0039506011	272,041.83	255.04	0.093750
Summary	0039506152	178,334.25	130.04	0.072919
Summary	0039506417	256,792.94	160.50	0.062502
Summary	0039506483	404,367.23	84.24	0.020833
Summary	0039506739	345,963.47	61.28	0.017713
Summary	0039506746	230,402.46	156.79	0.068050
Summary	0039506874	61,951.61	51.63	0.083339
Summary	0039507186	88,637.39	24.43	0.027562
Summary	0039507262	138,625.62	129.96	0.093749
Summary	0039507275	382,627.49	355.52	0.092915
Summary	0039507512	302,310.23	535.34	0.177083
Summary	0039507551	229,219.13	191.02	0.083335
Summary	0039507735	276,171.36	57.54	0.020835
Summary	0039507818	233,420.48	97.26	0.041667
Summary	0039508339	261,204.48	70.09	0.026833
Summary	0039508926	237,330.07	198.49	0.083635
Summary	0039508983	387,712.13	363.48	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039509195	361,877.92	46.39	0.012819
Summary	0039509514	408,896.24	212.97	0.052084
Summary	0039509881	160,441.56	100.28	0.062503
Summary	0039510738	294,214.09	245.18	0.083334
Summary	0039510884	314,668.14	163.89	0.052083
Summary	0039511188	274,605.37	57.21	0.020834
Summary	0039511281	173,328.95	108.33	0.062500
Summary	0039511524	223,703.41	139.81	0.062498
Summary	0039511803	373,103.62	155.46	0.041667
Summary	0039511824	315,432.27	171.18	0.054268
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	384,506.60	200.26	0.052082
Summary	0039513475	369,895.27	231.18	0.062499
Summary	0039514171	309,597.24	374.90	0.121093
Summary	0039514223	349,411.57	145.59	0.041667
Summary	0039514522	207,434.96	38.11	0.018372
Summary	0039514749	310,353.39	96.99	0.031251
Summary	0039514784	124,035.89	90.44	0.072914
Summary	0039514914	296,879.94	52.60	0.017718
Summary	0039515806	130,887.76	36.82	0.028131
Summary	0039516221	145,275.05	24.70	0.017002
Summary	0039516526	142,301.17	72.93	0.051250
Summary	0039517121	365,131.52	418.38	0.114583
Summary	0039517245	371,873.30	232.42	0.062500
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	118,765.05	123.71	0.104164
Summary	0039518490	168,028.35	52.51	0.031251
Summary	0039518623	232,173.91	34.96	0.015058
Summary	0039518891	416,536.40	303.72	0.072916
Summary	0039519036	194,798.56	142.04	0.072916
Summary	0039519217	94,381.83	28.45	0.030144
Summary	0039519404	163,069.66	58.10	0.035629
Summary	0039519632	133,989.56	29.67	0.022144
Summary	0039519948	309,240.93	76.08	0.024602

