

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Sep-2021
10-Sep-2021 10:00:25 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		08/31/2021	0.00000 %	13,051,058,091.50	0.00	530,396,762.17	0.00	12,520,661,329.35	530,396,762.17	0.00
2M-1	30711XGK4	09/24/2021	1.23438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	09/24/2021	3.73438 %	43,502,507.35	148,916.99	1,790,163.44	0.00	41,712,343.91	1,939,080.43	0.00
2M-AH		08/31/2021	0.00000 %	2,289,748.61	0.00	94,225.01	0.00	2,195,523.60	94,225.01	0.00
2M-2B	30711XGM0	09/24/2021	3.73438 %	265,923,000.00	910,302.74	0.00	0.00	265,923,000.00	910,302.74	0.00
2M-BH		08/31/2021	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	09/24/2021	3.73438 %	246,928,000.00	845,279.40	0.00	0.00	246,928,000.00	845,279.40	0.00
2M-CH		08/31/2021	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	09/24/2021	3.73438 %	556,353,507.35	1,904,499.13	1,790,163.44	0.00	554,563,343.91	3,694,662.57	0.00
2M-2H		08/31/2021	0.00000 %	29,283,026.61	0.00	94,225.01	0.00	29,188,801.60	94,225.01	0.00
2B-1	30711XGQ1	09/24/2021	5.58438 %	189,945,000.00	972,331.30	0.00	0.00	189,945,000.00	972,331.30	0.00
2B-1H		08/31/2021	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		08/31/2021	0.00000 %	199,332,005.92	0.00	0.00	(132,317.31)	199,464,323.23	0.00	478,001.77
2A-I1	30711XGR9	09/24/2021	1.30000 %	0.00	51,840.49	0.00	0.00	0.00	51,840.49	0.00
2A-I2	30711XGS7	09/24/2021	1.80000 %	0.00	71,779.14	0.00	0.00	0.00	71,779.14	0.00
2A-I3	30711XGT5	09/24/2021	2.30000 %	0.00	91,717.79	0.00	0.00	0.00	91,717.79	0.00
2A-I4	30711XGU2	09/24/2021	2.80000 %	0.00	111,656.44	0.00	0.00	0.00	111,656.44	0.00
2B-I1	30711XGZ1	09/24/2021	1.30000 %	0.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00
2B-I2	30711XHA5	09/24/2021	1.80000 %	0.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00
2B-I3	30711XHB3	09/24/2021	2.30000 %	0.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00
2B-I4	30711XHC1	09/24/2021	2.80000 %	0.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00
2C-I1	30711XHH0	09/24/2021	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2C-I2	30711XHJ6	09/24/2021	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2C-I3	30711XHK3	09/24/2021	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2C-I4	30711XHL1	09/24/2021	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2E-A1	30711XGV0	09/24/2021	2.43438 %	43,502,507.35	97,076.50	1,790,163.44	0.00	41,712,343.91	1,887,239.94	0.00
2E-A2	30711XGW8	09/24/2021	1.93438 %	43,502,507.35	77,137.85	1,790,163.44	0.00	41,712,343.91	1,867,301.29	0.00
2E-A3	30711XGX6	09/24/2021	1.43438 %	43,502,507.35	57,199.20	1,790,163.44	0.00	41,712,343.91	1,847,362.64	0.00
2E-A4	30711XGY4	09/24/2021	0.93438 %	43,502,507.35	37,260.55	1,790,163.44	0.00	41,712,343.91	1,827,423.99	0.00
2E-B1	30711XHD9	09/24/2021	2.43438 %	265,923,000.00	593,411.16	0.00	0.00	265,923,000.00	593,411.16	0.00

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Series 2017-C02



Distribution Date: 27-Sep-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	09/24/2021	1.93438 %	265,923,000.00	471,529.79	0.00	0.00	265,923,000.00	471,529.79	0.00
2E-B3	30711XHF4	09/24/2021	1.43438 %	265,923,000.00	349,648.41	0.00	0.00	265,923,000.00	349,648.41	0.00
2E-B4	30711XHG2	09/24/2021	0.93438 %	265,923,000.00	227,767.04	0.00	0.00	265,923,000.00	227,767.04	0.00
2E-C1	30711XHM9	09/24/2021	2.43438 %	246,928,000.00	551,023.54	0.00	0.00	246,928,000.00	551,023.54	0.00
2E-C2	30711XHN7	09/24/2021	1.93438 %	246,928,000.00	437,848.20	0.00	0.00	246,928,000.00	437,848.20	0.00
2E-C3	30711XHP2	09/24/2021	1.43438 %	246,928,000.00	324,672.87	0.00	0.00	246,928,000.00	324,672.87	0.00
2E-C4	30711XHQ0	09/24/2021	0.93438 %	246,928,000.00	211,497.54	0.00	0.00	246,928,000.00	211,497.54	0.00
2E-D1	30711XHR8	09/24/2021	2.43438 %	309,425,507.35	690,487.66	1,790,163.44	0.00	307,635,343.91	2,480,651.10	0.00
2E-D2	30711XHS6	09/24/2021	1.93438 %	309,425,507.35	548,667.64	1,790,163.44	0.00	307,635,343.91	2,338,831.08	0.00
2E-D3	30711XHT4	09/24/2021	1.43438 %	309,425,507.35	406,847.61	1,790,163.44	0.00	307,635,343.91	2,197,011.05	0.00
2E-D4	30711XHU1	09/24/2021	0.93438 %	309,425,507.35	265,027.59	1,790,163.44	0.00	307,635,343.91	2,055,191.03	0.00
2E-D5	30711XHV9	09/24/2021	3.73438 %	309,425,507.35	1,059,219.72	1,790,163.44	0.00	307,635,343.91	2,849,383.16	0.00
2E-F1	30711XHW7	09/24/2021	2.43438 %	512,851,000.00	1,144,434.70	0.00	0.00	512,851,000.00	1,144,434.70	0.00
2E-F2	30711XHX5	09/24/2021	1.93438 %	512,851,000.00	909,377.99	0.00	0.00	512,851,000.00	909,377.99	0.00
2E-F3	30711XHY3	09/24/2021	1.43438 %	512,851,000.00	674,321.28	0.00	0.00	512,851,000.00	674,321.28	0.00
2E-F4	30711XHZ0	09/24/2021	0.93438 %	512,851,000.00	439,264.57	0.00	0.00	512,851,000.00	439,264.57	0.00
2E-F5	30711XJA3	09/24/2021	3.73438 %	512,851,000.00	1,755,582.14	0.00	0.00	512,851,000.00	1,755,582.14	0.00
2X-1	30711XJB1	09/24/2021	1.30000 %	0.00	368,732.06	0.00	0.00	0.00	368,732.06	0.00
2X-2	30711XJC9	09/24/2021	1.80000 %	0.00	510,552.09	0.00	0.00	0.00	510,552.09	0.00
2X-3	30711XJD7	09/24/2021	2.30000 %	0.00	652,372.11	0.00	0.00	0.00	652,372.11	0.00
2X-4	30711XJE5	09/24/2021	2.80000 %	0.00	794,192.14	0.00	0.00	0.00	794,192.14	0.00
2Y-1	30711XJF2	09/24/2021	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2Y-2	30711XJG0	09/24/2021	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2Y-3	30711XJH8	09/24/2021	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2Y-4	30711XJJ4	09/24/2021	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
Totals				20,958,402,056.49	26,473,335.41	550,277,010.03	(132,317.31)	20,408,257,363.79	576,750,345.44	478,001.77

