

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-Feb-2022
 08-Feb-2022 3:41:39 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		01/31/2022	0.00000 %	10,643,092,506.43	0.00	334,978,912.01	0.00	10,308,113,594.42	334,978,912.01	0.00
2M-1	30711XGK4	02/24/2022	1.25771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	02/24/2022	3.75771 %	9,760,231.82	31,582.22	540,495.91	0.00	9,219,735.91	572,078.13	0.00
2M-AH		01/31/2022	0.00000 %	26,920,613.65	0.00	1,490,792.63	0.00	25,429,821.02	1,490,792.63	0.00
2M-2B	30711XGM0	02/24/2022	3.75771 %	74,482,534.73	241,011.02	0.00	0.00	74,482,534.73	241,011.02	0.00
2M-BH		01/31/2022	0.00000 %	205,436,720.27	0.00	0.00	0.00	205,436,720.27	0.00	0.00
2M-2C	30711XGN8	02/24/2022	3.75771 %	69,162,213.63	223,795.49	0.00	0.00	69,162,213.63	223,795.49	0.00
2M-CH		01/31/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	02/24/2022	3.75771 %	153,404,980.18	496,388.73	540,495.91	0.00	152,864,484.27	1,036,884.64	0.00
2M-2H		01/31/2022	0.00000 %	423,120,143.29	0.00	1,490,792.63	0.00	421,629,350.66	1,490,792.63	0.00
2B-1	30711XGQ1	02/24/2022	5.60771 %	189,945,000.00	917,218.08	0.00	0.00	189,945,000.00	917,218.08	0.00
2B-1H		01/31/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		01/31/2022	0.00000 %	199,368,587.60	0.00	0.00	2,269.66	199,366,317.94	0.00	576,007.06
2A-I1	30711XGR9	02/24/2022	1.30000 %	0.00	10,926.04	0.00	0.00	0.00	10,926.04	0.00
2A-I2	30711XGS7	02/24/2022	1.80000 %	0.00	15,128.36	0.00	0.00	0.00	15,128.36	0.00
2A-I3	30711XGT5	02/24/2022	2.30000 %	0.00	19,330.68	0.00	0.00	0.00	19,330.68	0.00
2A-I4	30711XGU2	02/24/2022	2.80000 %	0.00	23,533.00	0.00	0.00	0.00	23,533.00	0.00
2B-I1	30711XGZ1	02/24/2022	1.30000 %	0.00	83,379.06	0.00	0.00	0.00	83,379.06	0.00
2B-I2	30711XHA5	02/24/2022	1.80000 %	0.00	115,447.93	0.00	0.00	0.00	115,447.93	0.00
2B-I3	30711XHB3	02/24/2022	2.30000 %	0.00	147,516.80	0.00	0.00	0.00	147,516.80	0.00
2B-I4	30711XHC1	02/24/2022	2.80000 %	0.00	179,585.67	0.00	0.00	0.00	179,585.67	0.00
2C-I1	30711XHH0	02/24/2022	1.30000 %	0.00	77,423.26	0.00	0.00	0.00	77,423.26	0.00
2C-I2	30711XHJ6	02/24/2022	1.80000 %	0.00	107,201.43	0.00	0.00	0.00	107,201.43	0.00
2C-I3	30711XHK3	02/24/2022	2.30000 %	0.00	136,979.61	0.00	0.00	0.00	136,979.61	0.00
2C-I4	30711XHL1	02/24/2022	2.80000 %	0.00	166,757.78	0.00	0.00	0.00	166,757.78	0.00
2E-A1	30711XGV0	02/24/2022	2.45771 %	9,760,231.82	20,656.18	540,495.91	0.00	9,219,735.91	561,152.09	0.00
2E-A2	30711XGW8	02/24/2022	1.95771 %	9,760,231.82	16,453.86	540,495.91	0.00	9,219,735.91	556,949.77	0.00
2E-A3	30711XGX6	02/24/2022	1.45771 %	9,760,231.82	12,251.53	540,495.91	0.00	9,219,735.91	552,747.44	0.00
2E-A4	30711XGY4	02/24/2022	0.95771 %	9,760,231.82	8,049.21	540,495.91	0.00	9,219,735.91	548,545.12	0.00
2E-B1	30711XHD9	02/24/2022	2.45771 %	74,482,534.73	157,631.96	0.00	0.00	74,482,534.73	157,631.96	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
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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	02/24/2022	1.95771 %	74,482,534.73	125,563.09	0.00	0.00	74,482,534.73	125,563.09	0.00
2E-B3	30711XHF4	02/24/2022	1.45771 %	74,482,534.73	93,494.22	0.00	0.00	74,482,534.73	93,494.22	0.00
2E-B4	30711XHG2	02/24/2022	0.95771 %	74,482,534.73	61,425.35	0.00	0.00	74,482,534.73	61,425.35	0.00
2E-C1	30711XHM9	02/24/2022	2.45771 %	69,162,213.63	146,372.24	0.00	0.00	69,162,213.63	146,372.24	0.00
2E-C2	30711XHN7	02/24/2022	1.95771 %	69,162,213.63	116,594.06	0.00	0.00	69,162,213.63	116,594.06	0.00
2E-C3	30711XHP2	02/24/2022	1.45771 %	69,162,213.63	86,815.89	0.00	0.00	69,162,213.63	86,815.89	0.00
2E-C4	30711XHQ0	02/24/2022	0.95771 %	69,162,213.63	57,037.71	0.00	0.00	69,162,213.63	57,037.71	0.00
2E-D1	30711XHR8	02/24/2022	2.45771 %	84,242,766.55	178,288.14	540,495.91	0.00	83,702,270.64	718,784.05	0.00
2E-D2	30711XHS6	02/24/2022	1.95771 %	84,242,766.55	142,016.95	540,495.91	0.00	83,702,270.64	682,512.86	0.00
2E-D3	30711XHT4	02/24/2022	1.45771 %	84,242,766.55	105,745.76	540,495.91	0.00	83,702,270.64	646,241.67	0.00
2E-D4	30711XHU1	02/24/2022	0.95771 %	84,242,766.55	69,474.56	540,495.91	0.00	83,702,270.64	609,970.47	0.00
2E-D5	30711XHV9	02/24/2022	3.75771 %	84,242,766.55	272,593.24	540,495.91	0.00	83,702,270.64	813,089.15	0.00
2E-F1	30711XHW7	02/24/2022	2.45771 %	143,644,748.36	304,004.20	0.00	0.00	143,644,748.36	304,004.20	0.01
2E-F2	30711XHX5	02/24/2022	1.95771 %	143,644,748.36	242,157.15	0.00	0.00	143,644,748.36	242,157.15	0.01
2E-F3	30711XHY3	02/24/2022	1.45771 %	143,644,748.36	180,310.11	0.00	0.00	143,644,748.36	180,310.11	0.01
2E-F4	30711XHZ0	02/24/2022	0.95771 %	143,644,748.36	118,463.07	0.00	0.00	143,644,748.36	118,463.07	0.01
2E-F5	30711XJA3	02/24/2022	3.75771 %	143,644,748.36	464,806.51	0.00	0.00	143,644,748.36	464,806.51	0.01
2X-1	30711XJB1	02/24/2022	1.30000 %	0.00	94,305.10	0.00	0.00	0.00	94,305.10	0.00
2X-2	30711XJC9	02/24/2022	1.80000 %	0.00	130,576.29	0.00	0.00	0.00	130,576.29	0.00
2X-3	30711XJD7	02/24/2022	2.30000 %	0.00	166,847.48	0.00	0.00	0.00	166,847.48	0.00
2X-4	30711XJE5	02/24/2022	2.80000 %	0.00	203,118.67	0.00	0.00	0.00	203,118.67	0.00
2Y-1	30711XJF2	02/24/2022	1.30000 %	0.00	160,802.32	0.00	0.00	0.00	160,802.32	0.00
2Y-2	30711XJG0	02/24/2022	1.80000 %	0.00	222,649.36	0.00	0.00	0.00	222,649.36	0.00
2Y-3	30711XJH8	02/24/2022	2.30000 %	0.00	284,496.40	0.00	0.00	0.00	284,496.40	0.00
2Y-4	30711XJJ4	02/24/2022	2.80000 %	0.00	346,343.45	0.00	0.00	0.00	346,343.45	0.00
Totals				13,948,511,161.24	7,582,549.22	343,905,952.28	2,269.66	13,604,602,939.30	351,488,501.50	576,007.11

