

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-Mar-2022
 09-Mar-2022 4:29:41 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		02/28/2022	0.00000 %	10,308,113,594.42	0.00	257,581,150.66	0.00	10,050,532,443.75	257,581,150.66	0.00
2M-1	30711XGK4	03/24/2022	1.33686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	03/24/2022	3.83686 %	9,219,735.91	27,513.76	6,450,956.27	0.00	2,768,779.63	6,478,470.03	0.00
2M-AH		02/28/2022	0.00000 %	25,429,821.02	0.00	17,792,989.42	0.00	7,636,831.60	17,792,989.42	0.00
2M-2B	30711XGM0	03/24/2022	3.83686 %	74,482,534.73	222,272.60	0.00	0.00	74,482,534.73	222,272.60	0.00
2M-BH		02/28/2022	0.00000 %	205,436,720.27	0.00	0.00	0.00	205,436,720.27	0.00	0.00
2M-2C	30711XGN8	03/24/2022	3.83686 %	69,162,213.63	206,395.57	0.00	0.00	69,162,213.63	206,395.57	0.00
2M-CH		02/28/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	03/24/2022	3.83686 %	152,864,484.27	456,181.93	6,450,956.27	0.00	146,413,527.99	6,907,138.20	0.00
2M-2H		02/28/2022	0.00000 %	421,629,350.66	0.00	17,792,989.42	0.00	403,836,361.24	17,792,989.42	0.00
2B-1	30711XGQ1	03/24/2022	5.68686 %	189,945,000.00	840,148.26	0.00	0.00	189,945,000.00	840,148.26	0.00
2B-1H		02/28/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		02/28/2022	0.00000 %	199,366,317.94	0.00	0.00	(11,083.38)	199,377,401.32	0.00	564,923.68
2A-I1	30711XGR9	03/24/2022	1.30000 %	0.00	9,322.18	0.00	0.00	0.00	9,322.18	0.00
2A-I2	30711XGS7	03/24/2022	1.80000 %	0.00	12,907.63	0.00	0.00	0.00	12,907.63	0.00
2A-I3	30711XGT5	03/24/2022	2.30000 %	0.00	16,493.08	0.00	0.00	0.00	16,493.08	0.00
2A-I4	30711XGU2	03/24/2022	2.80000 %	0.00	20,078.54	0.00	0.00	0.00	20,078.54	0.00
2B-I1	30711XGZ1	03/24/2022	1.30000 %	0.00	75,310.12	0.00	0.00	0.00	75,310.12	0.00
2B-I2	30711XHA5	03/24/2022	1.80000 %	0.00	104,275.55	0.00	0.00	0.00	104,275.55	0.00
2B-I3	30711XHB3	03/24/2022	2.30000 %	0.00	133,240.98	0.00	0.00	0.00	133,240.98	0.00
2B-I4	30711XHC1	03/24/2022	2.80000 %	0.00	162,206.41	0.00	0.00	0.00	162,206.41	0.00
2C-I1	30711XHH0	03/24/2022	1.30000 %	0.00	69,930.68	0.00	0.00	0.00	69,930.68	0.00
2C-I2	30711XHJ6	03/24/2022	1.80000 %	0.00	96,827.10	0.00	0.00	0.00	96,827.10	0.00
2C-I3	30711XHK3	03/24/2022	2.30000 %	0.00	123,723.52	0.00	0.00	0.00	123,723.52	0.00
2C-I4	30711XHL1	03/24/2022	2.80000 %	0.00	150,619.93	0.00	0.00	0.00	150,619.93	0.00
2E-A1	30711XGV0	03/24/2022	2.53686 %	9,219,735.91	18,191.58	6,450,956.27	0.00	2,768,779.63	6,469,147.85	0.00
2E-A2	30711XGW8	03/24/2022	2.03686 %	9,219,735.91	14,606.13	6,450,956.27	0.00	2,768,779.63	6,465,562.40	0.00
2E-A3	30711XGX6	03/24/2022	1.53686 %	9,219,735.91	11,020.68	6,450,956.27	0.00	2,768,779.63	6,461,976.95	0.00
2E-A4	30711XGY4	03/24/2022	1.03686 %	9,219,735.91	7,435.23	6,450,956.27	0.00	2,768,779.63	6,458,391.50	0.00
2E-B1	30711XHD9	03/24/2022	2.53686 %	74,482,534.73	146,962.48	0.00	0.00	74,482,534.73	146,962.48	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-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	03/24/2022	2.03686 %	74,482,534.73	117,997.05	0.00	0.00	74,482,534.73	117,997.05	0.00
2E-B3	30711XHF4	03/24/2022	1.53686 %	74,482,534.73	89,031.62	0.00	0.00	74,482,534.73	89,031.62	0.00
2E-B4	30711XHG2	03/24/2022	1.03686 %	74,482,534.73	60,066.19	0.00	0.00	74,482,534.73	60,066.19	0.00
2E-C1	30711XHM9	03/24/2022	2.53686 %	69,162,213.63	136,464.89	0.00	0.00	69,162,213.63	136,464.89	0.00
2E-C2	30711XHN7	03/24/2022	2.03686 %	69,162,213.63	109,568.47	0.00	0.00	69,162,213.63	109,568.47	0.00
2E-C3	30711XHP2	03/24/2022	1.53686 %	69,162,213.63	82,672.05	0.00	0.00	69,162,213.63	82,672.05	0.00
2E-C4	30711XHQ0	03/24/2022	1.03686 %	69,162,213.63	55,775.64	0.00	0.00	69,162,213.63	55,775.64	0.00
2E-D1	30711XHR8	03/24/2022	2.53686 %	83,702,270.64	165,154.07	6,450,956.27	0.00	77,251,314.36	6,616,110.34	0.00
2E-D2	30711XHS6	03/24/2022	2.03686 %	83,702,270.64	132,603.18	6,450,956.27	0.00	77,251,314.36	6,583,559.45	0.00
2E-D3	30711XHT4	03/24/2022	1.53686 %	83,702,270.64	100,052.30	6,450,956.27	0.00	77,251,314.36	6,551,008.57	0.00
2E-D4	30711XHU1	03/24/2022	1.03686 %	83,702,270.64	67,501.42	6,450,956.27	0.00	77,251,314.36	6,518,457.69	0.00
2E-D5	30711XHV9	03/24/2022	3.83686 %	83,702,270.64	249,786.36	6,450,956.27	0.00	77,251,314.36	6,700,742.63	0.00
2E-F1	30711XHW7	03/24/2022	2.53686 %	143,644,748.36	283,427.37	0.00	0.00	143,644,748.36	283,427.37	0.01
2E-F2	30711XHX5	03/24/2022	2.03686 %	143,644,748.36	227,565.52	0.00	0.00	143,644,748.36	227,565.52	0.01
2E-F3	30711XHY3	03/24/2022	1.53686 %	143,644,748.36	171,703.68	0.00	0.00	143,644,748.36	171,703.68	0.01
2E-F4	30711XHZ0	03/24/2022	1.03686 %	143,644,748.36	115,841.83	0.00	0.00	143,644,748.36	115,841.83	0.01
2E-F5	30711XJA3	03/24/2022	3.83686 %	143,644,748.36	428,668.17	0.00	0.00	143,644,748.36	428,668.17	0.01
2X-1	30711XJB1	03/24/2022	1.30000 %	0.00	84,632.30	0.00	0.00	0.00	84,632.30	0.00
2X-2	30711XJC9	03/24/2022	1.80000 %	0.00	117,183.18	0.00	0.00	0.00	117,183.18	0.00
2X-3	30711XJD7	03/24/2022	2.30000 %	0.00	149,734.06	0.00	0.00	0.00	149,734.06	0.00
2X-4	30711XJE5	03/24/2022	2.80000 %	0.00	182,284.94	0.00	0.00	0.00	182,284.94	0.00
2Y-1	30711XJF2	03/24/2022	1.30000 %	0.00	145,240.80	0.00	0.00	0.00	145,240.80	0.00
2Y-2	30711XJG0	03/24/2022	1.80000 %	0.00	201,102.65	0.00	0.00	0.00	201,102.65	0.00
2Y-3	30711XJH8	03/24/2022	2.30000 %	0.00	256,964.49	0.00	0.00	0.00	256,964.49	0.00
2Y-4	30711XJJ4	03/24/2022	2.80000 %	0.00	312,826.34	0.00	0.00	0.00	312,826.34	0.00
Totals				13,604,602,939.30	6,969,512.51	364,127,648.47	(11,083.38)	13,240,486,374.09	371,097,160.98	564,923.73