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Sep-2021
10-Sep-2021 10:00:25 AM

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	13,051,058,091.50	24,970,039.46	505,426,722.71	0.00	0.00	530,396,762.17	12,520,661,329.35	0.32615294	530,396,762.17
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	246,928,000.00	43,502,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	41,712,343.91	0.16892513	1,790,163.44
2M-AH	12,997,022.00	2,289,748.61	94,225.01	0.00	0.00	0.00	94,225.01	2,195,523.60	0.16892513	94,225.01
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	556,353,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	554,563,343.91	0.72990086	1,790,163.44
2M-2H	39,990,300.00	29,283,026.61	94,225.01	0.00	0.00	0.00	94,225.01	29,188,801.60	0.72989704	94,225.01
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	199,332,005.92	0.00	0.00	0.00	(132,317.31)	(132,317.31)	199,464,323.23	0.99760930	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	246,928,000.00	43,502,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	41,712,343.91	0.16892513	1,790,163.44
2E-A2	246,928,000.00	43,502,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	41,712,343.91	0.16892513	1,790,163.44
2E-A3	246,928,000.00	43,502,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	41,712,343.91	0.16892513	1,790,163.44
2E-A4	246,928,000.00	43,502,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	41,712,343.91	0.16892513	1,790,163.44
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Distribution Date: 27-Sep-2021
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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	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	309,425,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	307,635,343.91	0.59985326	1,790,163.44
2E-D2	512,851,000.00	309,425,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	307,635,343.91	0.59985326	1,790,163.44
2E-D3	512,851,000.00	309,425,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	307,635,343.91	0.59985326	1,790,163.44
2E-D4	512,851,000.00	309,425,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	307,635,343.91	0.59985326	1,790,163.44
2E-D5	512,851,000.00	309,425,507.35	1,790,163.44	0.00	0.00	0.00	1,790,163.44	307,635,343.91	0.59985326	1,790,163.44
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
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	48,955,860,289.00	20,958,402,056.49	44,850,287.32	505,426,722.71	0.00	(132,317.31)	550,144,692.72	20,408,257,363.79	0.41687057	550,277,010.03

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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	339.96934321	0.65044902	13.16595097	0.00000000	0.00000000	13.81639999	326.15294323	0.32615294	13.81639999
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	246,928,000.00	176.17486616	7.24973855	0.00000000	0.00000000	0.00000000	7.24973855	168.92512761	0.16892513	7.24973855
2M-AH	12,997,022.00	176.17486606	7.24973844	0.00000000	0.00000000	0.00000000	7.24973844	168.92512762	0.16892513	7.24973844
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	732.25702125	2.35616336	0.00000000	0.00000000	0.00000000	2.35616336	729.90085789	0.72990086	2.35616336
2M-2H	39,990,300.00	732.25323666	2.35619663	0.00000000	0.00000000	0.00000000	2.35619663	729.89704003	0.72989704	2.35619663
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	996.94752434	0.00000000	0.00000000	0.00000000	(0.66177739)	(0.66177739)	997.60930173	0.99760930	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	246,928,000.00	176.17486616	7.24973855	0.00000000	0.00000000	0.00000000	7.24973855	168.92512761	0.16892513	7.24973855
2E-A2	246,928,000.00	176.17486616	7.24973855	0.00000000	0.00000000	0.00000000	7.24973855	168.92512761	0.16892513	7.24973855
2E-A3	246,928,000.00	176.17486616	7.24973855	0.00000000	0.00000000	0.00000000	7.24973855	168.92512761	0.16892513	7.24973855
2E-A4	246,928,000.00	176.17486616	7.24973855	0.00000000	0.00000000	0.00000000	7.24973855	168.92512761	0.16892513	7.24973855
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Sep-2021
10-Sep-2021 10:00:26 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	603.34387054	3.49061119	0.00000000	0.00000000	0.00000000	3.49061119	599.85325935	0.59985326	3.49061119
2E-D2	512,851,000.00	603.34387054	3.49061119	0.00000000	0.00000000	0.00000000	3.49061119	599.85325935	0.59985326	3.49061119
2E-D3	512,851,000.00	603.34387054	3.49061119	0.00000000	0.00000000	0.00000000	3.49061119	599.85325935	0.59985326	3.49061119
2E-D4	512,851,000.00	603.34387054	3.49061119	0.00000000	0.00000000	0.00000000	3.49061119	599.85325935	0.59985326	3.49061119
2E-D5	512,851,000.00	603.34387054	3.49061119	0.00000000	0.00000000	0.00000000	3.49061119	599.85325935	0.59985326	3.49061119
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