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519949	187,412.06	83.41	0.044506
Summary	0039519955	364,727.97	265.95	0.072917
Summary	0039520477	258,287.05	403.57	0.156249
Summary	0039521058	407,373.42	169.74	0.041667
Summary	0039521507	154,132.77	16.08	0.010433
Summary	0039521588	146,081.29	106.52	0.072918
Summary	0039521591	128,439.68	120.41	0.093748
Summary	0039522742	192,468.33	160.39	0.083333
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	339,037.10	89.01	0.026254
Summary	0039523242	234,336.72	62.43	0.026641
Summary	0039523404	114,369.06	9.99	0.008735
Summary	0039523587	143,171.03	46.29	0.032332
Summary	0039523874	311,561.87	129.82	0.041667
Summary	0039524475	197,414.73	143.95	0.072918
Summary	0039524616	413,466.74	387.63	0.093751
Summary	0039524701	273,982.99	199.78	0.072917
Summary	0039524715	330,547.97	447.62	0.135418
Summary	0039525295	139,583.49	49.25	0.035284
Summary	0039525606	263,755.99	53.81	0.020401
Summary	0039525672	250,864.17	156.79	0.062500
Summary	0039525833	188,516.13	196.37	0.104166
Summary	0039526316	311,072.31	208.23	0.066939
Summary	0039526818	119,317.94	87.00	0.072914
Summary	0039526821	78,380.44	122.47	0.156251
Summary	0039527057	402,475.96	50.73	0.012604
Summary	0039527241	183,743.86	114.84	0.062500
Summary	0039527340	286,727.54	268.81	0.093751
Summary	0039527573	298,998.90	218.02	0.072917
Summary	0039528032	169,262.52	141.05	0.083332
Summary	0039528735	156,519.74	48.91	0.031248
Summary	0039529204	310,857.65	221.00	0.071094
Summary	0039529468	174,728.33	35.72	0.020443
Summary	0039529551	134,517.92	70.06	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039529814	108,942.73	68.09	0.062501
Summary	0039530013	135,443.87	183.41	0.135414
Summary	0039530271	219,067.10	251.01	0.114581
Summary	0039530565	347,329.59	253.26	0.072916
Summary	0039530727	238,172.79	248.10	0.104168
Summary	0039530980	137,178.26	82.42	0.060082
Summary	0039531022	146,797.98	48.45	0.033005
Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533003	391,321.89	244.58	0.062501
Summary	0039533461	225,202.66	54.12	0.024032
Summary	0039534406	181,015.19	80.55	0.044499
Summary	0039534500	364,055.74	190.12	0.052223
Summary	0039535531	219,073.18	69.92	0.031916
Summary	0039535644	204,088.48	127.56	0.062502
Summary	0039535891	315,365.82	163.68	0.051902
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	329,330.55	205.83	0.062500
Summary	0039536952	454,741.48	521.06	0.114584
Summary	0039537086	142,529.25	19.38	0.013597
Summary	0039537326	438,620.58	288.36	0.065742
Summary	0039537702	236,301.86	63.51	0.026877
Summary	0039537744	180,314.86	18.78	0.010415
Summary	0039538720	212,605.10	221.46	0.104165
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	385,504.08	321.25	0.083332
Summary	0039539614	262,119.93	81.91	0.031249
Summary	0039540137	212,480.84	7.55	0.003553
Summary	0039540267	396,280.03	371.51	0.093749
Summary	0039540314	84,224.31	34.39	0.040831
Summary	0039541257	269,133.80	122.05	0.045349
Summary	0039541489	357,801.49	260.90	0.072918
Summary	0039541621	189,963.43	237.45	0.124998
Summary	0039541861	339,202.21	392.63	0.115751
Summary	0039542207	210,908.52	307.57	0.145831