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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-Feb-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	10,643,092,506.43	22,154,533.22	312,824,378.79	0.00	0.00	334,978,912.01	10,308,113,594.42	0.26851789	334,978,912.01
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	9,760,231.82	540,495.91	0.00	0.00	0.00	540,495.91	9,219,735.91	0.13330597	540,495.91
2M-AH	190,762,808.37	26,920,613.65	1,490,792.63	0.00	0.00	0.00	1,490,792.63	25,429,821.02	0.13330597	1,490,792.63
2M-2B	74,482,534.73	74,482,534.73	0.00	0.00	0.00	0.00	0.00	74,482,534.73	1.00000000	0.00
2M-BH	205,436,720.27	205,436,720.27	0.00	0.00	0.00	0.00	0.00	205,436,720.27	1.00000000	0.00
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	153,404,980.18	540,495.91	0.00	0.00	0.00	540,495.91	152,864,484.27	0.71832464	540,495.91
2M-2H	586,962,338.00	423,120,143.29	1,490,792.63	0.00	0.00	0.00	1,490,792.63	421,629,350.66	0.71832437	1,490,792.63
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	199,368,587.60	0.00	0.00	0.00	2,269.66	2,269.66	199,366,317.94	0.99711913	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	9,760,231.82	540,495.91	0.00	0.00	0.00	540,495.91	9,219,735.91	0.13330597	540,495.91
2E-A2	69,162,213.63	9,760,231.82	540,495.91	0.00	0.00	0.00	540,495.91	9,219,735.91	0.13330597	540,495.91
2E-A3	69,162,213.63	9,760,231.82	540,495.91	0.00	0.00	0.00	540,495.91	9,219,735.91	0.13330597	540,495.91
2E-A4	69,162,213.63	9,760,231.82	540,495.91	0.00	0.00	0.00	540,495.91	9,219,735.91	0.13330597	540,495.91
2E-B1	74,482,534.73	74,482,534.73	0.00	0.00	0.00	0.00	0.00	74,482,534.73	1.00000000	0.00
2E-B2	74,482,534.73	74,482,534.73	0.00	0.00	0.00	0.00	0.00	74,482,534.73	1.00000000	0.00
2E-B3	74,482,534.73	74,482,534.73	0.00	0.00	0.00	0.00	0.00	74,482,534.73	1.00000000	0.00

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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	74,482,534.73	0.00	0.00	0.00	0.00	0.00	74,482,534.73	1.00000000	0.00
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	84,242,766.55	540,495.91	0.00	0.00	0.00	540,495.91	83,702,270.64	0.58270331	540,495.91
2E-D2	143,644,748.37	84,242,766.55	540,495.91	0.00	0.00	0.00	540,495.91	83,702,270.64	0.58270331	540,495.91
2E-D3	143,644,748.37	84,242,766.55	540,495.91	0.00	0.00	0.00	540,495.91	83,702,270.64	0.58270331	540,495.91
2E-D4	143,644,748.37	84,242,766.55	540,495.91	0.00	0.00	0.00	540,495.91	83,702,270.64	0.58270331	540,495.91
2E-D5	143,644,748.37	84,242,766.55	540,495.91	0.00	0.00	0.00	540,495.91	83,702,270.64	0.58270331	540,495.91
2E-F1	143,644,748.37	143,644,748.36	0.00	0.00	0.00	0.00	0.00	143,644,748.36	1.00000000	0.00
2E-F2	143,644,748.37	143,644,748.36	0.00	0.00	0.00	0.00	0.00	143,644,748.36	1.00000000	0.00
2E-F3	143,644,748.37	143,644,748.36	0.00	0.00	0.00	0.00	0.00	143,644,748.36	1.00000000	0.00
2E-F4	143,644,748.37	143,644,748.36	0.00	0.00	0.00	0.00	0.00	143,644,748.36	1.00000000	0.00
2E-F5	143,644,748.37	143,644,748.36	0.00	0.00	0.00	0.00	0.00	143,644,748.36	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	43,075,909,620.66	13,948,511,161.24	31,081,573.49	312,824,378.79	0.00	2,269.66	343,908,221.94	13,604,602,939.30	0.31582857	343,905,952.28

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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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	277.24381761	0.57710739	8.14881812	0.00000000	0.00000000	8.72592551	268.51789211	0.26851789	8.72592551
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	141.12087089	7.81490183	0.00000000	0.00000000	0.00000000	7.81490183	133.30596906	0.13330597	7.81490183
2M-AH	190,762,808.37	141.12087089	7.81490188	0.00000000	0.00000000	0.00000000	7.81490188	133.30596901	0.13330597	7.81490188
2M-2B	74,482,534.73	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	205,436,720.27	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	720.86448083	2.53984130	0.00000000	0.00000000	0.00000000	2.53984130	718.32463954	0.71832464	2.53984130
2M-2H	586,962,338.00	720.86421206	2.53984376	0.00000000	0.00000000	0.00000000	2.53984376	718.32436830	0.71832437	2.53984376
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	997.13048550	0.00000000	0.00000000	0.00000000	0.01135157	0.01135157	997.11913393	0.99711913	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	141.12087089	7.81490183	0.00000000	0.00000000	0.00000000	7.81490183	133.30596906	0.13330597	7.81490183
2E-A2	69,162,213.63	141.12087089	7.81490183	0.00000000	0.00000000	0.00000000	7.81490183	133.30596906	0.13330597	7.81490183
2E-A3	69,162,213.63	141.12087089	7.81490183	0.00000000	0.00000000	0.00000000	7.81490183	133.30596906	0.13330597	7.81490183
2E-A4	69,162,213.63	141.12087089	7.81490183	0.00000000	0.00000000	0.00000000	7.81490183	133.30596906	0.13330597	7.81490183
2E-B1	74,482,534.73	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	74,482,534.73	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	74,482,534.73	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: 25-Feb-2022
 08-Feb-2022 3:41:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	586.46603865	3.76272656	0.00000000	0.00000000	0.00000000	3.76272656	582.70331209	0.58270331	3.76272656
2E-D2	143,644,748.37	586.46603865	3.76272656	0.00000000	0.00000000	0.00000000	3.76272656	582.70331209	0.58270331	3.76272656
2E-D3	143,644,748.37	586.46603865	3.76272656	0.00000000	0.00000000	0.00000000	3.76272656	582.70331209	0.58270331	3.76272656
2E-D4	143,644,748.37	586.46603865	3.76272656	0.00000000	0.00000000	0.00000000	3.76272656	582.70331209	0.58270331	3.76272656
2E-D5	143,644,748.37	586.46603865	3.76272656	0.00000000	0.00000000	0.00000000	3.76272656	582.70331209	0.58270331	3.76272656
2E-F1	143,644,748.37	999.99999993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.99999993	1.00000000	0.00000000
2E-F2	143,644,748.37	999.99999993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.99999993	1.00000000	0.00000000
2E-F3	143,644,748.37	999.99999993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.99999993	1.00000000	0.00000000
2E-F4	143,644,748.37	999.99999993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.99999993	1.00000000	0.00000000
2E-F5	143,644,748.37	999.99999993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.99999993	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