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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-Mar-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	10,308,113,594.42	20,255,869.99	237,325,280.66	0.00	0.00	257,581,150.66	10,050,532,443.75	0.26180811	257,581,150.66
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	9,219,735.91	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	2,768,779.63	0.04003313	6,450,956.27
2M-AH	190,762,808.37	25,429,821.02	1,404,391.52	16,388,597.90	0.00	0.00	17,792,989.42	7,636,831.60	0.04003313	17,792,989.42
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	152,864,484.27	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	146,413,527.99	0.68801099	6,450,956.27
2M-2H	586,962,338.00	421,629,350.66	1,404,391.52	16,388,597.90	0.00	0.00	17,792,989.42	403,836,361.24	0.68801069	17,792,989.42
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	199,366,317.94	0.00	0.00	0.00	(11,083.38)	(11,083.38)	199,377,401.32	0.99717457	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	9,219,735.91	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	2,768,779.63	0.04003313	6,450,956.27
2E-A2	69,162,213.63	9,219,735.91	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	2,768,779.63	0.04003313	6,450,956.27
2E-A3	69,162,213.63	9,219,735.91	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	2,768,779.63	0.04003313	6,450,956.27
2E-A4	69,162,213.63	9,219,735.91	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	2,768,779.63	0.04003313	6,450,956.27
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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Series 2017-C02



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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	83,702,270.64	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	77,251,314.36	0.53779421	6,450,956.27
2E-D2	143,644,748.37	83,702,270.64	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	77,251,314.36	0.53779421	6,450,956.27
2E-D3	143,644,748.37	83,702,270.64	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	77,251,314.36	0.53779421	6,450,956.27
2E-D4	143,644,748.37	83,702,270.64	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	77,251,314.36	0.53779421	6,450,956.27
2E-D5	143,644,748.37	83,702,270.64	509,170.67	5,941,785.61	0.00	0.00	6,450,956.27	77,251,314.36	0.53779421	6,450,956.27
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	13,604,602,939.30	28,665,530.40	335,462,118.17	0.00	(11,083.38)	364,116,565.09	13,240,486,374.09	0.30737567	364,127,648.47