**WELLS
FARGO**

Distribution Date: 27-Sep-2021
10-Sep-2021 10:00:26 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	13,051,058,091.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,520,661,329.35
2M-1	N/A	N/A	1.23438 %	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	08/25/21 - 09/26/21	33	3.73438 %	43,502,507.35	148,916.99	0.00	0.00	0.00	0.00	148,916.99	0.00	41,712,343.91
2M-AH	N/A	N/A	0.00000 %	2,289,748.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,195,523.60
2M-2B	08/25/21 - 09/26/21	33	3.73438 %	265,923,000.00	910,302.74	0.00	0.00	0.00	0.00	910,302.74	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	08/25/21 - 09/26/21	33	3.73438 %	246,928,000.00	845,279.40	0.00	0.00	0.00	0.00	845,279.40	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	08/25/21 - 09/26/21	33	3.73438 %	556,353,507.35	1,904,499.13	0.00	0.00	0.00	0.00	1,904,499.13	0.00	554,563,343.91
2M-2H	N/A	N/A	0.00000 %	29,283,026.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,188,801.60
2B-1	08/25/21 - 09/26/21	33	5.58438 %	189,945,000.00	972,331.30	0.00	0.00	0.00	0.00	972,331.30	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 %	199,332,005.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,464,323.23
2A-I1	08/25/21 - 09/26/21	33	1.30000 %	43,502,507.35	51,840.49	0.00	0.00	0.00	0.00	51,840.49	0.00	41,712,343.91
2A-I2	08/25/21 - 09/26/21	33	1.80000 %	43,502,507.35	71,779.14	0.00	0.00	0.00	0.00	71,779.14	0.00	41,712,343.91
2A-I3	08/25/21 - 09/26/21	33	2.30000 %	43,502,507.35	91,717.79	0.00	0.00	0.00	0.00	91,717.79	0.00	41,712,343.91
2A-I4	08/25/21 - 09/26/21	33	2.80000 %	43,502,507.35	111,656.44	0.00	0.00	0.00	0.00	111,656.44	0.00	41,712,343.91
2B-I1	08/25/21 - 09/26/21	33	1.30000 %	265,923,000.00	316,891.58	0.00	0.00	0.00	0.00	316,891.58	0.00	265,923,000.00
2B-I2	08/25/21 - 09/26/21	33	1.80000 %	265,923,000.00	438,772.95	0.00	0.00	0.00	0.00	438,772.95	0.00	265,923,000.00
2B-I3	08/25/21 - 09/26/21	33	2.30000 %	265,923,000.00	560,654.32	0.00	0.00	0.00	0.00	560,654.32	0.00	265,923,000.00
2B-I4	08/25/21 - 09/26/21	33	2.80000 %	265,923,000.00	682,535.70	0.00	0.00	0.00	0.00	682,535.70	0.00	265,923,000.00
2C-I1	08/25/21 - 09/26/21	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2C-I2	08/25/21 - 09/26/21	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2C-I3	08/25/21 - 09/26/21	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2C-I4	08/25/21 - 09/26/21	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2E-A1	08/25/21 - 09/26/21	33	2.43438 %	43,502,507.35	97,076.50	0.00	0.00	0.00	0.00	97,076.50	0.00	41,712,343.91
2E-A2	08/25/21 - 09/26/21	33	1.93438 %	43,502,507.35	77,137.85	0.00	0.00	0.00	0.00	77,137.85	0.00	41,712,343.91
2E-A3	08/25/21 - 09/26/21	33	1.43438 %	43,502,507.35	57,199.20	0.00	0.00	0.00	0.00	57,199.20	0.00	41,712,343.91
2E-A4	08/25/21 - 09/26/21	33	0.93438 %	43,502,507.35	37,260.55	0.00	0.00	0.00	0.00	37,260.55	0.00	41,712,343.91
2E-B1	08/25/21 - 09/26/21	33	2.43438 %	265,923,000.00	593,411.16	0.00	0.00	0.00	0.00	593,411.16	0.00	265,923,000.00
2E-B2	08/25/21 - 09/26/21	33	1.93438 %	265,923,000.00	471,529.79	0.00	0.00	0.00	0.00	471,529.79	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Sep-2021
10-Sep-2021 10:00:26 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	08/25/21 - 09/26/21	33	1.43438 %	265,923,000.00	349,648.41	0.00	0.00	0.00	0.00	349,648.41	0.00	265,923,000.00
2E-B4	08/25/21 - 09/26/21	33	0.93438 %	265,923,000.00	227,767.04	0.00	0.00	0.00	0.00	227,767.04	0.00	265,923,000.00
2E-C1	08/25/21 - 09/26/21	33	2.43438 %	246,928,000.00	551,023.54	0.00	0.00	0.00	0.00	551,023.54	0.00	246,928,000.00
2E-C2	08/25/21 - 09/26/21	33	1.93438 %	246,928,000.00	437,848.20	0.00	0.00	0.00	0.00	437,848.20	0.00	246,928,000.00
2E-C3	08/25/21 - 09/26/21	33	1.43438 %	246,928,000.00	324,672.87	0.00	0.00	0.00	0.00	324,672.87	0.00	246,928,000.00
2E-C4	08/25/21 - 09/26/21	33	0.93438 %	246,928,000.00	211,497.54	0.00	0.00	0.00	0.00	211,497.54	0.00	246,928,000.00
2E-D1	08/25/21 - 09/26/21	33	2.43438 %	309,425,507.35	690,487.66	0.00	0.00	0.00	0.00	690,487.66	0.00	307,635,343.91
2E-D2	08/25/21 - 09/26/21	33	1.93438 %	309,425,507.35	548,667.64	0.00	0.00	0.00	0.00	548,667.64	0.00	307,635,343.91
2E-D3	08/25/21 - 09/26/21	33	1.43438 %	309,425,507.35	406,847.61	0.00	0.00	0.00	0.00	406,847.61	0.00	307,635,343.91
2E-D4	08/25/21 - 09/26/21	33	0.93438 %	309,425,507.35	265,027.59	0.00	0.00	0.00	0.00	265,027.59	0.00	307,635,343.91
2E-D5	08/25/21 - 09/26/21	33	3.73438 %	309,425,507.35	1,059,219.72	0.00	0.00	0.00	0.00	1,059,219.72	0.00	307,635,343.91
2E-F1	08/25/21 - 09/26/21	33	2.43438 %	512,851,000.00	1,144,434.70	0.00	0.00	0.00	0.00	1,144,434.70	0.00	512,851,000.00
2E-F2	08/25/21 - 09/26/21	33	1.93438 %	512,851,000.00	909,377.99	0.00	0.00	0.00	0.00	909,377.99	0.00	512,851,000.00
2E-F3	08/25/21 - 09/26/21	33	1.43438 %	512,851,000.00	674,321.28	0.00	0.00	0.00	0.00	674,321.28	0.00	512,851,000.00
2E-F4	08/25/21 - 09/26/21	33	0.93438 %	512,851,000.00	439,264.57	0.00	0.00	0.00	0.00	439,264.57	0.00	512,851,000.00
2E-F5	08/25/21 - 09/26/21	33	3.73438 %	512,851,000.00	1,755,582.14	0.00	0.00	0.00	0.00	1,755,582.14	0.00	512,851,000.00
2X-1	08/25/21 - 09/26/21	33	1.30000 %	309,425,507.35	368,732.06	0.00	0.00	0.00	0.00	368,732.06	0.00	307,635,343.91
2X-2	08/25/21 - 09/26/21	33	1.80000 %	309,425,507.35	510,552.09	0.00	0.00	0.00	0.00	510,552.09	0.00	307,635,343.91
2X-3	08/25/21 - 09/26/21	33	2.30000 %	309,425,507.35	652,372.11	0.00	0.00	0.00	0.00	652,372.11	0.00	307,635,343.91
2X-4	08/25/21 - 09/26/21	33	2.80000 %	309,425,507.35	794,192.14	0.00	0.00	0.00	0.00	794,192.14	0.00	307,635,343.91
2Y-1	08/25/21 - 09/26/21	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2Y-2	08/25/21 - 09/26/21	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2Y-3	08/25/21 - 09/26/21	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2Y-4	08/25/21 - 09/26/21	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
Totals					26,473,335.41	0.00	0.00	0.00	0.00	26,473,335.41	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Sep-2021
10-Sep-2021 10:00:26 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	339.96934321	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	326.15294323
2M-1	379,890,000.00	1.23438 %	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	246,928,000.00	3.73438 %	176.17486616	0.60307859	0.00000000	0.00000000	0.00000000	0.00000000	0.60307859	0.00000000	168.92512761
2M-AH	12,997,022.00	0.00000 %	176.17486606	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	168.92512762
2M-2B	265,923,000.00	3.73438 %	1000.00000000	3.42318167	0.00000000	0.00000000	0.00000000	0.00000000	3.42318167	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.73438 %	1000.00000000	3.42318166	0.00000000	0.00000000	0.00000000	0.00000000	3.42318166	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.73438 %	732.25702125	2.50664881	0.00000000	0.00000000	0.00000000	0.00000000	2.50664881	0.00000000	729.90085789
2M-2H	39,990,300.00	0.00000 %	732.25323666	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	729.89704003
2B-1	189,945,000.00	5.58438 %	1000.00000000	5.11901498	0.00000000	0.00000000	0.00000000	0.00000000	5.11901498	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 %	996.94752434	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.60930173
2A-I1	0.00	1.30000 %	176.17486616	0.20994172	0.00000000	0.00000000	0.00000000	0.00000000	0.20994172	0.00000000	168.92512761
2A-I2	0.00	1.80000 %	176.17486616	0.29068854	0.00000000	0.00000000	0.00000000	0.00000000	0.29068854	0.00000000	168.92512761
2A-I3	0.00	2.30000 %	176.17486616	0.37143536	0.00000000	0.00000000	0.00000000	0.00000000	0.37143536	0.00000000	168.92512761
2A-I4	0.00	2.80000 %	176.17486616	0.45218217	0.00000000	0.00000000	0.00000000	0.00000000	0.45218217	0.00000000	168.92512761
2B-I1	0.00	1.30000 %	1000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.10833331	0.00000000	0.00000000	0.00000000	0.00000000	2.10833331	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.43438 %	176.17486616	0.39313687	0.00000000	0.00000000	0.00000000	0.00000000	0.39313687	0.00000000	168.92512761
2E-A2	246,928,000.00	1.93438 %	176.17486616	0.31239005	0.00000000	0.00000000	0.00000000	0.00000000	0.31239005	0.00000000	168.92512761
2E-A3	246,928,000.00	1.43438 %	176.17486616	0.23164323	0.00000000	0.00000000	0.00000000	0.00000000	0.23164323	0.00000000	168.92512761