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:39 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 %	10,643,092,506.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,308,113,594.42
2M-1	N/A	N/A	1.25771 %	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	01/25/22 - 02/24/22	31	3.75771 %	9,760,231.82	31,582.22	0.00	0.00	0.00	0.00	31,582.22	0.00	9,219,735.91
2M-AH	N/A	N/A	0.00000 %	26,920,613.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,429,821.02
2M-2B	01/25/22 - 02/24/22	31	3.75771 %	74,482,534.73	241,011.02	0.00	0.00	0.00	0.00	241,011.02	0.00	74,482,534.73
2M-BH	N/A	N/A	0.00000 %	205,436,720.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	205,436,720.27
2M-2C	01/25/22 - 02/24/22	31	3.75771 %	69,162,213.63	223,795.49	0.00	0.00	0.00	0.00	223,795.49	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	01/25/22 - 02/24/22	31	3.75771 %	153,404,980.18	496,388.73	0.00	0.00	0.00	0.00	496,388.73	0.00	152,864,484.27
2M-2H	N/A	N/A	0.00000 %	423,120,143.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	421,629,350.66
2B-1	01/25/22 - 02/24/22	31	5.60771 %	189,945,000.00	917,218.08	0.00	0.00	0.00	0.00	917,218.08	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 %	199,368,587.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,366,317.94
2A-I1	01/25/22 - 02/24/22	31	1.30000 %	9,760,231.82	10,926.04	0.00	0.00	0.00	0.00	10,926.04	0.00	9,219,735.91
2A-I2	01/25/22 - 02/24/22	31	1.80000 %	9,760,231.82	15,128.36	0.00	0.00	0.00	0.00	15,128.36	0.00	9,219,735.91
2A-I3	01/25/22 - 02/24/22	31	2.30000 %	9,760,231.82	19,330.68	0.00	0.00	0.00	0.00	19,330.68	0.00	9,219,735.91
2A-I4	01/25/22 - 02/24/22	31	2.80000 %	9,760,231.82	23,533.00	0.00	0.00	0.00	0.00	23,533.00	0.00	9,219,735.91
2B-I1	01/25/22 - 02/24/22	31	1.30000 %	74,482,534.73	83,379.06	0.00	0.00	0.00	0.00	83,379.06	0.00	74,482,534.73
2B-I2	01/25/22 - 02/24/22	31	1.80000 %	74,482,534.73	115,447.93	0.00	0.00	0.00	0.00	115,447.93	0.00	74,482,534.73
2B-I3	01/25/22 - 02/24/22	31	2.30000 %	74,482,534.73	147,516.80	0.00	0.00	0.00	0.00	147,516.80	0.00	74,482,534.73
2B-I4	01/25/22 - 02/24/22	31	2.80000 %	74,482,534.73	179,585.67	0.00	0.00	0.00	0.00	179,585.67	0.00	74,482,534.73
2C-I1	01/25/22 - 02/24/22	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	01/25/22 - 02/24/22	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	01/25/22 - 02/24/22	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	01/25/22 - 02/24/22	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	01/25/22 - 02/24/22	31	2.45771 %	9,760,231.82	20,656.18	0.00	0.00	0.00	0.00	20,656.18	0.00	9,219,735.91
2E-A2	01/25/22 - 02/24/22	31	1.95771 %	9,760,231.82	16,453.86	0.00	0.00	0.00	0.00	16,453.86	0.00	9,219,735.91
2E-A3	01/25/22 - 02/24/22	31	1.45771 %	9,760,231.82	12,251.53	0.00	0.00	0.00	0.00	12,251.53	0.00	9,219,735.91
2E-A4	01/25/22 - 02/24/22	31	0.95771 %	9,760,231.82	8,049.21	0.00	0.00	0.00	0.00	8,049.21	0.00	9,219,735.91
2E-B1	01/25/22 - 02/24/22	31	2.45771 %	74,482,534.73	157,631.96	0.00	0.00	0.00	0.00	157,631.96	0.00	74,482,534.73
2E-B2	01/25/22 - 02/24/22	31	1.95771 %	74,482,534.73	125,563.09	0.00	0.00	0.00	0.00	125,563.09	0.00	74,482,534.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 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
2E-B3	01/25/22 - 02/24/22	31	1.45771 %	74,482,534.73	93,494.22	0.00	0.00	0.00	0.00	93,494.22	0.00	74,482,534.73
2E-B4	01/25/22 - 02/24/22	31	0.95771 %	74,482,534.73	61,425.35	0.00	0.00	0.00	0.00	61,425.35	0.00	74,482,534.73
2E-C1	01/25/22 - 02/24/22	31	2.45771 %	69,162,213.63	146,372.24	0.00	0.00	0.00	0.00	146,372.24	0.00	69,162,213.63
2E-C2	01/25/22 - 02/24/22	31	1.95771 %	69,162,213.63	116,594.06	0.00	0.00	0.00	0.00	116,594.06	0.00	69,162,213.63
2E-C3	01/25/22 - 02/24/22	31	1.45771 %	69,162,213.63	86,815.89	0.00	0.00	0.00	0.00	86,815.89	0.00	69,162,213.63
2E-C4	01/25/22 - 02/24/22	31	0.95771 %	69,162,213.63	57,037.71	0.00	0.00	0.00	0.00	57,037.71	0.00	69,162,213.63
2E-D1	01/25/22 - 02/24/22	31	2.45771 %	84,242,766.55	178,288.14	0.00	0.00	0.00	0.00	178,288.14	0.00	83,702,270.64
2E-D2	01/25/22 - 02/24/22	31	1.95771 %	84,242,766.55	142,016.95	0.00	0.00	0.00	0.00	142,016.95	0.00	83,702,270.64
2E-D3	01/25/22 - 02/24/22	31	1.45771 %	84,242,766.55	105,745.76	0.00	0.00	0.00	0.00	105,745.76	0.00	83,702,270.64
2E-D4	01/25/22 - 02/24/22	31	0.95771 %	84,242,766.55	69,474.56	0.00	0.00	0.00	0.00	69,474.56	0.00	83,702,270.64
2E-D5	01/25/22 - 02/24/22	31	3.75771 %	84,242,766.55	272,593.24	0.00	0.00	0.00	0.00	272,593.24	0.00	83,702,270.64
2E-F1	01/25/22 - 02/24/22	31	2.45771 %	143,644,748.36	304,004.20	0.00	0.00	0.00	0.00	304,004.20	0.00	143,644,748.36
2E-F2	01/25/22 - 02/24/22	31	1.95771 %	143,644,748.36	242,157.15	0.00	0.00	0.00	0.00	242,157.15	0.00	143,644,748.36
2E-F3	01/25/22 - 02/24/22	31	1.45771 %	143,644,748.36	180,310.11	0.00	0.00	0.00	0.00	180,310.11	0.00	143,644,748.36
2E-F4	01/25/22 - 02/24/22	31	0.95771 %	143,644,748.36	118,463.07	0.00	0.00	0.00	0.00	118,463.07	0.00	143,644,748.36
2E-F5	01/25/22 - 02/24/22	31	3.75771 %	143,644,748.36	464,806.51	0.00	0.00	0.00	0.00	464,806.51	0.00	143,644,748.36
2X-1	01/25/22 - 02/24/22	31	1.30000 %	84,242,766.56	94,305.10	0.00	0.00	0.00	0.00	94,305.10	0.00	83,702,270.64
2X-2	01/25/22 - 02/24/22	31	1.80000 %	84,242,766.56	130,576.29	0.00	0.00	0.00	0.00	130,576.29	0.00	83,702,270.64
2X-3	01/25/22 - 02/24/22	31	2.30000 %	84,242,766.56	166,847.48	0.00	0.00	0.00	0.00	166,847.48	0.00	83,702,270.64
2X-4	01/25/22 - 02/24/22	31	2.80000 %	84,242,766.56	203,118.67	0.00	0.00	0.00	0.00	203,118.67	0.00	83,702,270.64
2Y-1	01/25/22 - 02/24/22	31	1.30000 %	143,644,748.37	160,802.32	0.00	0.00	0.00	0.00	160,802.32	0.00	143,644,748.37
2Y-2	01/25/22 - 02/24/22	31	1.80000 %	143,644,748.37	222,649.36	0.00	0.00	0.00	0.00	222,649.36	0.00	143,644,748.37
2Y-3	01/25/22 - 02/24/22	31	2.30000 %	143,644,748.37	284,496.40	0.00	0.00	0.00	0.00	284,496.40	0.00	143,644,748.37
2Y-4	01/25/22 - 02/24/22	31	2.80000 %	143,644,748.37	346,343.45	0.00	0.00	0.00	0.00	346,343.45	0.00	143,644,748.37
Totals					7,582,549.22	0.00	0.00	0.00	0.00	7,582,549.22	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Feb-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 %	277.24381761	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	268.51789211
2M-1	379,890,000.00	1.25771 %	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	3.75771 %	141.12087089	0.45663981	0.00000000	0.00000000	0.00000000	0.00000000	0.45663981	0.00000000	133.30596906
2M-AH	190,762,808.37	0.00000 %	141.12087089	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	133.30596901
2M-2B	74,482,534.73	3.75771 %	1000.00000000	3.23580583	0.00000000	0.00000000	0.00000000	0.00000000	3.23580583	0.00000000	1000.00000000
2M-BH	205,436,720.27	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	69,162,213.63	3.75771 %	1000.00000000	3.23580577	0.00000000	0.00000000	0.00000000	0.00000000	3.23580577	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	3.75771 %	720.86448083	2.33257749	0.00000000	0.00000000	0.00000000	0.00000000	2.33257749	0.00000000	718.32463954
2M-2H	586,962,338.00	0.00000 %	720.86421206	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	718.32436830
2B-1	189,945,000.00	5.60771 %	1000.00000000	4.82886141	0.00000000	0.00000000	0.00000000	0.00000000	4.82886141	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 %	997.13048550	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.11913393
2A-I1	0.00	1.30000 %	141.12087089	0.15797701	0.00000000	0.00000000	0.00000000	0.00000000	0.15797701	0.00000000	133.30596906
2A-I2	0.00	1.80000 %	141.12087089	0.21873736	0.00000000	0.00000000	0.00000000	0.00000000	0.21873736	0.00000000	133.30596906
2A-I3	0.00	2.30000 %	141.12087089	0.27949771	0.00000000	0.00000000	0.00000000	0.00000000	0.27949771	0.00000000	133.30596906
2A-I4	0.00	2.80000 %	141.12087089	0.34025805	0.00000000	0.00000000	0.00000000	0.00000000	0.34025805	0.00000000	133.30596906
2B-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000002	0.00000000	0.00000000	0.00000000	0.00000000	1.55000002	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055558	0.00000000	0.00000000	0.00000000	0.00000000	1.98055558	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111115	0.00000000	0.00000000	0.00000000	0.00000000	2.41111115	0.00000000	1000.00000000
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	2.45771 %	141.12087089	0.29866279	0.00000000	0.00000000	0.00000000	0.00000000	0.29866279	0.00000000	133.30596906
2E-A2	69,162,213.63	1.95771 %	141.12087089	0.23790245	0.00000000	0.00000000	0.00000000	0.00000000	0.23790245	0.00000000	133.30596906
2E-A3	69,162,213.63	1.45771 %	141.12087089	0.17714196	0.00000000	0.00000000	0.00000000	0.00000000	0.17714196	0.00000000	133.30596906