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	268.51789211	0.52764878	6.18212862	0.00000000	0.00000000	6.70977740	261.80811471	0.26180811	6.70977740
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	133.30596906	7.36197764	85.91086517	0.00000000	0.00000000	93.27284266	40.03312625	0.04003313	93.27284266
2M-AH	190,762,808.37	133.30596901	7.36197759	85.91086512	0.00000000	0.00000000	93.27284271	40.03312630	0.04003313	93.27284271
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	718.32463954	2.39264104	27.92101139	0.00000000	0.00000000	30.31365238	688.01098711	0.68801099	30.31365238
2M-2H	586,962,338.00	718.32436830	2.39264332	27.92103827	0.00000000	0.00000000	30.31368159	688.01068671	0.68801069	30.31368159
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	997.11913393	0.00000000	0.00000000	0.00000000	(0.05543289)	(0.05543289)	997.17456682	0.99717457	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	133.30596906	7.36197764	85.91086517	0.00000000	0.00000000	93.27284266	40.03312625	0.04003313	93.27284266
2E-A2	69,162,213.63	133.30596906	7.36197764	85.91086517	0.00000000	0.00000000	93.27284266	40.03312625	0.04003313	93.27284266
2E-A3	69,162,213.63	133.30596906	7.36197764	85.91086517	0.00000000	0.00000000	93.27284266	40.03312625	0.04003313	93.27284266
2E-A4	69,162,213.63	133.30596906	7.36197764	85.91086517	0.00000000	0.00000000	93.27284266	40.03312625	0.04003313	93.27284266
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-Mar-2022
 09-Mar-2022 4:29:41 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	582.70331209	3.54465218	41.36444720	0.00000000	0.00000000	44.90909931	537.79421271	0.53779421	44.90909931
2E-D2	143,644,748.37	582.70331209	3.54465218	41.36444720	0.00000000	0.00000000	44.90909931	537.79421271	0.53779421	44.90909931
2E-D3	143,644,748.37	582.70331209	3.54465218	41.36444720	0.00000000	0.00000000	44.90909931	537.79421271	0.53779421	44.90909931
2E-D4	143,644,748.37	582.70331209	3.54465218	41.36444720	0.00000000	0.00000000	44.90909931	537.79421271	0.53779421	44.90909931
2E-D5	143,644,748.37	582.70331209	3.54465218	41.36444720	0.00000000	0.00000000	44.90909931	537.79421271	0.53779421	44.90909931
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-Mar-2022
 09-Mar-2022 4:29:42 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 %	10,308,113,594.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,050,532,443.75
2M-1	N/A	N/A	1.33686 %	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	02/25/22 - 03/24/22	28	3.83686 %	9,219,735.91	27,513.76	0.00	0.00	0.00	0.00	27,513.76	0.00	2,768,779.63
2M-AH	N/A	N/A	0.00000 %	25,429,821.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,636,831.60
2M-2B	02/25/22 - 03/24/22	28	3.83686 %	74,482,534.73	222,272.60	0.00	0.00	0.00	0.00	222,272.60	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	02/25/22 - 03/24/22	28	3.83686 %	69,162,213.63	206,395.57	0.00	0.00	0.00	0.00	206,395.57	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	02/25/22 - 03/24/22	28	3.83686 %	152,864,484.27	456,181.93	0.00	0.00	0.00	0.00	456,181.93	0.00	146,413,527.99
2M-2H	N/A	N/A	0.00000 %	421,629,350.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	403,836,361.24
2B-1	02/25/22 - 03/24/22	28	5.68686 %	189,945,000.00	840,148.26	0.00	0.00	0.00	0.00	840,148.26	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 %	199,366,317.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,377,401.32
2A-I1	02/25/22 - 03/24/22	28	1.30000 %	9,219,735.91	9,322.18	0.00	0.00	0.00	0.00	9,322.18	0.00	2,768,779.63
2A-I2	02/25/22 - 03/24/22	28	1.80000 %	9,219,735.91	12,907.63	0.00	0.00	0.00	0.00	12,907.63	0.00	2,768,779.63
2A-I3	02/25/22 - 03/24/22	28	2.30000 %	9,219,735.91	16,493.08	0.00	0.00	0.00	0.00	16,493.08	0.00	2,768,779.63
2A-I4	02/25/22 - 03/24/22	28	2.80000 %	9,219,735.91	20,078.54	0.00	0.00	0.00	0.00	20,078.54	0.00	2,768,779.63
2B-I1	02/25/22 - 03/24/22	28	1.30000 %	74,482,534.73	75,310.12	0.00	0.00	0.00	0.00	75,310.12	0.00	74,482,534.73
2B-I2	02/25/22 - 03/24/22	28	1.80000 %	74,482,534.73	104,275.55	0.00	0.00	0.00	0.00	104,275.55	0.00	74,482,534.73
2B-I3	02/25/22 - 03/24/22	28	2.30000 %	74,482,534.73	133,240.98	0.00	0.00	0.00	0.00	133,240.98	0.00	74,482,534.73
2B-I4	02/25/22 - 03/24/22	28	2.80000 %	74,482,534.73	162,206.41	0.00	0.00	0.00	0.00	162,206.41	0.00	74,482,534.73
2C-I1	02/25/22 - 03/24/22	28	1.30000 %	69,162,213.63	69,930.68	0.00	0.00	0.00	0.00	69,930.68	0.00	69,162,213.63
2C-I2	02/25/22 - 03/24/22	28	1.80000 %	69,162,213.63	96,827.10	0.00	0.00	0.00	0.00	96,827.10	0.00	69,162,213.63
2C-I3	02/25/22 - 03/24/22	28	2.30000 %	69,162,213.63	123,723.52	0.00	0.00	0.00	0.00	123,723.52	0.00	69,162,213.63
2C-I4	02/25/22 - 03/24/22	28	2.80000 %	69,162,213.63	150,619.93	0.00	0.00	0.00	0.00	150,619.93	0.00	69,162,213.63
2E-A1	02/25/22 - 03/24/22	28	2.53686 %	9,219,735.91	18,191.58	0.00	0.00	0.00	0.00	18,191.58	0.00	2,768,779.63
2E-A2	02/25/22 - 03/24/22	28	2.03686 %	9,219,735.91	14,606.13	0.00	0.00	0.00	0.00	14,606.13	0.00	2,768,779.63
2E-A3	02/25/22 - 03/24/22	28	1.53686 %	9,219,735.91	11,020.68	0.00	0.00	0.00	0.00	11,020.68	0.00	2,768,779.63
2E-A4	02/25/22 - 03/24/22	28	1.03686 %	9,219,735.91	7,435.23	0.00	0.00	0.00	0.00	7,435.23	0.00	2,768,779.63
2E-B1	02/25/22 - 03/24/22	28	2.53686 %	74,482,534.73	146,962.48	0.00	0.00	0.00	0.00	146,962.48	0.00	74,482,534.73
2E-B2	02/25/22 - 03/24/22	28	2.03686 %	74,482,534.73	117,997.05	0.00	0.00	0.00	0.00	117,997.05	0.00	74,482,534.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 4:29:42 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	02/25/22 - 03/24/22	28	1.53686 %	74,482,534.73	89,031.62	0.00	0.00	0.00	0.00	89,031.62	0.00	74,482,534.73
2E-B4	02/25/22 - 03/24/22	28	1.03686 %	74,482,534.73	60,066.19	0.00	0.00	0.00	0.00	60,066.19	0.00	74,482,534.73
2E-C1	02/25/22 - 03/24/22	28	2.53686 %	69,162,213.63	136,464.89	0.00	0.00	0.00	0.00	136,464.89	0.00	69,162,213.63
2E-C2	02/25/22 - 03/24/22	28	2.03686 %	69,162,213.63	109,568.47	0.00	0.00	0.00	0.00	109,568.47	0.00	69,162,213.63
2E-C3	02/25/22 - 03/24/22	28	1.53686 %	69,162,213.63	82,672.05	0.00	0.00	0.00	0.00	82,672.05	0.00	69,162,213.63
2E-C4	02/25/22 - 03/24/22	28	1.03686 %	69,162,213.63	55,775.64	0.00	0.00	0.00	0.00	55,775.64	0.00	69,162,213.63
2E-D1	02/25/22 - 03/24/22	28	2.53686 %	83,702,270.64	165,154.07	0.00	0.00	0.00	0.00	165,154.07	0.00	77,251,314.36
2E-D2	02/25/22 - 03/24/22	28	2.03686 %	83,702,270.64	132,603.18	0.00	0.00	0.00	0.00	132,603.18	0.00	77,251,314.36
2E-D3	02/25/22 - 03/24/22	28	1.53686 %	83,702,270.64	100,052.30	0.00	0.00	0.00	0.00	100,052.30	0.00	77,251,314.36
2E-D4	02/25/22 - 03/24/22	28	1.03686 %	83,702,270.64	67,501.42	0.00	0.00	0.00	0.00	67,501.42	0.00	77,251,314.36
2E-D5	02/25/22 - 03/24/22	28	3.83686 %	83,702,270.64	249,786.36	0.00	0.00	0.00	0.00	249,786.36	0.00	77,251,314.36
2E-F1	02/25/22 - 03/24/22	28	2.53686 %	143,644,748.36	283,427.37	0.00	0.00	0.00	0.00	283,427.37	0.00	143,644,748.36
2E-F2	02/25/22 - 03/24/22	28	2.03686 %	143,644,748.36	227,565.52	0.00	0.00	0.00	0.00	227,565.52	0.00	143,644,748.36
2E-F3	02/25/22 - 03/24/22	28	1.53686 %	143,644,748.36	171,703.68	0.00	0.00	0.00	0.00	171,703.68	0.00	143,644,748.36
2E-F4	02/25/22 - 03/24/22	28	1.03686 %	143,644,748.36	115,841.83	0.00	0.00	0.00	0.00	115,841.83	0.00	143,644,748.36
2E-F5	02/25/22 - 03/24/22	28	3.83686 %	143,644,748.36	428,668.17	0.00	0.00	0.00	0.00	428,668.17	0.00	143,644,748.36
2X-1	02/25/22 - 03/24/22	28	1.30000 %	83,702,270.64	84,632.30	0.00	0.00	0.00	0.00	84,632.30	0.00	77,251,314.37
2X-2	02/25/22 - 03/24/22	28	1.80000 %	83,702,270.64	117,183.18	0.00	0.00	0.00	0.00	117,183.18	0.00	77,251,314.37
2X-3	02/25/22 - 03/24/22	28	2.30000 %	83,702,270.64	149,734.06	0.00	0.00	0.00	0.00	149,734.06	0.00	77,251,314.37
2X-4	02/25/22 - 03/24/22	28	2.80000 %	83,702,270.64	182,284.94	0.00	0.00	0.00	0.00	182,284.94	0.00	77,251,314.37
2Y-1	02/25/22 - 03/24/22	28	1.30000 %	143,644,748.37	145,240.80	0.00	0.00	0.00	0.00	145,240.80	0.00	143,644,748.37
2Y-2	02/25/22 - 03/24/22	28	1.80000 %	143,644,748.37	201,102.65	0.00	0.00	0.00	0.00	201,102.65	0.00	143,644,748.37
2Y-3	02/25/22 - 03/24/22	28	2.30000 %	143,644,748.37	256,964.49	0.00	0.00	0.00	0.00	256,964.49	0.00	143,644,748.37
2Y-4	02/25/22 - 03/24/22	28	2.80000 %	143,644,748.37	312,826.34	0.00	0.00	0.00	0.00	312,826.34	0.00	143,644,748.37
Totals					6,969,512.51	0.00	0.00	0.00	0.00	6,969,512.51	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-Mar-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 %	268.51789211	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	261.80811471
2M-1	379,890,000.00	1.33686 %	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	3.83686 %	133.30596906	0.39781491	0.00000000	0.00000000	0.00000000	0.00000000	0.39781491	0.00000000	40.03312625
2M-AH	190,762,808.37	0.00000 %	133.30596901	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	40.03312630
2M-2B	74,482,534.73	3.83686 %	1000.00000000	2.98422443	0.00000000	0.00000000	0.00000000	0.00000000	2.98422443	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	3.83686 %	1000.00000000	2.98422447	0.00000000	0.00000000	0.00000000	0.00000000	2.98422447	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	3.83686 %	718.32463954	2.14364195	0.00000000	0.00000000	0.00000000	0.00000000	2.14364195	0.00000000	688.01098711
2M-2H	586,962,338.00	0.00000 %	718.32436830	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	688.01068671
2B-1	189,945,000.00	5.68686 %	1000.00000000	4.42311332	0.00000000	0.00000000	0.00000000	0.00000000	4.42311332	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 %	997.11913393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.17456682
2A-I1	0.00	1.30000 %	133.30596906	0.13478718	0.00000000	0.00000000	0.00000000	0.00000000	0.13478718	0.00000000	40.03312625
2A-I2	0.00	1.80000 %	133.30596906	0.18662835	0.00000000	0.00000000	0.00000000	0.00000000	0.18662835	0.00000000	40.03312625
2A-I3	0.00	2.30000 %	133.30596906	0.23846952	0.00000000	0.00000000	0.00000000	0.00000000	0.23846952	0.00000000	40.03312625
2A-I4	0.00	2.80000 %	133.30596906	0.29031084	0.00000000	0.00000000	0.00000000	0.00000000	0.29031084	0.00000000	40.03312625
2B-I1	0.00	1.30000 %	1000.00000000	1.01111113	0.00000000	0.00000000	0.00000000	0.00000000	1.01111113	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.40000002	0.00000000	0.00000000	0.00000000	0.00000000	1.40000002	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.78888891	0.00000000	0.00000000	0.00000000	0.00000000	1.78888891	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.17777779	0.00000000	0.00000000	0.00000000	0.00000000	2.17777779	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.01111107	0.00000000	0.00000000	0.00000000	0.00000000	1.01111107	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.40000001	0.00000000	0.00000000	0.00000000	0.00000000	1.40000001	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888895	0.00000000	0.00000000	0.00000000	0.00000000	1.78888895	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777775	0.00000000	0.00000000	0.00000000	0.00000000	2.17777775	0.00000000	1000.00000000
2E-A1	69,162,213.63	2.53686 %	133.30596906	0.26302773	0.00000000	0.00000000	0.00000000	0.00000000	0.26302773	0.00000000	40.03312625
2E-A2	69,162,213.63	2.03686 %	133.30596906	0.21118656	0.00000000	0.00000000	0.00000000	0.00000000	0.21118656	0.00000000	40.03312625
2E-A3	69,162,213.63	1.53686 %	133.30596906	0.15934539	0.00000000	0.00000000	0.00000000	0.00000000	0.15934539	0.00000000	40.03312625