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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	246,928,000.00	0.93438 %	176.17486616	0.15089642	0.00000000	0.00000000	0.00000000	0.00000000	0.15089642	0.00000000	168.92512761
2E-B1	265,923,000.00	2.43438 %	1000.00000000	2.23151499	0.00000000	0.00000000	0.00000000	0.00000000	2.23151499	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.93438 %	1000.00000000	1.77318167	0.00000000	0.00000000	0.00000000	0.00000000	1.77318167	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.43438 %	1000.00000000	1.31484832	0.00000000	0.00000000	0.00000000	0.00000000	1.31484832	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.93438 %	1000.00000000	0.85651501	0.00000000	0.00000000	0.00000000	0.00000000	0.85651501	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.43438 %	1000.00000000	2.23151502	0.00000000	0.00000000	0.00000000	0.00000000	2.23151502	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.93438 %	1000.00000000	1.77318166	0.00000000	0.00000000	0.00000000	0.00000000	1.77318166	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.43438 %	1000.00000000	1.31484834	0.00000000	0.00000000	0.00000000	0.00000000	1.31484834	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.93438 %	1000.00000000	0.85651502	0.00000000	0.00000000	0.00000000	0.00000000	0.85651502	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.43438 %	603.34387054	1.34637090	0.00000000	0.00000000	0.00000000	0.00000000	1.34637090	0.00000000	599.85325935
2E-D2	512,851,000.00	1.93438 %	603.34387054	1.06983830	0.00000000	0.00000000	0.00000000	0.00000000	1.06983830	0.00000000	599.85325935
2E-D3	512,851,000.00	1.43438 %	603.34387054	0.79330568	0.00000000	0.00000000	0.00000000	0.00000000	0.79330568	0.00000000	599.85325935
2E-D4	512,851,000.00	0.93438 %	603.34387054	0.51677308	0.00000000	0.00000000	0.00000000	0.00000000	0.51677308	0.00000000	599.85325935
2E-D5	512,851,000.00	3.73438 %	603.34387054	2.06535567	0.00000000	0.00000000	0.00000000	0.00000000	2.06535567	0.00000000	599.85325935
2E-F1	512,851,000.00	2.43438 %	1000.00000000	2.23151500	0.00000000	0.00000000	0.00000000	0.00000000	2.23151500	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.93438 %	1000.00000000	1.77318166	0.00000000	0.00000000	0.00000000	0.00000000	1.77318166	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.43438 %	1000.00000000	1.31484833	0.00000000	0.00000000	0.00000000	0.00000000	1.31484833	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.93438 %	1000.00000000	0.85651499	0.00000000	0.00000000	0.00000000	0.00000000	0.85651499	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.73438 %	1000.00000000	3.42318166	0.00000000	0.00000000	0.00000000	0.00000000	3.42318166	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	603.34387054	0.71898477	0.00000000	0.00000000	0.00000000	0.00000000	0.71898477	0.00000000	599.85325935
2X-2	0.00	1.80000 %	603.34387054	0.99551739	0.00000000	0.00000000	0.00000000	0.00000000	0.99551739	0.00000000	599.85325935
2X-3	0.00	2.30000 %	603.34387054	1.27204999	0.00000000	0.00000000	0.00000000	0.00000000	1.27204999	0.00000000	599.85325935
2X-4	0.00	2.80000 %	603.34387054	1.54858261	0.00000000	0.00000000	0.00000000	0.00000000	1.54858261	0.00000000	599.85325935
2Y-1	0.00	1.30000 %	1000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,553,843.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	132,317.31
Total Deposits	4,686,160.53
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,666,993.87
Total Withdrawals (Pool Distribution Amount)	4,686,160.53
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	532,148,833.31
Total Principal Reduction Cumulative	26,484,644,865.92
Scheduled Principal Current	26,854,427.91
Scheduled Principal Cumulative	2,824,832,389.90
Unscheduled Principal Current	505,426,722.71
Unscheduled Principal Cumulative	23,659,334,474.24
Senior Reduction Amount	530,396,762.17
Subordinate Reduction Amount	1,884,388.45
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	132,317.31
Modification Loss Amount	45,155.63
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	73919
Period Reference Pool Removal Loan Count	2333
Period Ending Loan Count	71586
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	13,503,820,123.85
Period PIF Loan Count Current	2331
PIF Loan Count Cumulative	98667
Period PIF Loan UPB Current	498,425,054.28
PIF Loan UPB Cumulative	23,062,394,174.09
Period Partial Prepayment Amount	7,821,165.07
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	538,765.86
Credit Event Amount Cumulative	41,707,330.18
Total Active Modified Loan Count	1012
Total Active Modified Loan UPB	240,771,188.31
Libor Rate	0.084380%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.982951%
Subordinate Percentage	7.017049%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.78

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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 %	7.020000 %	7.280000 %
2M-1	0.00	0.00	3.000000 %	7.020000 %	7.280000 %
2M-1H	0.00	0.00	3.000000 %	7.020000 %	7.280000 %
2M-2A	0.00	0.00	2.350000 %	6.690000 %	6.960000 %
2M-2B	0.00	0.00	1.650000 %	4.700000 %	4.880000 %
2M-2C	0.00	0.00	1.000000 %	2.840000 %	2.960000 %
2M-2	0.00	0.00	1.000000 %	2.840000 %	2.960000 %
2M-2H	0.00	0.00	1.000000 %	2.840000 %	2.960000 %
2B-1	0.00	0.00	0.500000 %	1.420000 %	1.480000 %
2B-1H	0.00	0.00	0.500000 %	1.420000 %	1.480000 %
2B-2H	0.00	132,317.31	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	607	118,160,152.36	0.847931 %	0.875013 %
60 Days	198	41,653,896.24	0.276590 %	0.308460 %
90 Days	120	22,570,088.55	0.167631 %	0.167139 %
120 Days	106	23,106,189.75	0.148074 %	0.171109 %
150 Days	105	23,214,106.17	0.146677 %	0.171908 %
180+ Days	1841	431,898,804.05	2.571732 %	3.198345 %
Totals	2977	660,603,237.12	4.158634 %	4.891973 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	437	113,072,340.78	45,155.63	0.039935