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

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039542798	257,291.20	375.22	0.145835
Summary	0039543112	212,797.43	285.24	0.134043
Summary	0039544440	204,579.38	218.56	0.106834
Summary	0039544486	264,037.87	357.55	0.135416
Summary	0039544688	498,491.57	605.36	0.121438
Summary	0039544711	422,859.45	132.14	0.031249
Summary	0039545344	206,322.25	3.36	0.001629
Summary	0039545541	307,503.62	288.28	0.093748
Summary	0039546147	361,003.07	300.84	0.083334
Summary	0039547289	403,017.89	251.89	0.062501
Summary	0039547406	234,001.69	31.61	0.013508
Summary	0039547496	372,624.35	582.23	0.156251
Summary	0039548288	591,982.80	554.98	0.093749
Summary	0039548525	173,911.15	152.73	0.087821
Summary	0039548818	42,104.50	17.29	0.041064
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,143.18	79.82	0.029010
Summary	0039549385	267,838.26	167.40	0.062500
Summary	0039549997	169,786.05	42.50	0.025032
Summary	0039550275	251,991.15	262.49	0.104166
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	382,263.96	241.35	0.063137
Summary	0039551181	245,711.29	102.38	0.041667
Summary	0039551325	192,716.55	100.37	0.052082
Summary	0039551517	280,605.92	87.69	0.031250
Summary	0039551621	220,498.72	73.40	0.033288
Summary	0039551839	255,745.76	186.48	0.072916
Summary	0039551990	298,370.74	155.40	0.052083
Summary	0039552305	384,672.86	119.71	0.031120
Summary	0039552677	166,925.61	104.33	0.062501
Summary	0039553090	289,265.61	11.71	0.004048
Summary	0039553472	361,683.77	55.45	0.015331
Summary	0039553850	342,919.32	9.73	0.002837
Summary	0039553903	205,793.27	64.31	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039554146	311,942.39	259.95	0.083333
Summary	0039554373	165,944.29	121.00	0.072916
Summary	0039554930	423,727.48	573.80	0.135417
Summary	0039555148	372,142.40	137.46	0.036937
Summary	0039555694	155,690.89	16.22	0.010418
Summary	0039556794	328,883.16	69.52	0.021138
Summary	0039556922	357,097.68	334.78	0.093750
Summary	0039557424	400,003.96	416.67	0.104166
Summary	0039558233	340,387.87	504.87	0.148322
Summary	0039558278	299,899.92	218.68	0.072918
Summary	0039558417	87,791.65	82.30	0.093745
Summary	0039558855	246,561.74	37.11	0.015051
Summary	0039559008	280,987.13	61.13	0.021755
Summary	0039559035	86,880.82	14.71	0.016931
Summary	0039559236	111,558.39	81.34	0.072912
Summary	0039559473	253,045.98	23.42	0.009255
Summary	0039560335	102,301.79	18.25	0.017839
Summary	0039560546	233,247.38	170.08	0.072918
Summary	0039560746	192,734.22	34.85	0.018082
Summary	0039560761	318,721.52	329.92	0.103514
Summary	0039560910	133,417.97	138.98	0.104169
Summary	0039560986	79,709.02	4.35	0.005457
Summary	0039561329	128,810.33	41.18	0.031969
Summary	0039562407	372,756.57	271.80	0.072916
Summary	0039562838	235,240.90	58.53	0.024881
Summary	0039563096	308,127.72	96.40	0.031286
Summary	0039563100	270,236.67	281.50	0.104168
Summary	0039563120	73,969.86	7.71	0.010423
Summary	0039563406	252,600.62	184.19	0.072917
Summary	0039563782	449,016.29	374.18	0.083333
Summary	0039564061	288,297.92	300.15	0.104111
Summary	0039564378	419,864.45	481.09	0.114582
Summary	0039565294	283,872.88	266.13	0.093750
Summary	0039565463	292,847.87	68.07	0.023244

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039565501	240,285.26	66.05	0.027488
Summary	0039565670	284,125.93	180.04	0.063366
Summary	0039565700	127,838.40	39.95	0.031250
Summary	0039566027	177,554.98	166.46	0.093751
Summary	0039566280	293,396.18	68.98	0.023511
Summary	0039566445	105,567.40	76.98	0.072920
Summary	0039566510	136,017.53	85.01	0.062499
Summary	0039566840	172,505.77	41.71	0.024179
Summary	0039567002	102,935.00	96.50	0.093748
Summary	0039567765	117,995.76	36.87	0.031247
Summary	0039568470	70,909.79	3.76	0.005303
Summary	0039569322	286,027.08	208.56	0.072916
Summary	0039569366	320,711.09	133.63	0.041667
Summary	0039569398	175,544.37	146.29	0.083335
Summary	0039569436	157,011.75	71.81	0.045735
Summary	0039569532	392,456.72	204.40	0.052082
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	136,774.59	43.37	0.031709
Summary	0039570735	149,305.19	77.76	0.052081
Summary	0039570786	142,146.63	133.26	0.093748
Summary	0039570878	390,913.98	407.20	0.104166
Summary	0039570933	289,160.41	331.33	0.114583
Summary	0039571024	450,129.50	52.86	0.011743
Summary	0039571451	419,114.18	359.90	0.085872
Summary	0039571453	337,337.63	243.16	0.072082
Summary	0039571540	217,070.96	158.28	0.072916
Summary	0039572130	177,937.58	9.46	0.005316
Summary	0039572182	280,074.62	175.05	0.062501
Summary	0039572279	318,600.44	199.13	0.062501
Summary	0039572702	242,203.34	151.38	0.062501
Summary	0039572777	206,890.73	52.43	0.025342
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,687.16	6.24	0.009219
Summary	0039574034	255,281.71	271.11	0.106200