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	69,162,213.63	1.03686 %	133.30596906	0.10750422	0.00000000	0.00000000	0.00000000	0.00000000	0.10750422	0.00000000	40.03312625
2E-B1	74,482,534.73	2.53686 %	1000.00000000	1.97311330	0.00000000	0.00000000	0.00000000	0.00000000	1.97311330	0.00000000	1000.00000000
2E-B2	74,482,534.73	2.03686 %	1000.00000000	1.58422441	0.00000000	0.00000000	0.00000000	0.00000000	1.58422441	0.00000000	1000.00000000
2E-B3	74,482,534.73	1.53686 %	1000.00000000	1.19533553	0.00000000	0.00000000	0.00000000	0.00000000	1.19533553	0.00000000	1000.00000000
2E-B4	74,482,534.73	1.03686 %	1000.00000000	0.80644664	0.00000000	0.00000000	0.00000000	0.00000000	0.80644664	0.00000000	1000.00000000
2E-C1	69,162,213.63	2.53686 %	1000.00000000	1.97311339	0.00000000	0.00000000	0.00000000	0.00000000	1.97311339	0.00000000	1000.00000000
2E-C2	69,162,213.63	2.03686 %	1000.00000000	1.58422445	0.00000000	0.00000000	0.00000000	0.00000000	1.58422445	0.00000000	1000.00000000
2E-C3	69,162,213.63	1.53686 %	1000.00000000	1.19533551	0.00000000	0.00000000	0.00000000	0.00000000	1.19533551	0.00000000	1000.00000000
2E-C4	69,162,213.63	1.03686 %	1000.00000000	0.80644672	0.00000000	0.00000000	0.00000000	0.00000000	0.80644672	0.00000000	1000.00000000
2E-D1	143,644,748.37	2.53686 %	582.70331209	1.14973970	0.00000000	0.00000000	0.00000000	0.00000000	1.14973970	0.00000000	537.79421271
2E-D2	143,644,748.37	2.03686 %	582.70331209	0.92313281	0.00000000	0.00000000	0.00000000	0.00000000	0.92313281	0.00000000	537.79421271
2E-D3	143,644,748.37	1.53686 %	582.70331209	0.69652599	0.00000000	0.00000000	0.00000000	0.00000000	0.69652599	0.00000000	537.79421271
2E-D4	143,644,748.37	1.03686 %	582.70331209	0.46991916	0.00000000	0.00000000	0.00000000	0.00000000	0.46991916	0.00000000	537.79421271
2E-D5	143,644,748.37	3.83686 %	582.70331209	1.73891745	0.00000000	0.00000000	0.00000000	0.00000000	1.73891745	0.00000000	537.79421271
2E-F1	143,644,748.37	2.53686 %	999.99999993	1.97311335	0.00000000	0.00000000	0.00000000	0.00000000	1.97311335	0.00000000	999.99999993
2E-F2	143,644,748.37	2.03686 %	999.99999993	1.58422443	0.00000000	0.00000000	0.00000000	0.00000000	1.58422443	0.00000000	999.99999993
2E-F3	143,644,748.37	1.53686 %	999.99999993	1.19533559	0.00000000	0.00000000	0.00000000	0.00000000	1.19533559	0.00000000	999.99999993
2E-F4	143,644,748.37	1.03686 %	999.99999993	0.80644668	0.00000000	0.00000000	0.00000000	0.00000000	0.80644668	0.00000000	999.99999993
2E-F5	143,644,748.37	3.83686 %	999.99999993	2.98422445	0.00000000	0.00000000	0.00000000	0.00000000	2.98422445	0.00000000	999.99999993
2X-1	0.00	1.30000 %	582.70331209	0.58917782	0.00000000	0.00000000	0.00000000	0.00000000	0.58917782	0.00000000	537.79421278
2X-2	0.00	1.80000 %	582.70331209	0.81578464	0.00000000	0.00000000	0.00000000	0.00000000	0.81578464	0.00000000	537.79421278
2X-3	0.00	2.30000 %	582.70331209	1.04239147	0.00000000	0.00000000	0.00000000	0.00000000	1.04239147	0.00000000	537.79421278
2X-4	0.00	2.80000 %	582.70331209	1.26899829	0.00000000	0.00000000	0.00000000	0.00000000	1.26899829	0.00000000	537.79421278
2Y-1	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.40000002	0.00000000	0.00000000	0.00000000	0.00000000	1.40000002	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.78888886	0.00000000	0.00000000	0.00000000	0.00000000	1.78888886	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.17777777	0.00000000	0.00000000	0.00000000	0.00000000	2.17777777	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	7,755,369.74
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	11,083.38
Total Deposits	7,766,453.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,747,286.46
Total Withdrawals (Pool Distribution Amount)	7,766,453.12
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	281,814,012.97
Total Principal Reduction Cumulative	28,988,362,930.49
Scheduled Principal Current	22,169,432.18
Scheduled Principal Cumulative	2,965,027,252.13
Unscheduled Principal Current	259,655,664.17
Unscheduled Principal Cumulative	26,022,770,753.88
Senior Reduction Amount	257,581,150.66
Subordinate Reduction Amount	24,243,945.69
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	11,083.38
Modification Loss Amount	50,087.26
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	61545
Period Reference Pool Removal Loan Count	1279
Period Ending Loan Count	60266
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	11,000,102,059.28
Period PIF Loan Count Current	1273
PIF Loan Count Cumulative	109974
Period PIF Loan UPB Current	252,835,330.57
PIF Loan UPB Cumulative	25,387,136,179.72
Period Partial Prepayment Amount	6,641,578.39
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	937,585.97
Credit Event Amount Cumulative	43,415,781.65
Total Active Modified Loan Count	991
Total Active Modified Loan UPB	236,523,949.52
Libor Rate	0.186860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.368466%
Subordinate Percentage	8.631534%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.630000 %	8.630000 %
2M-1	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-1H	0.00	0.00	3.000000 %	8.630000 %	8.630000 %
2M-2A	0.00	0.00	2.350000 %	8.320000 %	8.540000 %
2M-2B	0.00	0.00	1.650000 %	5.840000 %	5.990000 %
2M-2C	0.00	0.00	1.000000 %	3.540000 %	3.630000 %
2M-2	0.00	0.00	1.000000 %	3.540000 %	3.630000 %
2M-2H	0.00	0.00	1.000000 %	3.540000 %	3.630000 %
2B-1	0.00	0.00	0.500000 %	1.770000 %	1.810000 %
2B-1H	0.00	0.00	0.500000 %	1.770000 %	1.810000 %
2B-2H	0.00	11,083.38	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	663	124,362,842.80	1.100123 %	1.130561 %
60 Days	229	43,393,570.72	0.379982 %	0.394483 %
90 Days	98	19,339,069.01	0.162612 %	0.175808 %
120 Days	76	14,499,501.49	0.126108 %	0.131812 %
150 Days	60	13,875,567.97	0.099559 %	0.126140 %
180+ Days	1001	227,229,929.85	1.660970 %	2.065707 %
Totals	2127	442,700,481.84	3.529353 %	4.024512 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	411	106,667,372.20	50,087.26	0.046956