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
08-Feb-2022 3:41:40 PM

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	0.95771 %	141.12087089	0.11638161	0.00000000	0.00000000	0.00000000	0.00000000	0.11638161	0.00000000	133.30596906
2E-B1	74,482,534.73	2.45771 %	1000.00000000	2.11636138	0.00000000	0.00000000	0.00000000	0.00000000	2.11636138	0.00000000	1000.00000000
2E-B2	74,482,534.73	1.95771 %	1000.00000000	1.68580581	0.00000000	0.00000000	0.00000000	0.00000000	1.68580581	0.00000000	1000.00000000
2E-B3	74,482,534.73	1.45771 %	1000.00000000	1.25525025	0.00000000	0.00000000	0.00000000	0.00000000	1.25525025	0.00000000	1000.00000000
2E-B4	74,482,534.73	0.95771 %	1000.00000000	0.82469468	0.00000000	0.00000000	0.00000000	0.00000000	0.82469468	0.00000000	1000.00000000
2E-C1	69,162,213.63	2.45771 %	1000.00000000	2.11636141	0.00000000	0.00000000	0.00000000	0.00000000	2.11636141	0.00000000	1000.00000000
2E-C2	69,162,213.63	1.95771 %	1000.00000000	1.68580579	0.00000000	0.00000000	0.00000000	0.00000000	1.68580579	0.00000000	1000.00000000
2E-C3	69,162,213.63	1.45771 %	1000.00000000	1.25525031	0.00000000	0.00000000	0.00000000	0.00000000	1.25525031	0.00000000	1000.00000000
2E-C4	69,162,213.63	0.95771 %	1000.00000000	0.82469469	0.00000000	0.00000000	0.00000000	0.00000000	0.82469469	0.00000000	1000.00000000
2E-D1	143,644,748.37	2.45771 %	586.46603865	1.24117409	0.00000000	0.00000000	0.00000000	0.00000000	1.24117409	0.00000000	582.70331209
2E-D2	143,644,748.37	1.95771 %	586.46603865	0.98866789	0.00000000	0.00000000	0.00000000	0.00000000	0.98866789	0.00000000	582.70331209
2E-D3	143,644,748.37	1.45771 %	586.46603865	0.73616168	0.00000000	0.00000000	0.00000000	0.00000000	0.73616168	0.00000000	582.70331209
2E-D4	143,644,748.37	0.95771 %	586.46603865	0.48365541	0.00000000	0.00000000	0.00000000	0.00000000	0.48365541	0.00000000	582.70331209
2E-D5	143,644,748.37	3.75771 %	586.46603865	1.89769026	0.00000000	0.00000000	0.00000000	0.00000000	1.89769026	0.00000000	582.70331209
2E-F1	143,644,748.37	2.45771 %	999.99999993	2.11636139	0.00000000	0.00000000	0.00000000	0.00000000	2.11636139	0.00000000	999.99999993
2E-F2	143,644,748.37	1.95771 %	999.99999993	1.68580580	0.00000000	0.00000000	0.00000000	0.00000000	1.68580580	0.00000000	999.99999993
2E-F3	143,644,748.37	1.45771 %	999.99999993	1.25525028	0.00000000	0.00000000	0.00000000	0.00000000	1.25525028	0.00000000	999.99999993
2E-F4	143,644,748.37	0.95771 %	999.99999993	0.82469475	0.00000000	0.00000000	0.00000000	0.00000000	0.82469475	0.00000000	999.99999993
2E-F5	143,644,748.37	3.75771 %	999.99999993	3.23580580	0.00000000	0.00000000	0.00000000	0.00000000	3.23580580	0.00000000	999.99999993
2X-1	0.00	1.30000 %	586.46603872	0.65651617	0.00000000	0.00000000	0.00000000	0.00000000	0.65651617	0.00000000	582.70331209
2X-2	0.00	1.80000 %	586.46603872	0.90902237	0.00000000	0.00000000	0.00000000	0.00000000	0.90902237	0.00000000	582.70331209
2X-3	0.00	2.30000 %	586.46603872	1.16152858	0.00000000	0.00000000	0.00000000	0.00000000	1.16152858	0.00000000	582.70331209
2X-4	0.00	2.80000 %	586.46603872	1.41403478	0.00000000	0.00000000	0.00000000	0.00000000	1.41403478	0.00000000	582.70331209
2Y-1	0.00	1.30000 %	1000.00000000	1.11944448	0.00000000	0.00000000	0.00000000	0.00000000	1.11944448	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055552	0.00000000	0.00000000	0.00000000	0.00000000	1.98055552	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111112	0.00000000	0.00000000	0.00000000	0.00000000	2.41111112	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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,975,539.04
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(2,269.66)
Total Deposits	1,973,269.38
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,954,102.72
Total Withdrawals (Pool Distribution Amount)	1,973,269.38
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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	337,012,470.21
Total Principal Reduction Cumulative	28,706,548,917.52
Scheduled Principal Current	24,185,821.76
Scheduled Principal Cumulative	2,942,857,819.95
Unscheduled Principal Current	312,824,378.79
Unscheduled Principal Cumulative	25,763,115,089.71
Senior Reduction Amount	334,978,912.01
Subordinate Reduction Amount	2,031,288.54
Calculated Tranche Write-down Amount	2,269.66
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	47,472.69
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	63076
Period Reference Pool Removal Loan Count	1531
Period Ending Loan Count	61545
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	11,281,916,072.25
Period PIF Loan Count Current	1530
PIF Loan Count Cumulative	108701
Period PIF Loan UPB Current	305,839,003.85
PIF Loan UPB Cumulative	25,134,300,849.15
Period Partial Prepayment Amount	7,680,456.42
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	188
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,873,268.97
Credit Event Amount Current	207,804.99
Credit Event Amount Cumulative	42,478,195.68
Total Active Modified Loan Count	977
Total Active Modified Loan UPB	231,149,394.05
Libor Rate	0.107710%