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039574215	208,180.02	86.74	0.041666
Summary	0039574916	125,686.19	91.65	0.072920
Summary	0039575698	202,608.95	125.50	0.061942
Summary	0039576553	287,538.00	14.36	0.004994
Summary	0039576554	300,458.33	62.60	0.020835
Summary	0039577125	228,068.11	47.51	0.020831
Summary	0039577246	358,634.55	261.50	0.072915
Summary	0039577454	117,702.93	105.66	0.089768
Summary	0039577920	166,138.55	34.61	0.020832
Summary	0039578057	199,125.58	229.66	0.115334
Summary	0039579043	124,864.82	137.78	0.110343
Summary	0039579419	273,761.20	182.27	0.066580
Summary	0039579442	215,759.85	67.42	0.031248
Summary	0039579573	293,035.39	274.72	0.093750
Summary	0039579661	226,649.38	94.44	0.041668
Summary	0039579691	428,513.75	81.68	0.019061
Summary	0039579708	255,475.25	15.21	0.005954
Summary	0039580050	325,000.64	169.27	0.052083
Summary	0039580068	367,626.12	461.52	0.125541
Summary	0039580387	161,673.38	117.89	0.072919
Summary	0039580689	452,861.52	713.60	0.157576
Summary	0039580744	424,165.08	107.22	0.025278
Summary	0039580970	335,705.70	244.79	0.072918
Summary	0039581730	311,312.83	162.14	0.052083
Summary	0039581811	352,089.05	77.89	0.022122
Summary	0039581875	400,355.48	375.33	0.093749
Summary	0039581910	225,662.12	188.05	0.083333
Summary	0039582067	439,915.79	422.28	0.095991
Summary	0039582358	127,922.36	21.78	0.017026
Summary	0039582440	105,259.12	87.72	0.083337
Summary	0039583702	558,802.32	357.54	0.063983
Summary	0039583845	414,226.08	427.91	0.103303
Summary	0039585044	287,936.74	569.87	0.197915
Summary	0039585814	127,473.61	146.06	0.114581