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	233,597.06	74.49	0.031888
Summary	0039434660	257,228.64	60.09	0.023361
Summary	0039435537	165,656.31	81.24	0.049041
Summary	0039435787	369,809.71	305.09	0.082499
Summary	0039435811	373,578.02	133.24	0.035666
Summary	0039436085	314,730.77	262.28	0.083335
Summary	0039436178	164,466.33	51.40	0.031253
Summary	0039436332	343,911.38	322.42	0.093751
Summary	0039436726	282,843.54	33.91	0.011989
Summary	0039437085	232,639.00	96.93	0.041665
Summary	0039437278	316,450.14	204.82	0.064724
Summary	0039437321	189,703.66	78.89	0.041586
Summary	0039437472	378,343.73	23.06	0.006095
Summary	0039437569	382,473.66	398.41	0.104167
Summary	0039438111	185,003.53	154.17	0.083334
Summary	0039438352	349,284.05	339.90	0.097313
Summary	0039438931	203,771.08	212.26	0.104166
Summary	0039439366	374,362.10	554.33	0.148073
Summary	0039439393	113,209.55	21.67	0.019141
Summary	0039439716	168,978.53	70.41	0.041668
Summary	0039439889	393,633.65	205.02	0.052084
Summary	0039440034	454,695.77	91.74	0.020176
Summary	0039440702	164,665.37	6.68	0.004057
Summary	0039442668	400,371.26	98.75	0.024665
Summary	0039443090	117,712.25	68.24	0.057972