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08-Feb-2022 3:41:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.601325%
Subordinate Percentage	8.398675%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

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 %	8.400000 %	8.630000 %
2M-1	0.00	0.00	3.000000 %	8.400000 %	8.630000 %
2M-1H	0.00	0.00	3.000000 %	8.400000 %	8.630000 %
2M-2A	0.00	0.00	2.350000 %	8.080000 %	8.320000 %
2M-2B	0.00	0.00	1.650000 %	5.670000 %	5.840000 %
2M-2C	0.00	0.00	1.000000 %	3.440000 %	3.540000 %
2M-2	0.00	0.00	1.000000 %	3.440000 %	3.540000 %
2M-2H	0.00	0.00	1.000000 %	3.440000 %	3.540000 %
2B-1	0.00	0.00	0.500000 %	1.720000 %	1.770000 %
2B-1H	0.00	0.00	0.500000 %	1.720000 %	1.770000 %
2B-2H	2,269.66	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Feb-2022 3:41:40 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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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Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	812	155,133,572.89	1.319360 %	1.375064 %
60 Days	187	35,921,921.71	0.303843 %	0.318403 %
90 Days	95	18,497,169.94	0.154359 %	0.163954 %
120 Days	85	18,119,715.34	0.138110 %	0.160608 %
150 Days	56	12,059,319.68	0.090990 %	0.106891 %
180+ Days	1108	250,462,408.42	1.800309 %	2.220034 %
Totals	2343	490,194,107.98	3.806971 %	4.344954 %

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	407	105,233,134.65	47,472.69	0.045112

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	233,787.23	74.49	0.031862
Summary	0039434660	257,228.64	60.09	0.023361
Summary	0039435537	165,971.02	81.34	0.049009
Summary	0039435787	370,225.64	305.44	0.082501
Summary	0039435811	373,934.56	133.35	0.035661
Summary	0039436085	315,723.39	263.10	0.083332
Summary	0039436178	164,848.79	51.52	0.031253
Summary	0039436332	344,303.92	322.78	0.093749
Summary	0039436726	283,111.57	33.91	0.011978
Summary	0039437085	232,864.42	97.03	0.041668
Summary	0039437278	316,769.71	205.02	0.064722
Summary	0039437321	189,859.78	78.94	0.041578
Summary	0039437472	378,691.97	23.06	0.006089
Summary	0039437569	383,348.81	399.32	0.104166
Summary	0039438111	185,205.78	154.34	0.083334
Summary	0039438352	339,577.65	333.83	0.098307
Summary	0039439366	374,362.10	554.33	0.148073
Summary	0039439393	113,308.15	21.67	0.019125
Summary	0039439716	169,357.96	70.57	0.041669
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	454,695.77	91.74	0.020176
Summary	0039440702	164,951.61	6.68	0.004050
Summary	0039442668	400,740.37	98.75	0.024642
Summary	0039443090	117,966.65	68.35	0.057940
Summary	0039443320	394,549.46	17.49	0.004433

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Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	208,016.20	25.50	0.012259
Summary	0039443872	143,914.21	64.57	0.044867
Summary	0039444135	125,181.93	104.32	0.083335
Summary	0039444679	231,779.69	115.27	0.049733
Summary	0039444760	460,634.60	175.39	0.038076
Summary	0039445386	232,730.57	120.53	0.051790
Summary	0039445539	258,639.06	129.07	0.049904
Summary	0039446507	377,421.48	157.26	0.041667
Summary	0039446577	125,972.27	13.12	0.010415
Summary	0039446758	157,531.06	57.62	0.036577
Summary	0039447209	109,379.76	32.73	0.029923
Summary	0039448409	160,430.96	51.88	0.032338
Summary	0039448816	369,334.65	153.89	0.041667
Summary	0039449195	345,112.46	60.86	0.017635
Summary	0039449264	397,547.25	117.26	0.029496
Summary	0039450504	446,211.78	604.25	0.135418
Summary	0039450531	234,748.66	120.20	0.051204
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	212,987.80	88.74	0.041664
Summary	0039451214	418,645.53	81.27	0.019413
Summary	0039451257	291,066.27	242.56	0.083335
Summary	0039451419	187,701.15	35.89	0.019121
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	319,064.58	10.48	0.003285
Summary	0039451599	438,991.51	223.12	0.050826
Summary	0039451925	169,505.93	48.46	0.028589
Summary	0039452485	169,723.70	53.04	0.031251
Summary	0039452499	154,516.72	61.32	0.039685
Summary	0039453085	315,445.91	328.59	0.104167
Summary	0039453626	322,871.03	302.69	0.093750
Summary	0039454204	272,420.63	73.58	0.027010
Summary	0039454431	195,783.03	142.76	0.072917
Summary	0039454970	133,291.69	39.35	0.029522
Summary	0039455561	330,518.91	348.31	0.105383

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Series 2017-C02



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 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039456995	311,731.37	73.06	0.023437
Summary	0039457733	264,790.60	22.03	0.008320
Summary	0039458559	177,680.83	24.75	0.013929
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	117,284.23	48.87	0.041668
Summary	0039460091	131,099.01	49.24	0.037559
Summary	0039460702	182,208.89	97.34	0.053422
Summary	0039460795	262,196.67	245.81	0.093750
Summary	0039461345	306,377.48	19.42	0.006339
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	292,951.32	76.58	0.026141
Summary	0039463441	496,598.29	357.96	0.072082
Summary	0039463537	283,331.11	177.08	0.062499
Summary	0039463797	302,422.98	45.13	0.014923
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	323,439.72	370.61	0.114584
Summary	0039464408	181,804.44	2.60	0.001430
Summary	0039464672	321,425.47	27.67	0.008609
Summary	0039465259	38,033.29	11.41	0.030000
Summary	0039466169	407,008.75	43.46	0.010678
Summary	0039466229	244,609.88	36.22	0.014807
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	83,562.73	23.98	0.028697
Summary	0039466796	277,381.29	4.84	0.001745
Summary	0039468579	283,065.68	176.19	0.062244
Summary	0039468684	169,820.48	35.38	0.020834
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	295,548.62	38.04	0.012871
Summary	0039469284	168,247.36	133.56	0.079383
Summary	0039469394	205,787.36	342.98	0.166667
Summary	0039471913	111,882.49	2.54	0.002270
Summary	0039472036	213,318.58	11.93	0.005593
Summary	0039472886	286,782.27	73.04	0.025469
Summary	0039472940	114,195.64	22.14	0.019388