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	257,228.64	60.09	0.023361
Summary	0039435537	166,594.22	81.53	0.048939
Summary	0039435787	372,289.76	307.14	0.082500
Summary	0039435811	375,700.12	133.91	0.035643
Summary	0039436085	317,356.56	264.46	0.083332
Summary	0039436178	166,742.13	52.11	0.031252
Summary	0039436332	346,252.58	324.61	0.093749
Summary	0039436726	284,174.82	33.91	0.011933
Summary	0039437085	233,980.69	97.49	0.041666
Summary	0039437278	318,351.71	206.00	0.064708
Summary	0039437321	186,756.60	77.97	0.041750
Summary	0039437472	380,415.36	23.06	0.006062
Summary	0039437569	385,086.59	401.13	0.104166
Summary	0039438111	186,213.17	155.18	0.083335
Summary	0039438352	339,577.65	333.83	0.098307
Summary	0039439366	375,739.43	555.48	0.147836
Summary	0039439393	113,601.88	21.67	0.019075
Summary	0039439716	171,239.82	71.35	0.041667
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	456,169.92	91.74	0.020111
Summary	0039440702	166,365.97	6.68	0.004015
Summary	0039442668	402,930.22	98.75	0.024508
Summary	0039443090	118,967.53	68.76	0.057797
Summary	0039443231	365,076.32	456.35	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443320	396,390.43	17.49	0.004412
Summary	0039443529	209,021.87	25.60	0.012248
Summary	0039443872	144,501.21	64.69	0.044768
Summary	0039444053	118,925.23	34.87	0.029321
Summary	0039444135	125,842.39	104.87	0.083334
Summary	0039444679	218,709.73	113.91	0.052083
Summary	0039444760	462,839.79	176.06	0.038039
Summary	0039445386	233,929.23	121.15	0.051789
Summary	0039445539	259,904.72	129.60	0.049864
Summary	0039446507	381,581.93	158.99	0.041666
Summary	0039446577	118,043.45	12.30	0.010420
Summary	0039446758	158,483.83	57.72	0.036420
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	161,182.27	51.88	0.032187
Summary	0039448455	296,145.92	50.17	0.016941
Summary	0039448579	220,687.09	52.22	0.023662
Summary	0039448816	370,396.60	154.33	0.041666
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	399,176.91	117.26	0.029375
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450504	448,803.24	607.75	0.135416
Summary	0039450531	237,022.26	120.91	0.051012
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	212,987.80	88.74	0.041664
Summary	0039451214	420,257.00	81.27	0.019338
Summary	0039451257	292,580.90	243.82	0.083334
Summary	0039451419	188,475.42	35.89	0.019042
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	320,518.89	10.48	0.003270
Summary	0039451599	440,148.25	223.12	0.050692
Summary	0039451925	170,294.71	48.46	0.028457
Summary	0039452485	171,234.03	53.51	0.031250
Summary	0039452499	155,130.88	61.45	0.039612

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039453626	326,058.33	305.68	0.093750
Summary	0039454204	273,151.21	73.58	0.026937
Summary	0039454431	196,937.62	143.60	0.072916
Summary	0039454970	133,929.95	39.42	0.029433
Summary	0039455187	149,812.53	43.49	0.029030
Summary	0039455561	331,643.69	349.13	0.105273
Summary	0039456995	312,996.94	73.06	0.023342
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	178,358.47	24.75	0.013877
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	117,711.94	49.05	0.041670
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	296,948.49	75.49	0.025422
Summary	0039460702	182,208.89	97.34	0.053422
Summary	0039460795	264,004.35	247.50	0.093748
Summary	0039461216	257,793.92	108.54	0.042103
Summary	0039461345	307,942.39	19.42	0.006306
Summary	0039461507	231,476.73	265.23	0.114582
Summary	0039462451	379,380.50	119.22	0.031425
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	294,412.48	76.58	0.026011
Summary	0039463537	284,761.95	177.98	0.062501
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	325,255.76	372.69	0.114584
Summary	0039464408	183,396.82	2.60	0.001418
Summary	0039464672	317,192.02	27.67	0.008723
Summary	0039465259	38,208.26	11.41	0.029863
Summary	0039466169	408,619.48	43.46	0.010636
Summary	0039466229	245,454.17	36.22	0.014756
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	83,954.01	24.00	0.028587
Summary	0039466796	279,219.95	4.84	0.001733
Summary	0039468579	284,393.59	176.75	0.062150

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Credit-Linked Notes

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Distribution Date: 27-Sep-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039468684	156,789.43	32.66	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	296,962.39	38.04	0.012810
Summary	0039469284	169,173.68	133.75	0.079061
Summary	0039471913	112,332.24	2.54	0.002261
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472886	287,930.84	73.04	0.025367
Summary	0039472940	114,614.05	22.14	0.019317
Summary	0039473264	309,115.54	180.00	0.058231
Summary	0039473651	315,908.80	213.57	0.067605
Summary	0039473924	138,892.45	32.75	0.023579
Summary	0039474060	376,026.36	51.34	0.013653
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	292,770.35	67.66	0.023110
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	182,576.15	31.27	0.017127
Summary	0039475820	328,844.25	71.67	0.021795
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	401,425.01	106.14	0.026441
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479461	297,243.83	77.48	0.026066
Summary	0039479526	90,425.44	12.75	0.014100
Summary	0039479790	423,438.43	242.13	0.057182
Summary	0039480009	158,403.38	53.53	0.033793
Summary	0039480337	350,749.56	548.05	0.156251
Summary	0039480392	45,629.11	34.40	0.075390
Summary	0039480669	280,228.71	4.52	0.001613
Summary	0039480749	285,406.89	74.23	0.026008
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	339,391.89	176.57	0.052025
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039481548	214,458.04	75.96	0.035420
Summary	0039481551	387,443.42	101.84	0.026285

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481932	119,985.28	62.49	0.052081
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	125,643.55	4.91	0.003908
Summary	0039483311	144,611.01	68.78	0.047562
Summary	0039483449	226,927.62	47.28	0.020835
Summary	0039484057	250,097.84	113.41	0.045346
Summary	0039484062	383,644.21	239.78	0.062501
Summary	0039484419	246,646.17	18.82	0.007630
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	191,830.69	106.31	0.055419
Summary	0039486494	556,470.04	579.66	0.104167
Summary	0039486591	104,571.96	22.31	0.021335
Summary	0039486740	64,442.26	21.49	0.033348
Summary	0039487251	94,908.80	59.40	0.062586
Summary	0039488729	252,467.11	42.28	0.016747
Summary	0039488953	400,436.12	232.98	0.058182
Summary	0039489531	141,681.07	3.69	0.002604
Summary	0039490080	414,997.94	485.57	0.117005
Summary	0039490173	307,608.95	124.68	0.040532
Summary	0039491221	255,765.67	58.19	0.022751
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	332,195.75	76.99	0.023176
Summary	0039492533	196,476.06	5.08	0.002586
Summary	0039492626	171,180.09	45.17	0.026387
Summary	0039493057	225,930.28	101.32	0.044846
Summary	0039493150	223,211.79	93.00	0.041664
Summary	0039493193	346,203.68	72.13	0.020835
Summary	0039493195	599,027.61	35.67	0.005955
Summary	0039493360	100,369.13	11.08	0.011039
Summary	0039493427	349,976.62	55.64	0.015898
Summary	0039493566	57,267.38	35.79	0.062496
Summary	0039493567	165,002.01	309.38	0.187501
Summary	0039494162	220,852.43	74.80	0.033869
Summary	0039494928	270,181.25	27.09	0.010027

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039495175	389,273.83	17.32	0.004449
Summary	0039495376	408,952.57	100.87	0.024665
Summary	0039495802	328,666.49	92.96	0.028284
Summary	0039496277	496,199.79	106.05	0.021372
Summary	0039496341	159,089.06	49.72	0.031253
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496851	105,280.93	11.57	0.010990
Summary	0039497036	243,008.55	69.79	0.028719
Summary	0039497243	404,073.63	493.69	0.122178
Summary	0039497293	156,655.85	20.07	0.012812
Summary	0039497384	336,660.05	4.86	0.001444
Summary	0039497528	158,235.25	38.49	0.024325
Summary	0039498350	157,672.04	30.26	0.019192
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	143,460.86	13.09	0.009124
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498586	373,707.20	386.16	0.103332
Summary	0039498893	301,279.76	41.71	0.013844
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	369,823.49	46.43	0.012555
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039499897	345,085.01	287.57	0.083333
Summary	0039500191	436,738.12	28.59	0.006546
Summary	0039500223	345,031.65	127.07	0.036829
Summary	0039500373	142,395.20	69.82	0.049033
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	270,513.32	62.98	0.023282
Summary	0039501050	351,756.01	98.95	0.028130
Summary	0039501465	57,488.48	44.03	0.076589
Summary	0039501764	260,017.14	4.75	0.001827
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501910	97,766.52	41.89	0.042847
Summary	0039502209	165,166.96	79.15	0.047921
Summary	0039502643	300,995.81	61.77	0.020522