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443320	394,177.62	17.49	0.004437
Summary	0039443529	207,813.18	25.48	0.012261
Summary	0039443872	143,795.49	64.54	0.044883
Summary	0039444135	124,714.96	103.93	0.083334
Summary	0039444679	231,615.34	115.26	0.049764
Summary	0039444760	460,189.56	175.26	0.038084
Summary	0039445386	232,488.81	120.41	0.051792
Summary	0039445539	258,383.39	128.96	0.049910
Summary	0039446507	376,581.05	156.91	0.041667
Summary	0039446577	125,972.27	13.12	0.010415
Summary	0039446758	157,378.81	57.60	0.036600
Summary	0039448409	160,289.82	51.88	0.032366
Summary	0039448816	368,978.45	153.74	0.041666
Summary	0039449195	344,783.98	60.86	0.017652
Summary	0039449264	397,547.25	117.26	0.029496
Summary	0039450504	445,689.92	603.54	0.135417
Summary	0039450531	234,289.38	120.06	0.051244
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	212,987.80	88.74	0.041664
Summary	0039451214	418,319.80	81.27	0.019428
Summary	0039451257	290,770.65	242.31	0.083334
Summary	0039451419	187,544.60	35.89	0.019137
Summary	0039451467	257,243.44	86.73	0.033715
Summary	0039451518	318,770.62	10.48	0.003288
Summary	0039451599	438,699.69	223.12	0.050859
Summary	0039451925	169,334.15	48.46	0.028618
Summary	0039452485	169,418.51	52.94	0.031248
Summary	0039452499	154,392.46	61.30	0.039704
Summary	0039453085	314,759.02	327.87	0.104165
Summary	0039453626	322,503.08	302.35	0.093751
Summary	0039454204	272,420.63	73.58	0.027010
Summary	0039454431	195,588.56	142.62	0.072918
Summary	0039454970	133,162.76	39.34	0.029543
Summary	0039455561	330,518.91	348.31	0.105383

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455702	410,291.16	384.65	0.093750
Summary	0039456995	311,475.80	73.06	0.023456
Summary	0039457733	264,311.44	22.03	0.008335
Summary	0039458559	177,510.01	24.75	0.013943
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	117,176.47	48.82	0.041664
Summary	0039460091	130,991.04	49.23	0.037583
Summary	0039460702	182,040.78	97.27	0.053433
Summary	0039460795	262,196.67	245.81	0.093750
Summary	0039461345	306,061.66	19.42	0.006345
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	292,669.51	76.58	0.026166
Summary	0039463441	496,070.14	357.58	0.072083
Summary	0039463537	283,042.43	176.90	0.062499
Summary	0039463797	301,925.28	45.13	0.014947
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	323,080.05	370.20	0.114585
Summary	0039464408	181,482.78	2.60	0.001433
Summary	0039464672	321,133.22	27.67	0.008616
Summary	0039465118	549,867.98	630.06	0.114584
Summary	0039465259	37,998.56	11.41	0.030027
Summary	0039466169	406,682.97	43.46	0.010686
Summary	0039466229	244,397.15	36.22	0.014820
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	83,487.73	23.98	0.028723
Summary	0039466796	276,917.31	4.84	0.001748
Summary	0039467000	68,564.63	85.71	0.125006
Summary	0039468579	282,797.44	176.08	0.062264
Summary	0039468684	169,678.84	35.35	0.020833
Summary	0039468895	416,490.59	151.61	0.036402
Summary	0039469171	295,263.21	38.04	0.012883
Summary	0039469284	168,247.36	133.56	0.079383
Summary	0039469394	205,564.35	342.61	0.166668
Summary	0039471913	111,791.53	2.54	0.002272

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Series 2017-C02



Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039472036	213,137.10	11.93	0.005597
Summary	0039472886	286,550.04	73.04	0.025489
Summary	0039472940	114,195.64	22.14	0.019388
Summary	0039473264	307,675.71	179.25	0.058259
Summary	0039473651	314,271.52	212.55	0.067633
Summary	0039473924	138,105.10	32.75	0.023714
Summary	0039474060	391,068.16	283.01	0.072368
Summary	0039474499	436,485.72	106.89	0.024489
Summary	0039474760	291,195.07	67.66	0.023235
Summary	0039475372	181,632.43	31.17	0.017161
Summary	0039475820	327,059.45	71.67	0.021913
Summary	0039478499	373,849.19	39.66	0.010609
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	399,278.97	106.14	0.026583
Summary	0039479461	296,066.48	77.48	0.026170
Summary	0039479526	89,665.14	12.75	0.014220
Summary	0039479790	422,378.26	242.03	0.057302
Summary	0039480009	157,494.25	53.34	0.033868
Summary	0039480337	348,529.19	544.58	0.156251
Summary	0039480392	45,360.06	34.29	0.075595
Summary	0039480479	132,056.98	261.36	0.197915
Summary	0039480749	283,681.65	74.23	0.026167
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480795	195,643.80	81.52	0.041668
Summary	0039481932	119,276.12	62.12	0.052081
Summary	0039481979	112,704.31	23.08	0.020478
Summary	0039482253	124,163.26	4.91	0.003954
Summary	0039483311	143,939.72	68.53	0.047610
Summary	0039483449	225,303.24	46.94	0.020834
Summary	0039484057	240,968.54	111.51	0.046276
Summary	0039484062	378,802.44	236.75	0.062500
Summary	0039486494	552,908.97	575.95	0.104167
Summary	0039486505	270,296.90	225.25	0.083334
Summary	0039486591	104,008.45	22.31	0.021450