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	440,144.37	504.33	0.114583
Summary	0039587261	271,748.09	28.31	0.010418
Summary	0039587378	259,136.31	55.84	0.021549
Summary	0039588009	129,358.67	107.80	0.083334
Summary	0039588470	411,053.18	64.58	0.015711
Summary	0039588653	162,449.96	50.77	0.031253
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	244,158.78	50.87	0.020835
Summary	0039589041	287,719.54	149.85	0.052082
Summary	0039589137	254,393.70	186.52	0.073319
Summary	0039589287	637,272.39	597.44	0.093750
Summary	0039589333	416,573.68	150.14	0.036042
Summary	0039589367	174,558.45	63.16	0.036183
Summary	0039589729	171,707.35	123.77	0.072082
Summary	0039589777	118,969.04	36.91	0.031025
Summary	0039589866	414,479.72	561.27	0.135416
Summary	0039590258	332,899.45	381.45	0.114584
Summary	0039590654	306,600.98	319.38	0.104168
Summary	0039590888	212,628.31	155.04	0.072916
Summary	0039591467	262,528.94	109.39	0.041668
Summary	0039591824	179,341.34	74.23	0.041390
Summary	0039591875	366,214.76	267.03	0.072916
Summary	0039592152	214,515.62	167.32	0.077999
Summary	0039592291	181,704.50	84.88	0.046713
Summary	0039592313	211,490.55	220.30	0.104165
Summary	0039592995	215,138.80	89.64	0.041666
Summary	0039593032	247,456.60	154.66	0.062500
Summary	0039593231	166,267.44	107.38	0.064583
Summary	0039593576	176,923.58	129.01	0.072918
Summary	0039594280	344,303.31	286.92	0.083334
Summary	0039595333	210,740.99	142.50	0.067619
Summary	0039595354	190,855.23	0.32	0.000168
Summary	0039596293	313,655.07	457.41	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039596795	397,204.66	64.90	0.016339
Summary	0039596842	206,050.04	85.85	0.041665
Summary	0039597352	408,624.92	297.96	0.072918
Summary	0039597426	206,973.49	194.04	0.093751
Summary	0039597814	197,619.30	108.54	0.054924
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	166,072.89	86.50	0.052086
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	487,181.33	507.48	0.104167
Summary	0039599333	304,356.16	380.45	0.125002
Summary	0039599401	343,585.09	53.93	0.015696
Summary	0039599455	425,451.56	310.23	0.072918
Summary	0039599727	137,459.88	128.87	0.093751
Summary	0039599781	368,231.78	95.54	0.025946
Summary	0039599825	65,176.28	24.86	0.038143
Summary	0039600257	241,790.07	151.12	0.062500
Summary	0039600325	399,752.58	501.87	0.125545
Summary	0039600345	130,653.80	47.42	0.036294
Summary	0039600486	214,489.60	335.14	0.156250
Summary	0039601039	354,166.58	36.89	0.010416
Summary	0039601812	113,088.30	2.43	0.002149
Summary	0039602414	616,413.16	117.87	0.019122
Summary	0039602483	463,693.22	177.46	0.038271
Summary	0039602516	353,358.67	12.04	0.003407
Summary	0039602661	113,319.46	118.04	0.104166
Summary	0039602696	338,948.74	167.56	0.049435
Summary	0039602910	125,975.99	20.08	0.015940
Summary	0039603096	365,825.92	38.11	0.010418
Summary	0039603581	256,269.44	80.08	0.031248
Summary	0039603662	348,384.20	326.61	0.093750
Summary	0039603722	371,815.26	142.79	0.038403
Summary	0039604172	252,640.01	157.90	0.062500

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	297,205.66	66,179.26	22.267

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039439452	92,510.40	122,926.34	132.878
0039490213	88,105.46	(55,216.26)	(62.671)
0039495486	116,589.80	(1,530.82)	(1.313)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	915,664.74	20,036.14	(110,219.84)	(12.037)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039525713	130,225.91	11,568.15	(1,944.35)	(1.493)
0039525944	65,875.33	7,710.73	502.96	0.764
0039568019	103,508.88	(8.75)	5,775.55	5.580
0039573866	75,375.49	964.46	3,839.95	5.094
0039584079	236,300.66	329.55	(71,296.16)	(30.172)
0039593979	304,378.47	(528.00)	(47,097.79)	(15.473)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
277	49,034,565.40	566,417.69	1.155

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039439452	92,510.40	122,926.34	132.878
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039455276	151,985.84	46,660.18	30.700
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461806	111,412.08	(22,785.12)	(20.451)
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039469612	269,723.67	(37,045.72)	(13.735)
0039470912	285,791.74	1,341.92	0.470
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Nov-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	27,708.49	38.263
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(92,024.15)	(40.160)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
0039475391	116,570.60	3,804.64	3.264
0039475466	41,382.81	(16,232.67)	(39.226)
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	47,565.79	66.097
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039490213	88,105.46	(55,216.26)	(62.671)
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493082	221,478.19	234,809.02	106.019
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
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	1,640.34	0.544
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039523809	240,167.48	28,700.52	11.950
0039525713	130,225.91	(1,944.35)	(1.493)
0039525861	371,561.01	(2,657.63)	(0.715)
0039525944	65,875.33	502.96	0.764
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:12:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039540908	315,766.92	(103,262.54)	(32.702)
0039543137	77,044.97	8,217.55	10.666
0039543264	72,764.80	13,973.68	19.204
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(162,065.46)	(54.451)
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
0039556787	285,766.28	3,517.43	1.231