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Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039473264	307,965.60	179.40	0.058253
Summary	0039473651	314,546.89	212.72	0.067627
Summary	0039473924	138,237.32	32.75	0.023691
Summary	0039474060	391,317.34	283.01	0.072322
Summary	0039474499	437,104.49	107.02	0.024484
Summary	0039474760	291,459.80	67.66	0.023214
Summary	0039475372	181,791.19	31.18	0.017152
Summary	0039475820	327,359.24	71.67	0.021893
Summary	0039478499	374,490.29	39.66	0.010590
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	399,636.29	106.14	0.026559
Summary	0039479461	296,303.67	77.48	0.026149
Summary	0039479526	89,757.22	12.75	0.014205
Summary	0039479790	422,022.59	242.00	0.057343
Summary	0039480009	157,643.82	53.37	0.033855
Summary	0039480337	348,901.76	545.16	0.156250
Summary	0039480392	45,404.03	34.31	0.075566
Summary	0039480479	132,211.08	261.67	0.197918
Summary	0039480749	283,962.99	74.23	0.026141
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480795	196,051.92	81.69	0.041668
Summary	0039481932	119,395.21	62.19	0.052088
Summary	0039481979	112,704.31	23.08	0.020478
Summary	0039482253	124,412.29	4.91	0.003947
Summary	0039483311	144,074.85	68.58	0.047600
Summary	0039483449	225,537.62	46.99	0.020835
Summary	0039484057	260,265.59	115.53	0.044389
Summary	0039484062	379,616.76	237.26	0.062500
Summary	0039486494	553,506.35	576.57	0.104167
Summary	0039486505	270,590.14	225.49	0.083333
Summary	0039486591	104,103.15	22.31	0.021431
Summary	0039486740	64,078.22	21.49	0.033537
Summary	0039487251	94,389.20	59.07	0.062581
Summary	0039488729	237,365.88	42.28	0.017812

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Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039488953	399,053.22	232.98	0.058383
Summary	0039489531	140,848.44	3.69	0.002620
Summary	0039490080	412,680.83	482.91	0.117018
Summary	0039490173	306,504.82	124.56	0.040639
Summary	0039491221	254,540.69	57.94	0.022763
Summary	0039491349	213,189.55	17.55	0.008232
Summary	0039491825	330,622.95	76.66	0.023187
Summary	0039492626	170,344.79	45.17	0.026517
Summary	0039493057	224,802.38	100.96	0.044911
Summary	0039493150	222,137.49	92.56	0.041668
Summary	0039493193	342,937.38	71.45	0.020835
Summary	0039493195	592,470.31	35.67	0.006021
Summary	0039493360	103,780.13	11.08	0.010676
Summary	0039493427	359,053.18	55.64	0.015496
Summary	0039493566	57,267.38	35.79	0.062496
Summary	0039493567	164,238.03	307.95	0.187502
Summary	0039494162	219,847.58	74.69	0.033974
Summary	0039494928	268,769.12	27.09	0.010079
Summary	0039495175	387,353.25	17.32	0.004471
Summary	0039495376	406,921.58	100.87	0.024789
Summary	0039495802	326,815.26	92.57	0.028325
Summary	0039496277	493,820.44	106.05	0.021475
Summary	0039496341	157,911.04	49.35	0.031252
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496851	104,773.20	11.52	0.010995
Summary	0039497036	241,949.39	69.79	0.028845
Summary	0039497243	402,543.33	492.25	0.122285
Summary	0039497293	156,099.43	20.07	0.012857
Summary	0039497384	333,295.59	4.86	0.001458
Summary	0039497528	164,902.80	38.49	0.023341
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	142,724.77	13.09	0.009171
Summary	0039498560	230,514.12	238.52	0.103473
Summary	0039498586	371,541.90	383.93	0.103334

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Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039498893	299,821.11	41.71	0.013912
Summary	0039498922	282,517.96	26.96	0.009543
Summary	0039499375	367,879.02	46.43	0.012621
Summary	0039499554	371,919.18	135.83	0.036521
Summary	0039499897	343,136.14	285.95	0.083334
Summary	0039500191	434,910.13	28.59	0.006574
Summary	0039500223	343,329.92	127.07	0.037011
Summary	0039500373	141,788.78	69.82	0.049242
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	269,244.76	62.93	0.023373
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501465	57,488.48	44.03	0.076589
Summary	0039501764	256,689.67	4.75	0.001850
Summary	0039501779	311,786.78	59.89	0.019209
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502209	183,160.10	287.48	0.156956
Summary	0039502643	299,657.97	61.77	0.020614
Summary	0039503134	191,850.04	18.59	0.009690
Summary	0039503589	315,413.26	81.10	0.025712
Summary	0039503669	288,322.62	6.46	0.002241
Summary	0039504128	252,404.68	122.66	0.048597
Summary	0039504900	272,049.96	44.15	0.016229
Summary	0039506011	278,480.11	261.08	0.093752
Summary	0039506739	349,063.24	61.28	0.017556
Summary	0039506746	230,921.03	157.12	0.068041
Summary	0039506874	62,505.70	52.09	0.083336
Summary	0039506899	162,636.73	203.30	0.125003
Summary	0039507186	89,473.98	24.61	0.027505
Summary	0039507253	142,271.73	9.22	0.006481
Summary	0039507511	277,085.23	404.08	0.145832
Summary	0039507512	305,559.38	541.09	0.177082
Summary	0039507551	231,260.06	192.72	0.083335
Summary	0039507733	206,111.71	36.05	0.017491
Summary	0039507735	278,369.58	57.99	0.020832

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Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039507905	278,746.00	145.18	0.052083
Summary	0039508264	362,056.84	9.78	0.002701
Summary	0039508339	263,858.92	70.09	0.026563
Summary	0039509010	303,214.68	252.68	0.083334
Summary	0039510619	378,446.98	162.49	0.042936
Summary	0039510732	192,674.51	39.83	0.020672
Summary	0039510767	281,109.18	71.22	0.025335
Summary	0039510825	227,187.31	46.11	0.020296
Summary	0039511089	230,636.91	101.68	0.044087
Summary	0039511188	253,270.19	52.76	0.020832
Summary	0039512200	206,553.84	50.64	0.024517
Summary	0039512837	106,702.49	18.68	0.017507
Summary	0039512951	105,116.82	23.23	0.022099
Summary	0039513262	214,997.46	9.35	0.004349
Summary	0039513277	388,488.83	202.34	0.052084
Summary	0039514171	312,413.36	378.13	0.121035
Summary	0039514522	209,367.96	38.11	0.018202
Summary	0039514914	299,179.32	52.60	0.017581
Summary	0039515276	214,170.34	56.31	0.026292
Summary	0039515806	132,201.60	36.82	0.027851
Summary	0039515837	175,964.62	57.71	0.032796
Summary	0039516221	146,638.44	24.70	0.016844
Summary	0039517121	368,926.62	422.73	0.114584
Summary	0039517245	375,783.99	234.86	0.062499
Summary	0039518387	564,456.36	120.86	0.021412
Summary	0039518405	119,798.22	124.79	0.104167
Summary	0039518623	234,228.16	34.96	0.014926
Summary	0039519036	196,593.72	143.35	0.072917
Summary	0039519123	276,764.43	52.98	0.019143
Summary	0039519217	95,220.55	28.58	0.030015
Summary	0039519241	153,570.59	23.04	0.015003
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519404	164,475.92	58.24	0.035409
Summary	0039519632	135,191.10	29.67	0.021947

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Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519948	311,918.20	76.08	0.024391
Summary	0039519949	189,727.07	83.89	0.044216
Summary	0039521322	173,417.69	34.39	0.019831
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	303,148.15	46.05	0.015191
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	341,952.56	89.31	0.026118
Summary	0039523242	236,217.91	62.43	0.026429
Summary	0039523404	100,314.78	9.99	0.009959
Summary	0039523587	144,650.03	46.75	0.032319
Summary	0039523706	377,206.42	131.67	0.034907
Summary	0039523744	308,631.96	257.19	0.083332
Summary	0039524715	334,097.03	452.42	0.135416
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	140,841.25	49.25	0.034968
Summary	0039525606	266,141.38	53.81	0.020219
Summary	0039525672	253,126.13	158.20	0.062498
Summary	0039526316	314,204.57	209.86	0.066791
Summary	0039526818	120,505.14	87.87	0.072918
Summary	0039527057	406,111.68	50.73	0.012492
Summary	0039527573	302,731.24	220.74	0.072916
Summary	0039529186	232,729.53	9.72	0.004177
Summary	0039529468	176,226.18	35.72	0.020269
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	109,941.54	68.71	0.062497
Summary	0039530980	138,204.16	82.42	0.059636
Summary	0039531022	148,083.13	48.58	0.032806
Summary	0039532356	301,051.96	63.73	0.021169
Summary	0039533289	346,451.04	396.98	0.114585
Summary	0039533461	226,866.52	54.12	0.023855
Summary	0039534406	182,063.07	80.99	0.044485
Summary	0039534500	366,712.29	191.23	0.052147
Summary	0039535531	220,796.93	69.92	0.031667
Summary	0039535750	230,473.45	23.30	0.010110