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Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039486740	64,025.50	21.49	0.033565
Summary	0039487251	94,291.82	59.01	0.062582
Summary	0039488729	236,727.28	42.28	0.017860
Summary	0039488953	398,773.78	232.98	0.058424
Summary	0039489531	140,848.44	3.69	0.002620
Summary	0039490080	412,214.13	482.38	0.117022
Summary	0039490173	306,281.30	124.54	0.040662
Summary	0039491221	254,293.39	57.89	0.022765
Summary	0039491349	212,996.58	17.55	0.008240
Summary	0039491825	330,305.44	76.59	0.023188
Summary	0039492626	170,176.16	45.17	0.026543
Summary	0039493057	224,574.61	100.89	0.044925
Summary	0039493150	221,920.61	92.47	0.041668
Summary	0039493193	342,277.57	71.31	0.020834
Summary	0039493195	595,694.78	35.67	0.005988
Summary	0039493360	103,780.13	11.08	0.010676
Summary	0039493420	332,520.70	207.83	0.062501
Summary	0039493427	358,731.59	55.64	0.015510
Summary	0039493566	57,267.38	35.79	0.062496
Summary	0039493567	163,853.41	307.23	0.187503
Summary	0039494162	219,644.78	74.67	0.033996
Summary	0039494928	268,496.50	27.09	0.010090
Summary	0039495175	386,965.76	17.32	0.004476
Summary	0039495376	406,511.82	100.87	0.024814
Summary	0039495802	326,503.34	92.51	0.028334
Summary	0039496277	493,355.44	106.05	0.021496
Summary	0039496341	157,576.00	49.24	0.031248
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496851	104,670.70	11.51	0.010996
Summary	0039497036	241,735.50	69.79	0.028870
Summary	0039497179	100,807.55	115.51	0.114585
Summary	0039497243	402,543.33	492.25	0.122285
Summary	0039497293	155,959.13	20.07	0.012869
Summary	0039497384	332,616.38	4.86	0.001461

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Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039497528	164,902.80	38.49	0.023341
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	142,576.21	13.09	0.009181
Summary	0039498560	230,297.27	238.36	0.103501
Summary	0039498586	371,055.86	383.42	0.103332
Summary	0039498893	299,526.55	41.71	0.013925
Summary	0039498922	282,517.96	26.96	0.009543
Summary	0039499375	367,486.47	46.43	0.012634
Summary	0039499554	416,238.18	315.20	0.075726
Summary	0039499897	342,743.56	285.62	0.083333
Summary	0039500191	434,449.83	28.59	0.006581
Summary	0039500223	343,042.77	127.07	0.037042
Summary	0039500373	141,666.22	69.82	0.049285
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	268,988.51	62.92	0.023391
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501465	57,488.48	44.03	0.076589
Summary	0039501764	256,017.30	4.75	0.001855
Summary	0039501779	311,543.96	59.89	0.019224
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502209	183,160.10	287.48	0.156956
Summary	0039502643	299,387.89	61.77	0.020632
Summary	0039503134	191,850.04	18.59	0.009690
Summary	0039503440	231,961.82	144.98	0.062502
Summary	0039503589	315,127.53	81.10	0.025736
Summary	0039503669	287,990.00	6.46	0.002243
Summary	0039504128	252,190.34	122.61	0.048618
Summary	0039504900	271,754.06	44.12	0.016235
Summary	0039506011	278,480.11	261.08	0.093752
Summary	0039506739	348,723.10	61.28	0.017573
Summary	0039506746	230,921.03	157.12	0.068041
Summary	0039506874	62,444.90	52.04	0.083337
Summary	0039506899	162,291.60	202.86	0.124997
Summary	0039507186	89,382.25	24.59	0.027511

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039507253	141,917.03	9.22	0.006497
Summary	0039507511	276,775.07	403.63	0.145833
Summary	0039507512	305,201.66	540.46	0.177083
Summary	0039507551	231,036.11	192.53	0.083333
Summary	0039507733	205,885.32	36.05	0.017510
Summary	0039507735	278,369.58	57.99	0.020832
Summary	0039507818	235,479.96	98.12	0.041668
Summary	0039507905	278,427.86	145.01	0.052082
Summary	0039508264	361,683.02	9.78	0.002704
Summary	0039508339	263,597.06	70.09	0.026590
Summary	0039509010	302,874.04	252.40	0.083335
Summary	0039510619	378,107.25	162.38	0.042945
Summary	0039510732	192,455.64	39.83	0.020696
Summary	0039510767	280,854.90	71.22	0.025358
Summary	0039510825	226,976.09	46.11	0.020315
Summary	0039511089	230,636.91	101.68	0.044087
Summary	0039511188	253,270.19	52.76	0.020832
Summary	0039512200	206,358.56	50.64	0.024540
Summary	0039512837	106,591.68	18.68	0.017525
Summary	0039512951	105,006.98	23.23	0.022122
Summary	0039513262	214,788.07	9.35	0.004353
Summary	0039513277	388,050.58	202.11	0.052083
Summary	0039514171	312,104.22	377.77	0.121040
Summary	0039514522	209,155.76	38.11	0.018221
Summary	0039514914	298,900.61	52.60	0.017598
Summary	0039515276	214,170.34	56.31	0.026292
Summary	0039515806	132,201.60	36.82	0.027851
Summary	0039515837	175,819.10	57.71	0.032824
Summary	0039516221	146,369.27	24.70	0.016875
Summary	0039517121	368,508.97	422.25	0.114583
Summary	0039517245	375,353.62	234.60	0.062501
Summary	0039518387	559,913.30	120.86	0.021585
Summary	0039518405	119,670.29	124.66	0.104170
Summary	0039518623	234,002.75	34.96	0.014940

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Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519036	196,396.66	143.21	0.072919
Summary	0039519123	276,010.98	52.87	0.019155
Summary	0039519217	95,128.60	28.57	0.030033
Summary	0039519241	153,271.86	22.99	0.014999
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519404	164,322.85	58.23	0.035436
Summary	0039519632	135,059.31	29.67	0.021968
Summary	0039519948	311,597.01	76.08	0.024416
Summary	0039519949	196,287.21	85.25	0.043431
Summary	0039521322	173,252.95	34.39	0.019850
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	341,952.56	89.31	0.026118
Summary	0039523242	236,011.66	62.43	0.026452
Summary	0039523404	100,314.78	9.99	0.009959
Summary	0039523587	144,487.90	46.70	0.032321
Summary	0039523744	308,301.64	256.92	0.083334
Summary	0039524715	333,706.29	451.89	0.135415
Summary	0039525295	140,592.93	49.25	0.035030
Summary	0039525606	265,880.54	53.81	0.020238
Summary	0039525672	252,877.82	158.05	0.062501
Summary	0039526316	313,895.43	209.70	0.066806
Summary	0039526818	120,374.54	87.77	0.072914
Summary	0039527057	405,393.88	50.73	0.012514
Summary	0039527573	302,416.79	220.51	0.072916
Summary	0039529186	232,314.55	9.72	0.004184
Summary	0039529468	176,061.96	35.72	0.020288
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	109,831.90	68.64	0.062496
Summary	0039530980	137,928.32	82.42	0.059756
Summary	0039531022	147,942.23	48.56	0.032824
Summary	0039532356	301,051.96	63.73	0.021169
Summary	0039533289	346,451.04	396.98	0.114585
Summary	0039533461	226,694.16	54.12	0.023874