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:12:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391
0039560223	119,501.94	11,211.24	9.382
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(11.719)
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)
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Nov-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	3,839.95	5.094
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,296.16)	(30.172)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586118	54,010.68	5,850.14	10.831
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039589478	85,683.98	384.65	0.449
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039592129	196,333.21	116.43	0.059
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(47,097.79)	(15.473)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596416	207,804.99	2,157.26	1.038
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	9	1,212,870.40	86,215.40	0.001 %	0	0.00	0.00	0.000 %	9	1,212,870.40	86,215.40	0.001 %

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	0039439452	97,000.00	3.625 %	OH	95.00	360	92,510.40	10/31/2022	122,926.34	122,926.34
Summary	0039490213	95,000.00	4.375 %	CT	90.00	360	88,105.46	10/31/2022	(55,216.26)	(55,216.26)
Summary	0039495486	125,000.00	3.625 %	MS	84.00	360	116,589.80	10/31/2022	(1,530.82)	(1,530.82)
Summary	0039525713	143,000.00	4.375 %	LA	87.00	360	130,225.91	09/30/2022	11,568.15	(1,944.35)
Summary	0039525944	70,000.00	4.250 %	IN	95.00	360	65,875.33	06/30/2022	7,710.73	502.96
Summary	0039568019	110,000.00	4.000 %	OH	85.00	360	103,508.88	03/31/2022	(8.75)	5,775.55
Summary	0039573866	83,000.00	3.875 %	WI	95.00	360	75,375.49	05/31/2022	964.46	3,839.95
Summary	0039584079	243,000.00	4.875 %	CA	97.00	360	236,300.66	08/31/2021	329.55	(71,296.16)
Summary	0039593979	319,000.00	3.625 %	TX	95.00	360	304,378.47	01/31/2021	(528.00)	(47,097.79)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

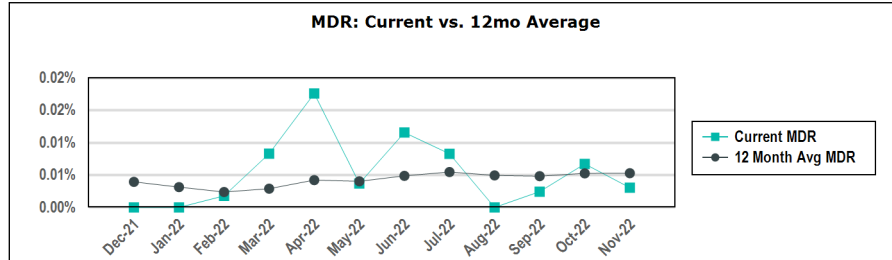
Distribution Date: 25-Nov-2022
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Realized Loss Report - Collateral