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039503134	192,010.22	18.59	0.009682
Summary	0039503341	276,571.58	39.67	0.014343
Summary	0039503589	316,828.17	81.10	0.025597
Summary	0039503669	289,900.00	6.46	0.002228
Summary	0039504128	253,466.06	122.88	0.048480
Summary	0039504514	169,454.71	15.15	0.008940
Summary	0039504900	273,516.62	44.31	0.016200
Summary	0039506011	282,789.83	265.12	0.093752
Summary	0039506739	350,748.10	61.28	0.017471
Summary	0039506746	231,179.43	157.28	0.068034
Summary	0039506874	62,806.87	52.34	0.083335
Summary	0039507186	89,928.23	24.70	0.027466
Summary	0039507253	144,028.19	9.22	0.006402
Summary	0039507511	278,929.99	406.77	0.145832
Summary	0039507551	232,369.40	193.64	0.083333
Summary	0039507733	207,234.53	36.05	0.017396
Summary	0039507735	279,715.85	58.27	0.020832
Summary	0039507905	280,325.34	146.00	0.052082
Summary	0039508264	363,909.71	9.78	0.002687
Summary	0039508339	265,156.43	70.09	0.026433
Summary	0039509010	304,905.20	254.09	0.083334
Summary	0039510362	148,884.54	72.62	0.048776
Summary	0039510619	379,123.17	162.70	0.042915
Summary	0039510732	193,758.02	39.83	0.020557
Summary	0039510767	282,367.59	71.22	0.025222
Summary	0039510796	222,648.98	42.02	0.018873
Summary	0039510825	228,439.96	46.11	0.020185
Summary	0039511089	231,395.26	101.68	0.043942
Summary	0039511188	253,270.19	52.76	0.020832
Summary	0039512200	207,520.83	50.64	0.024402
Summary	0039512837	107,142.39	18.68	0.017435
Summary	0039512951	105,661.10	23.23	0.021985
Summary	0039513262	216,035.30	9.35	0.004328
Summary	0039514097	269,820.39	151.59	0.056182

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514171	313,946.14	379.88	0.121002
Summary	0039514522	210,419.39	38.11	0.018111
Summary	0039514722	176,989.66	18.44	0.010419
Summary	0039514914	300,284.92	52.60	0.017517
Summary	0039515276	214,680.79	56.31	0.026230
Summary	0039515603	182,507.50	133.08	0.072918
Summary	0039515806	133,099.44	36.82	0.027664
Summary	0039515837	176,684.70	57.71	0.032663
Summary	0039516221	147,171.62	24.70	0.016783
Summary	0039516270	358,310.22	103.57	0.028905
Summary	0039517245	377,495.23	235.93	0.062499
Summary	0039518387	565,448.16	120.86	0.021374
Summary	0039518405	120,306.48	125.32	0.104167
Summary	0039518623	235,344.73	34.96	0.014855
Summary	0039519036	197,570.17	144.06	0.072916
Summary	0039519123	277,729.01	53.12	0.019127
Summary	0039519217	95,675.76	28.65	0.029945
Summary	0039519241	155,049.42	23.26	0.015002
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519403	398,376.60	41.50	0.010417
Summary	0039519404	165,383.70	58.34	0.035276
Summary	0039519632	135,843.71	29.67	0.021841
Summary	0039519948	297,120.24	76.08	0.025606
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	174,233.74	34.39	0.019738
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	304,637.85	46.20	0.015166
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	126,906.80	35.00	0.027579
Summary	0039523117	343,533.78	89.48	0.026047
Summary	0039523242	237,238.92	62.43	0.026315
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	145,453.65	47.00	0.032313
Summary	0039523706	379,014.53	132.23	0.034888

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523744	310,043.81	258.37	0.083333
Summary	0039523890	248,049.00	81.81	0.032981
Summary	0039524715	336,037.38	455.05	0.135416
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	141,576.67	49.25	0.034787
Summary	0039525606	267,433.33	53.81	0.020121
Summary	0039525672	244,838.12	153.02	0.062498
Summary	0039526316	315,736.83	210.66	0.066720
Summary	0039527057	407,886.06	50.73	0.012437
Summary	0039527573	304,487.24	222.02	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	234,780.05	9.72	0.004140
Summary	0039529468	177,039.14	35.72	0.020176
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	110,484.83	69.05	0.062497
Summary	0039530980	138,477.10	82.42	0.059519
Summary	0039531022	148,780.65	48.65	0.032699
Summary	0039532026	368,786.80	61.39	0.016646
Summary	0039532356	301,513.49	63.77	0.021150
Summary	0039533289	348,010.49	398.76	0.114583
Summary	0039533461	227,332.79	54.12	0.023807
Summary	0039534406	183,090.88	81.41	0.044464
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	221,916.00	69.92	0.031507
Summary	0039535750	231,782.60	23.30	0.010053
Summary	0039535891	318,771.89	163.68	0.051347
Summary	0039536078	411,362.43	230.51	0.056036
Summary	0039536402	250,647.06	95.73	0.038193
Summary	0039537086	144,627.07	19.38	0.013400
Summary	0039537702	239,306.75	63.51	0.026539
Summary	0039537744	185,900.81	19.36	0.010414
Summary	0039538725	219,921.60	70.52	0.032066
Summary	0039539087	287,566.31	155.26	0.053991
Summary	0039539340	369,894.35	115.59	0.031249

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Modification Loss Detail

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Summary	0039539614	265,598.44	83.00	0.031250
Summary	0039540137	205,369.25	7.55	0.003676
Summary	0039540267	402,609.53	377.45	0.093751
Summary	0039540535	289,610.14	86.33	0.029809
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	271,837.77	122.05	0.044898
Summary	0039541621	183,123.35	228.90	0.124998
Summary	0039541861	309,911.34	52.92	0.017076
Summary	0039543767	189,965.21	79.15	0.041666
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	208,532.46	3.36	0.001611
Summary	0039545696	393,232.78	93.88	0.023874
Summary	0039545753	428,384.51	117.22	0.027363
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	230,682.00	15.98	0.006927
Summary	0039547406	237,726.25	31.61	0.013297
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,665.82	17.29	0.040524
Summary	0039549019	450,282.51	238.49	0.052965
Summary	0039549033	400,907.92	132.92	0.033155
Summary	0039549186	253,063.91	77.52	0.030633
Summary	0039549997	172,282.01	42.50	0.024669
Summary	0039550052	189,403.42	90.28	0.047665
Summary	0039550275	257,989.37	268.74	0.104167
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	248,402.13	125.96	0.050708
Summary	0039551104	387,217.25	242.90	0.062730
Summary	0039551621	223,320.46	73.40	0.032868
Summary	0039552305	389,402.85	119.71	0.030742
Summary	0039553090	293,029.35	11.71	0.003996
Summary	0039553472	343,691.54	55.45	0.016134
Summary	0039553647	395,892.98	79.36	0.020046
Summary	0039553850	345,385.85	9.73	0.002817