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039535891	317,575.31	163.68	0.051541
Summary	0039536078	410,211.50	230.51	0.056193
Summary	0039536402	249,555.40	95.61	0.038312
Summary	0039536405	332,523.23	207.83	0.062501
Summary	0039537086	143,888.00	19.38	0.013469
Summary	0039537326	442,656.01	288.36	0.065143
Summary	0039537702	238,250.11	63.51	0.026657
Summary	0039537744	183,613.69	19.13	0.010419
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	389,227.63	324.36	0.083334
Summary	0039539614	264,542.62	82.67	0.031250
Summary	0039540137	214,296.20	7.55	0.003523
Summary	0039540267	400,341.64	375.32	0.093750
Summary	0039540535	288,687.67	86.33	0.029904
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	270,887.84	122.05	0.045056
Summary	0039541621	182,930.01	228.66	0.124999
Summary	0039541861	341,891.47	394.59	0.115414
Summary	0039543767	188,998.02	78.75	0.041667
Summary	0039544440	205,440.28	218.56	0.106386
Summary	0039544486	266,801.00	361.29	0.135416
Summary	0039545344	207,747.48	3.36	0.001617
Summary	0039545753	426,410.78	117.22	0.027490
Summary	0039547391	229,642.61	15.98	0.006959
Summary	0039547406	236,237.92	31.61	0.013381
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,471.78	17.29	0.040709
Summary	0039549019	448,451.12	237.54	0.052969
Summary	0039549033	428,262.29	132.92	0.031037
Summary	0039549186	253,063.91	77.52	0.030633
Summary	0039549997	171,325.70	42.50	0.024807
Summary	0039550275	254,690.89	265.30	0.104165
Summary	0039550747	351,538.30	112.20	0.031917
Summary	0039550842	247,230.21	125.72	0.050851

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039551104	385,470.54	242.36	0.062874
Summary	0039551621	222,327.76	73.40	0.033014
Summary	0039552305	387,461.94	119.71	0.030896
Summary	0039553090	290,030.05	11.71	0.004038
Summary	0039553472	343,691.54	55.45	0.016134
Summary	0039553647	394,180.84	79.36	0.020133
Summary	0039553850	344,775.55	9.73	0.002822
Summary	0039554146	314,634.03	262.20	0.083335
Summary	0039554930	413,177.90	559.51	0.135416
Summary	0039555148	375,182.12	137.46	0.036638
Summary	0039555682	239,475.32	46.31	0.019338
Summary	0039556794	331,365.20	69.52	0.020980
Summary	0039558233	343,556.14	508.83	0.148107
Summary	0039558378	413,208.77	393.17	0.095150
Summary	0039558855	248,452.93	37.11	0.014936
Summary	0039559008	268,053.05	58.43	0.021798
Summary	0039559035	87,719.06	14.71	0.016769
Summary	0039559196	224,906.98	39.58	0.017598
Summary	0039559473	255,009.33	23.42	0.009184
Summary	0039560335	103,424.78	18.25	0.017646
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	80,410.81	4.35	0.005410
Summary	0039561329	129,904.84	41.18	0.031700
Summary	0039562838	237,407.83	58.53	0.024654
Summary	0039563096	310,754.42	96.40	0.031021
Summary	0039563120	75,761.30	7.89	0.010414
Summary	0039564683	120,961.67	24.26	0.020056
Summary	0039565463	295,086.37	68.07	0.023068
Summary	0039565501	242,292.38	66.05	0.027260
Summary	0039565670	285,745.52	180.88	0.063301
Summary	0039565827	376,973.12	274.88	0.072918
Summary	0039566280	295,928.29	68.98	0.023310
Summary	0039566510	137,341.03	85.84	0.062501

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039566840	174,201.53	41.71	0.023944
Summary	00395668470	71,633.84	3.76	0.005249
Summary	0039569366	327,314.01	136.38	0.041666
Summary	0039569398	179,172.85	149.31	0.083333
Summary	0039569436	158,462.66	72.41	0.045695
Summary	0039569532	396,131.75	206.32	0.052084
Summary	0039569938	341,131.69	0.16	0.000047
Summary	0039570718	137,783.91	43.37	0.031477
Summary	0039570878	395,022.73	411.48	0.104166
Summary	0039571024	431,674.01	52.86	0.012245
Summary	0039571451	407,284.42	90.39	0.022193
Summary	0039571622	369,507.50	126.67	0.034281
Summary	0039572130	179,443.17	9.46	0.005272
Summary	0039572279	322,042.15	201.28	0.062501
Summary	0039572777	208,520.89	52.43	0.025144
Summary	0039573942	103,395.26	21.42	0.020717
Summary	0039573971	68,254.79	6.24	0.009142
Summary	0039574034	257,331.06	272.82	0.106019
Summary	0039575128	272,430.52	170.27	0.062500
Summary	0039575698	202,776.32	125.50	0.061891
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	310,826.67	64.76	0.020835
Summary	0039577454	118,289.02	105.66	0.089324
Summary	0039577920	167,545.37	34.91	0.020836
Summary	0039578057	192,238.86	43.46	0.022607
Summary	0039579043	126,060.98	137.78	0.109296
Summary	0039579415	385,634.80	74.42	0.019298
Summary	0039579419	276,093.21	183.48	0.066456
Summary	0039579691	431,828.32	81.68	0.018915
Summary	0039579708	258,303.74	15.21	0.005888
Summary	0039580689	456,702.56	718.40	0.157302
Summary	0039581811	352,737.81	77.89	0.022082
Summary	0039582358	129,183.43	21.78	0.016860
Summary	0039582509	404,565.21	86.27	0.021324

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039583461	256,664.10	213.89	0.083335
Summary	0039583702	562,721.76	358.52	0.063712
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	260,886.73	55.84	0.021404
Summary	0039587857	98,117.00	1.56	0.001590
Summary	0039588470	413,856.80	64.58	0.015604
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	0039589367	175,595.28	63.16	0.035969
Summary	0039589777	117,466.47	36.91	0.031422
Summary	0039591824	180,760.13	74.23	0.041065
Summary	0039592152	216,691.39	168.90	0.077945
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592995	217,162.73	90.48	0.041665
Summary	0039593032	249,823.83	156.14	0.062500
Summary	0039593146	160,799.93	117.25	0.072917
Summary	0039593231	168,753.31	108.16	0.064094
Summary	0039595333	212,592.64	143.65	0.067571
Summary	0039595354	192,880.52	0.32	0.000166
Summary	0039596795	400,149.95	64.90	0.016219
Summary	0039597352	411,983.04	300.40	0.072916
Summary	0039597814	199,041.56	109.28	0.054903
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598778	79,539.82	40.76	0.051245
Summary	0039599401	348,399.22	53.93	0.015479
Summary	0039599781	371,539.44	95.54	0.025715
Summary	0039599825	65,616.75	24.95	0.038024
Summary	0039600325	402,949.75	505.20	0.125375
Summary	0039600345	134,231.02	47.42	0.035327
Summary	0039601105	358,927.12	115.82	0.032268
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	617,538.70	117.87	0.019087