Summary

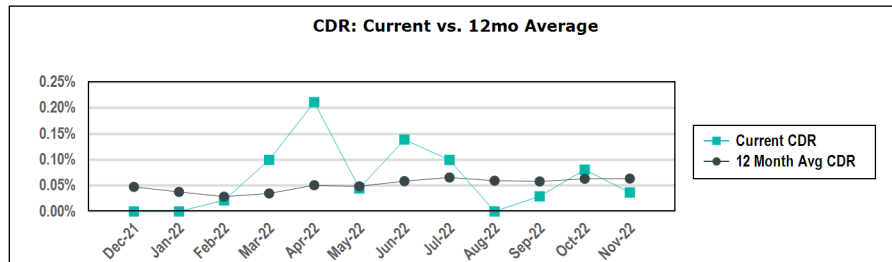
MDR

Current Month 0.003 %
 3 Month Average 0.004 %
 12 Month Average 0.005 %



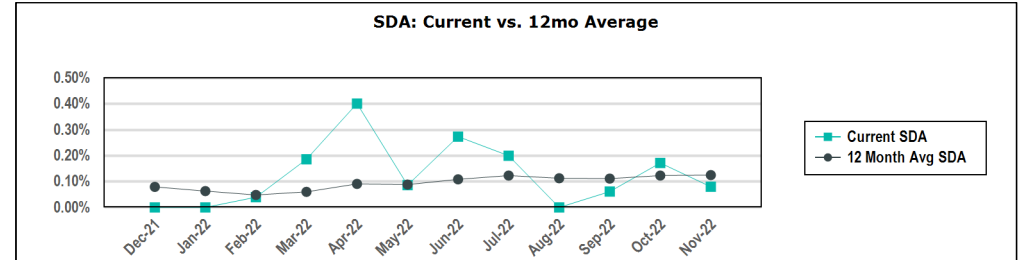
CDR

Current Month 0.037 %
 3 Month Average 0.049 %
 12 Month Average 0.063 %



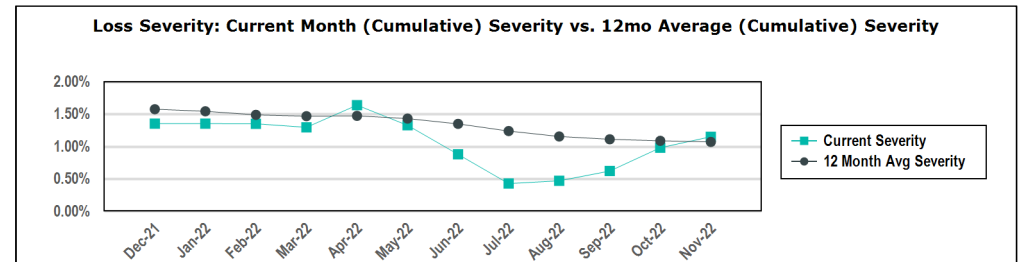
SDA

Current Month 0.080 %
 3 Month Average 0.104 %
 12 Month Average 0.125 %



Loss Severity

Current Month (Cumulative) 1.155 %
 3 Month Average (Cumulative) 0.922 %
 12 Month Average (Cumulative) 1.075 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

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Prepayment Rates

Summary

SMM

Current Month	0.928 %
3 Month Average	1.041 %
12 Month Average	1.934 %

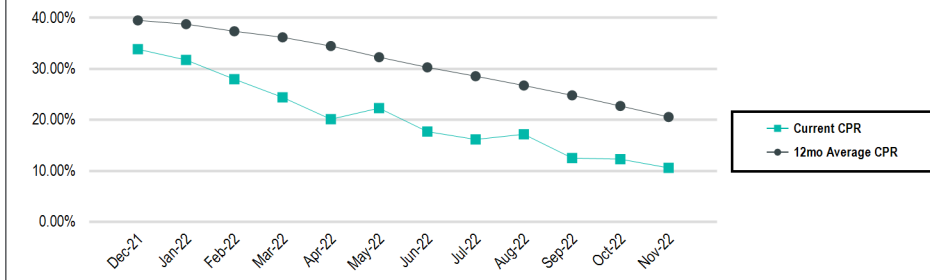
CPR

Current Month	10.582 %
3 Month Average	11.796 %
12 Month Average	20.569 %

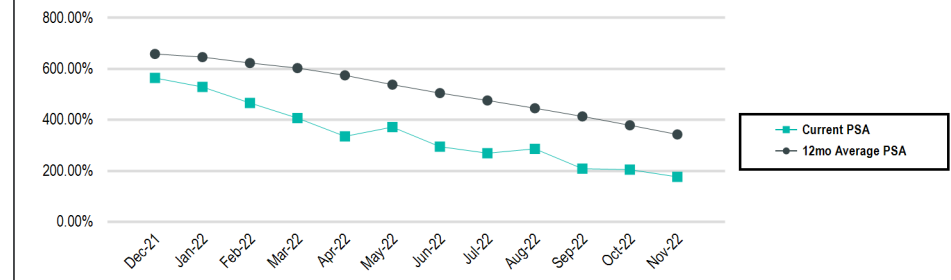
PSA

Current Month	176.367 %
3 Month Average	196.601 %
12 Month Average	342.812 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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