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039555148	376,877.08	137.46	0.036473
Summary	0039555682	239,691.18	46.31	0.019321
Summary	0039556794	332,712.39	69.52	0.020895
Summary	0039558233	345,287.04	511.00	0.147993
Summary	0039558378	415,131.87	394.58	0.095049
Summary	0039558855	249,832.69	37.11	0.014854
Summary	0039559008	268,053.05	58.43	0.021798
Summary	0039559035	88,175.00	14.71	0.016683
Summary	0039559196	225,958.85	39.58	0.017516
Summary	0039559473	256,132.17	23.42	0.009144
Summary	0039560335	104,079.33	18.25	0.017535
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	80,792.26	4.35	0.005384
Summary	0039561329	130,493.21	41.18	0.031557
Summary	0039562190	222,273.97	2.24	0.001008
Summary	0039562838	238,819.01	58.53	0.024508
Summary	0039563096	312,316.78	96.40	0.030866
Summary	0039563120	76,729.95	7.99	0.010413
Summary	0039564683	121,790.31	24.26	0.019919
Summary	0039564762	383,815.47	85.43	0.022258
Summary	0039565463	296,538.46	68.07	0.022955
Summary	0039565501	243,384.92	66.05	0.027138
Summary	0039565670	287,334.08	181.71	0.063240
Summary	0039566280	297,303.60	68.98	0.023202
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039568470	72,028.25	3.76	0.005220
Summary	0039569366	330,785.18	137.83	0.041668
Summary	0039569398	181,144.26	150.95	0.083331
Summary	0039569436	159,094.12	72.68	0.045684
Summary	0039569532	398,132.18	207.36	0.052083
Summary	0039569938	342,601.52	0.16	0.000047
Summary	0039570718	138,329.73	43.37	0.031353
Summary	0039570878	397,267.48	413.82	0.104167

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Summary	0039571024	431,674.01	52.86	0.012245
Summary	0039571451	407,986.05	90.39	0.022155
Summary	0039571622	370,970.20	126.67	0.034146
Summary	0039572130	180,731.09	9.46	0.005234
Summary	0039572279	323,263.72	202.04	0.062500
Summary	0039572777	209,404.37	52.43	0.025038
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,395.26	21.42	0.020717
Summary	0039573971	68,562.64	6.24	0.009101
Summary	0039574034	258,839.23	274.07	0.105884
Summary	0039575128	273,492.34	170.93	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	203,531.92	125.50	0.061661
Summary	0039576435	396,529.98	247.83	0.062500
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	298,449.23	62.18	0.020834
Summary	0039577920	168,398.79	35.08	0.020832
Summary	0039578057	192,936.97	43.46	0.022525
Summary	0039579043	126,353.66	137.78	0.109043
Summary	0039579415	387,920.01	74.42	0.019184
Summary	0039579419	277,360.76	184.14	0.066390
Summary	0039579691	433,607.47	81.68	0.018837
Summary	0039579708	259,679.18	15.21	0.005857
Summary	0039580689	380,410.22	119.41	0.031390
Summary	0039581646	218,933.95	103.97	0.047489
Summary	0039581811	354,341.53	77.89	0.021982
Summary	0039582358	129,671.99	21.78	0.016796
Summary	0039582509	406,430.33	86.66	0.021322
Summary	0039583461	259,446.83	216.21	0.083335
Summary	0039583702	564,671.08	359.00	0.063577
Summary	0039583999	194,647.45	286.99	0.147441
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	261,317.12	55.84	0.021369

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039587857	98,628.26	1.56	0.001582
Summary	0039588470	380,996.74	64.58	0.016950
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	116,517.73	36.91	0.031678
Summary	0039590293	416,160.97	544.69	0.130884
Summary	0039591824	181,687.77	74.23	0.040856
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592425	329,322.06	205.83	0.062501
Summary	0039592995	218,264.42	90.94	0.041665
Summary	0039593032	251,369.06	157.11	0.062502
Summary	0039593146	162,875.44	118.76	0.072915
Summary	0039593231	170,682.22	108.76	0.063721
Summary	0039595333	213,598.36	144.28	0.067547
Summary	0039595354	193,421.31	0.32	0.000165
Summary	0039596795	402,236.95	64.90	0.016135
Summary	0039597352	413,806.99	301.73	0.072916
Summary	0039597814	194,718.16	107.03	0.054967
Summary	0039597816	93,453.22	21.85	0.023381
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598778	79,916.33	40.96	0.051254
Summary	0039599401	352,157.95	53.93	0.015314
Summary	0039599781	373,336.05	95.54	0.025591
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	134,843.14	47.42	0.035167
Summary	0039601105	358,927.12	115.82	0.032268
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	363,173.04	12.04	0.003315
Summary	0039602696	342,973.24	167.56	0.048855
Summary	0039602910	126,401.12	20.08	0.015886

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	353,707.89	331.60	0.093750
Summary	0039603669	332,615.44	97.88	0.029427
Summary	0039603722	376,046.69	142.79	0.037971

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	538,765.86	(77,192.64)	(14.328)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039486158	302,465.20	(5,518.66)	(1.825)
0039584079	236,300.66	(71,673.98)	(30.332)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
9	1,681,442.87	(55,124.67)	(102,372.22)	(6.088)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039468532	67,121.92	6.00	(8,543.38)	(12.728)
0039473067	108,622.20	(2,250.34)	7,673.71	7.065
0039476122	171,475.25	3.16	(27,015.42)	(15.755)
0039497799	118,709.97	3.00	(2,252.76)	(1.898)
0039544221	311,173.37	(93.50)	31,075.10	9.986
0039552245	363,678.66	(53,687.72)	17,567.67	4.831
0039555830	77,196.84	325.00	803.97	1.041
0039572367	97,267.45	410.32	(4,381.28)	(4.504)
0039600808	366,197.21	159.41	(117,299.83)	(32.032)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
232	41,707,330.18	478,001.77	1.146

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,660.18	30.700
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)

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Cumulative Realized Loss Detail

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0039456099	54,015.68	13,445.46	24.892
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460861	93,653.94	5,797.82	6.191
0039460925	205,291.72	868.55	0.423
0039461806	111,412.08	(22,785.12)	(20.451)
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464006	233,196.18	(912.90)	(0.391)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,790.26	1.966
0039467150	147,851.27	11,206.53	7.580
0039468532	67,121.92	(8,543.38)	(12.728)
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	3,039.67	1.064
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039472567	128,285.97	12,861.99	10.026
0039473067	108,622.20	7,673.71	7.065
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	9,399.17	20.966
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,071.08)	(33.616)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,920.72)	(16.543)
0039505014	108,570.20	4,371.82	4.027
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
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
0039512980	108,539.99	27,073.05	24.943
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
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

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Cumulative Realized Loss Detail

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0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
0039525861	371,561.01	(2,657.63)	(0.715)
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)
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
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)

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Cumulative Realized Loss Detail

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0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
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	17,567.67	4.831
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	1,096.24	17.336
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039559517	322,779.13	1,261.87	0.391