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	359,754.00	12.04	0.003347
Summary	0039602696	340,983.69	167.56	0.049140
Summary	0039602910	126,401.12	20.08	0.015886
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	351,830.45	329.84	0.093750
Summary	0039603669	331,145.22	97.88	0.029558
Summary	0039603722	374,560.15	142.79	0.038122

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	207,804.99	2,157.26	1.038

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039596416	207,804.99	2,157.26	1.038

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	516,768.38	112.40	37,505.64	7.258

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039511800	236,683.38	2.86	40,037.21	16.916
0039512473	70,941.11	106.00	2,356.70	3.322
0039601848	209,143.89	3.54	(4,888.27)	(2.337)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
238	42,478,195.68	576,007.85	1.356

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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Cumulative Realized Loss Detail

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

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

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	8,872.31	19.790
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	(29,077.42)	(33.624)
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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Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

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
0039511800	236,683.38	40,037.21	16.916
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
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)

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
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
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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
0039539642	294,587.13	9,185.57	3.118
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
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
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
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	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:41 PM

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	4	724,573.37	2,269.66	0.000 %	0	0.00	0.00	0.000 %	4	724,573.37	2,269.66	0.000 %

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	0039511800	244,000.00	3.875 %	MI	95.00	360	236,683.38	10/31/2021	2.86	40,037.21
Summary	0039512473	76,000.00	3.750 %	OH	97.00	360	70,941.11	09/30/2021	106.00	2,356.70
Summary	0039596416	219,000.00	3.750 %	CA	95.00	360	207,804.99	01/31/2022	2,157.26	2,157.26
Summary	0039601848	214,000.00	3.625 %	NJ	95.00	360	209,143.89	11/30/2020	3.54	(4,888.27)

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.

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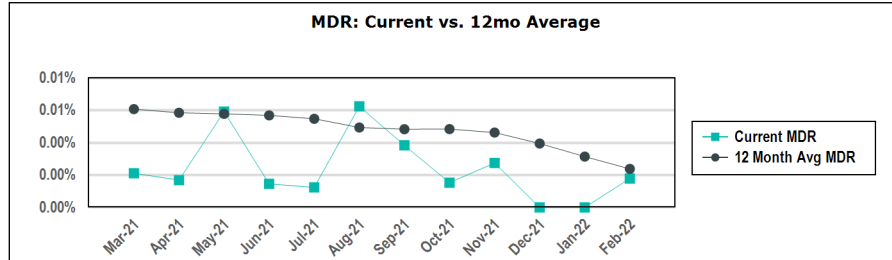
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 08-Feb-2022 3:41:41 PM

Realized Loss Report - Collateral

Summary

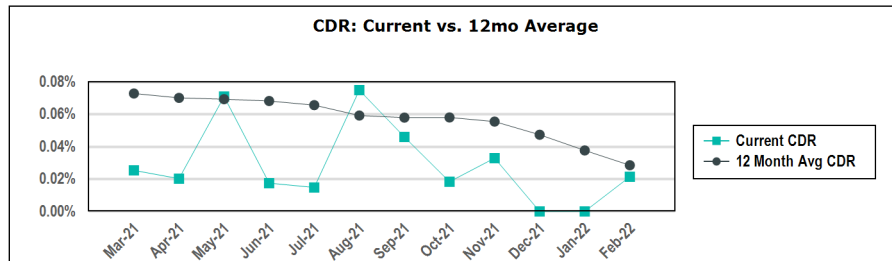
MDR

Current Month 0.002 %
 3 Month Average 0.001 %
 12 Month Average 0.002 %



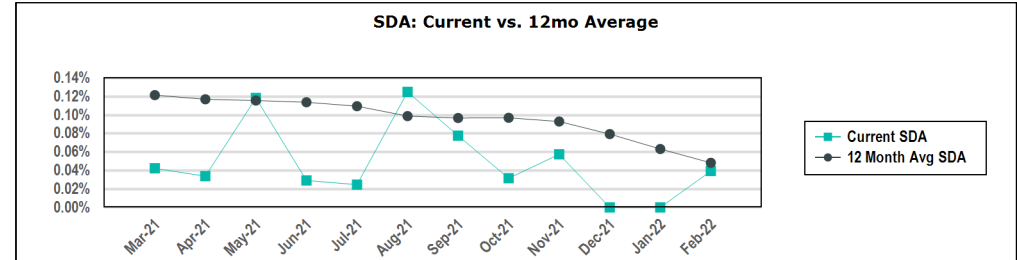
CDR

Current Month 0.021 %
 3 Month Average 0.007 %
 12 Month Average 0.029 %



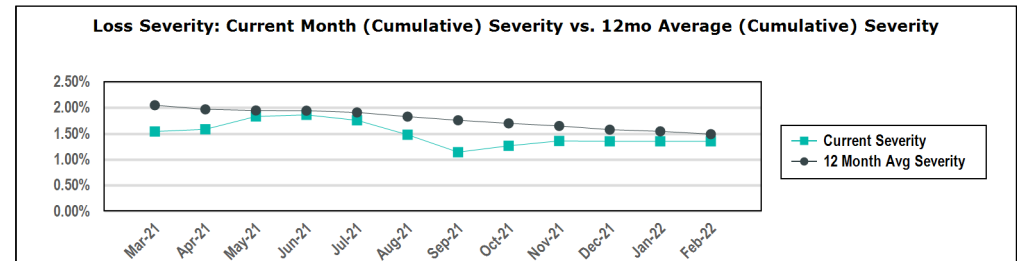
SDA

Current Month 0.039 %
 3 Month Average 0.013 %
 12 Month Average 0.048 %



Loss Severity

Current Month (Cumulative) 1.356 %
 3 Month Average (Cumulative) 1.357 %
 12 Month Average (Cumulative) 1.494 %



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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 08-Feb-2022 3:41:41 PM

Prepayment Rates

Summary

SMM

Current Month	2.698 %
3 Month Average	3.072 %
12 Month Average	3.849 %

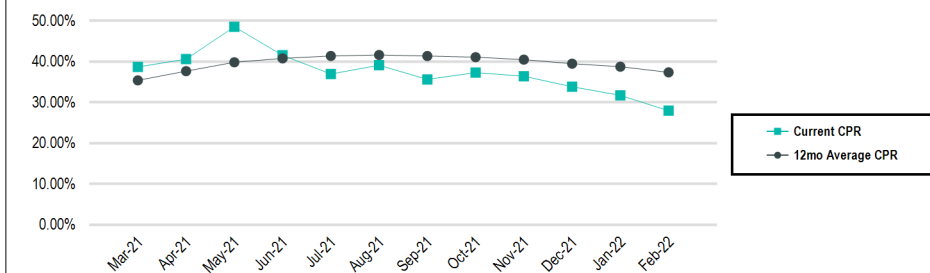
CPR

Current Month	27.979 %
3 Month Average	31.192 %
12 Month Average	37.377 %

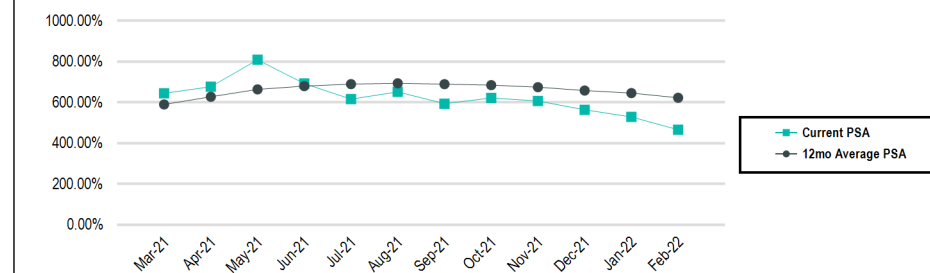
PSA

Current Month	466.312 %
3 Month Average	519.862 %
12 Month Average	622.956 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Feb-2022
 08-Feb-2022 3:41:42 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
188	32,873,268.97

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08-Feb-2022 3:41:42 PM

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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08-Feb-2022 3:41:42 PM

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.