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	542.03	0.359
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,673.98)	(30.332)
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
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
0039593937	76,781.06	12,121.48	15.787
0039593979	304,378.47	(46,569.79)	(15.300)
0039596146	401,018.48	(125,582.14)	(31.316)
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,891.81)	(2.339)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	11	2,220,208.73	(132,317.31)	(0.001 %)	0	0.00	0.00	0.000 %	11	2,220,208.73	(132,317.31)	(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	0039468532	70,000.00	3.750 %	OH	90.00	360	67,121.92	07/31/2021	6.00	(8,543.38)
Summary	0039473067	112,000.00	3.875 %	OH	95.00	360	108,622.20	06/30/2020	(2,250.34)	7,673.71
Summary	0039476122	185,000.00	3.500 %	WY	95.00	360	171,475.25	07/31/2021	3.16	(27,015.42)
Summary	0039486158	315,000.00	4.125 %	TX	92.00	360	302,465.20	08/31/2021	(5,518.66)	(5,518.66)
Summary	0039497799	125,000.00	3.625 %	NC	95.00	360	118,709.97	07/31/2021	3.00	(2,252.76)
Summary	0039544221	323,000.00	3.625 %	TX	95.00	360	311,173.37	01/31/2020	(93.50)	31,075.10
Summary	0039552245	367,000.00	4.500 %	CA	95.00	360	363,678.66	04/30/2021	(53,687.72)	17,567.67
Summary	0039555830	81,000.00	3.750 %	MI	95.00	360	77,196.84	10/31/2019	325.00	803.97
Summary	0039572367	104,000.00	3.750 %	AR	95.00	360	97,267.45	10/31/2020	410.32	(4,381.28)
Summary	0039584079	243,000.00	4.875 %	CA	97.00	360	236,300.66	08/31/2021	(71,673.98)	(71,673.98)
Summary	0039600808	383,000.00	4.375 %	NJ	90.00	360	366,197.21	12/31/2020	159.41	(117,299.83)

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

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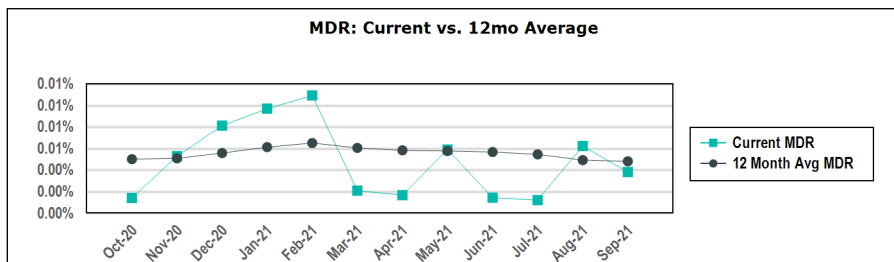
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Realized Loss Report - Collateral

Summary

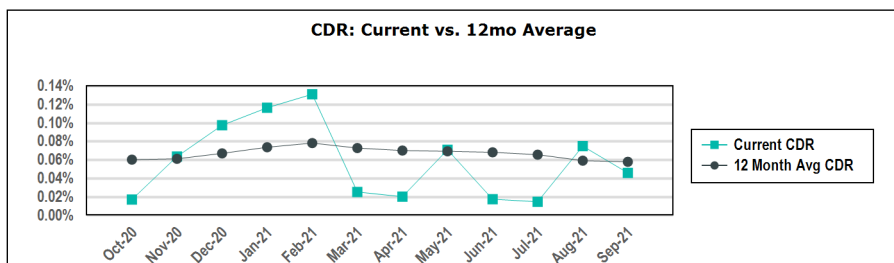
MDR

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



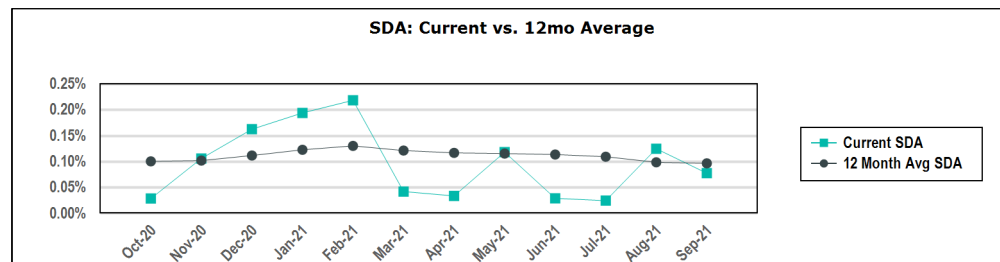
CDR

Current Month 0.046 %
3 Month Average 0.045 %
12 Month Average 0.058 %



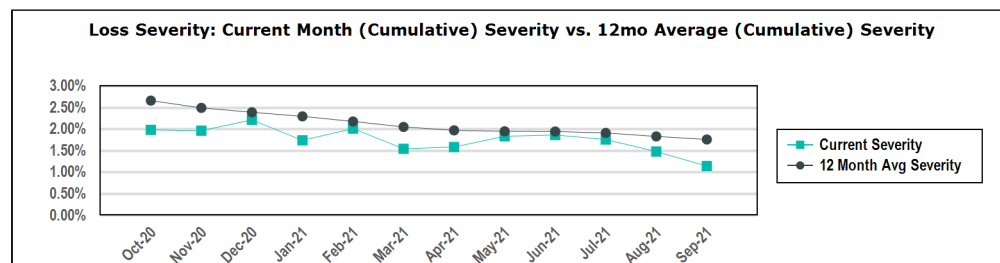
SDA

Current Month 0.078 %
3 Month Average 0.076 %
12 Month Average 0.097 %



Loss Severity

Current Month (Cumulative) 1.146 %
3 Month Average (Cumulative) 1.464 %
12 Month Average (Cumulative) 1.763 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

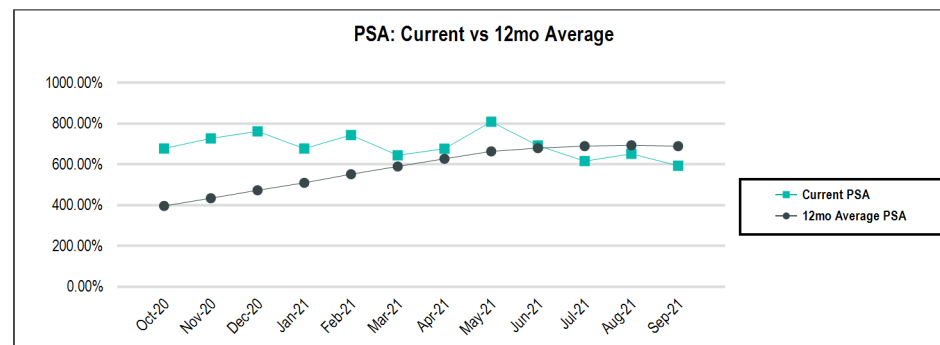
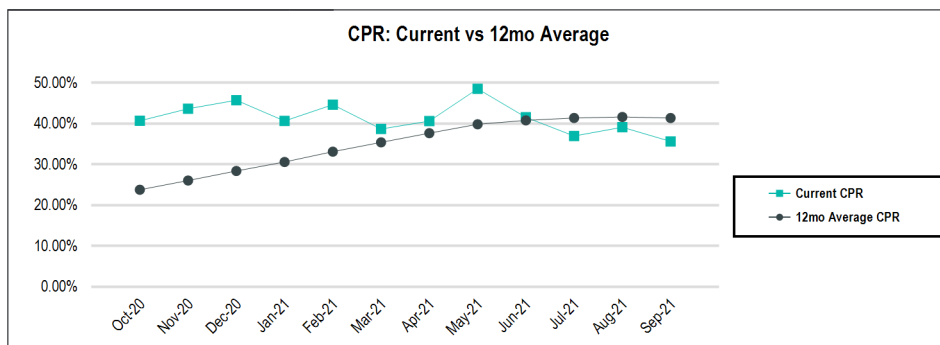
Current Month	3.607 %
3 Month Average	3.811 %
12 Month Average	4.368 %

CPR

Current Month	35.650 %
3 Month Average	37.250 %
12 Month Average	41.385 %

PSA

Current Month	594.159 %
3 Month Average	620.840 %
12 Month Average	689.744 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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