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039534406	182,063.07	80.99	0.044485
Summary	0039534500	366,712.29	191.23	0.052147
Summary	0039535531	220,608.10	69.92	0.031694
Summary	0039535750	230,252.87	23.30	0.010119
Summary	0039535891	317,333.37	163.68	0.051580
Summary	0039536078	409,630.26	230.51	0.056273
Summary	0039536402	249,334.88	95.59	0.038338
Summary	0039536405	332,172.17	207.61	0.062501
Summary	0039537086	143,738.84	19.38	0.013483
Summary	0039537326	440,696.74	288.36	0.065433
Summary	0039537702	238,036.60	63.51	0.026681
Summary	0039537744	183,252.01	19.09	0.010417
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	388,818.19	324.02	0.083335
Summary	0039539614	264,276.67	82.59	0.031251
Summary	0039540137	214,097.08	7.55	0.003526
Summary	0039540267	399,894.84	374.90	0.093750
Summary	0039540535	288,455.13	86.33	0.029928
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	270,695.77	122.05	0.045088
Summary	0039541621	182,930.01	228.66	0.124999
Summary	0039541861	341,595.76	394.37	0.115449
Summary	0039543767	188,802.64	78.67	0.041668
Summary	0039544440	205,227.67	218.56	0.106496
Summary	0039544486	266,498.96	360.88	0.135415
Summary	0039545344	207,591.61	3.36	0.001619
Summary	0039545753	426,011.83	117.22	0.027516
Summary	0039547391	229,432.52	15.98	0.006965
Summary	0039547406	236,237.92	31.61	0.013381
Summary	0039547496	375,590.70	586.86	0.156250
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,439.01	17.29	0.040741
Summary	0039549019	448,085.85	237.35	0.052970
Summary	0039549033	427,885.33	132.92	0.031064

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039549186	253,063.91	77.52	0.030633
Summary	0039549997	171,002.67	42.50	0.024853
Summary	0039550275	254,343.43	264.94	0.104166
Summary	0039550747	351,538.30	112.20	0.031917
Summary	0039550842	246,993.40	125.67	0.050880
Summary	0039551104	385,118.24	242.25	0.062903
Summary	0039551621	222,127.23	73.40	0.033044
Summary	0039552305	387,134.67	119.71	0.030922
Summary	0039553090	291,437.50	11.71	0.004018
Summary	0039553472	343,691.54	55.45	0.016134
Summary	0039553647	393,834.87	79.36	0.020151
Summary	0039553850	344,468.83	9.73	0.002825
Summary	0039554146	314,300.63	261.92	0.083334
Summary	0039554930	412,696.34	558.86	0.135417
Summary	0039555148	374,839.84	137.46	0.036672
Summary	0039555682	239,475.32	46.31	0.019338
Summary	0039556794	331,093.07	69.52	0.020997
Summary	0039558233	343,207.47	508.40	0.148132
Summary	0039558378	412,820.78	392.89	0.095172
Summary	0039558855	248,452.93	37.11	0.014936
Summary	0039559008	281,808.11	61.30	0.021752
Summary	0039559035	87,627.04	14.71	0.016787
Summary	0039559196	224,694.50	39.58	0.017615
Summary	0039559473	254,794.34	23.42	0.009192
Summary	0039560335	103,300.57	18.25	0.017667
Summary	0039560746	194,078.93	34.85	0.017957
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	80,333.80	4.35	0.005415
Summary	0039561329	129,785.92	41.18	0.031729
Summary	0039562838	237,170.05	58.53	0.024678
Summary	0039563096	310,294.39	96.40	0.031067
Summary	0039563120	75,556.34	7.87	0.010416
Summary	0039564683	120,821.99	24.26	0.020079
Summary	0039565463	294,841.26	68.07	0.023087

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039565501	242,071.96	66.05	0.027285
Summary	0039565670	285,745.52	180.88	0.063301
Summary	0039565827	376,973.12	274.88	0.072918
Summary	0039566280	295,650.56	68.98	0.023332
Summary	0039566510	137,195.50	85.75	0.062502
Summary	0039566840	174,046.78	41.71	0.023965
Summary	0039568470	71,554.29	3.76	0.005255
Summary	0039569366	326,612.82	136.09	0.041667
Summary	0039569398	178,775.36	148.98	0.083334
Summary	0039569436	158,303.52	72.35	0.045703
Summary	0039569532	395,728.15	206.11	0.052084
Summary	0039569938	341,131.69	0.16	0.000047
Summary	0039570718	137,673.48	43.37	0.031502
Summary	0039570786	144,213.16	135.20	0.093750
Summary	0039570878	394,570.56	411.01	0.104166
Summary	0039571024	431,674.01	52.86	0.012245
Summary	0039571451	401,102.06	346.77	0.086454
Summary	0039571622	369,191.84	126.67	0.034310
Summary	0039572130	179,443.17	9.46	0.005272
Summary	0039572279	321,425.43	200.89	0.062500
Summary	0039572777	208,342.31	52.43	0.025165
Summary	0039573942	103,395.26	21.42	0.020717
Summary	0039573971	68,192.58	6.24	0.009151
Summary	0039574034	257,331.06	272.82	0.106019
Summary	0039575128	271,894.79	169.93	0.062498
Summary	0039575698	202,623.69	125.50	0.061937
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	304,481.69	63.43	0.020832
Summary	0039577454	118,289.02	105.66	0.089324
Summary	0039577920	167,373.14	34.87	0.020834
Summary	0039578057	192,238.86	43.46	0.022607
Summary	0039579043	125,980.69	137.78	0.109366
Summary	0039579415	385,634.80	74.42	0.019298
Summary	0039579419	275,837.32	183.35	0.066470

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Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579691	431,450.06	81.68	0.018932
Summary	0039579708	257,957.37	15.21	0.005896
Summary	0039580689	456,280.03	717.88	0.157333
Summary	0039581811	352,413.95	77.89	0.022102
Summary	0039582358	129,060.33	21.78	0.016876
Summary	0039582509	404,205.20	86.19	0.021323
Summary	0039583461	256,103.02	213.42	0.083334
Summary	0039583702	562,234.24	358.39	0.063744
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	260,670.46	55.84	0.021422
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	175,461.04	63.16	0.035997
Summary	0039589777	117,358.63	36.91	0.031451
Summary	0039591824	180,589.14	74.23	0.041104
Summary	0039592152	216,451.95	168.73	0.077953
Summary	0039592291	182,978.79	85.15	0.046535
Summary	0039592995	216,940.46	90.39	0.041666
Summary	0039593032	249,823.83	156.14	0.062500
Summary	0039593231	168,753.31	108.16	0.064094
Summary	0039595333	212,389.54	143.53	0.067579
Summary	0039595354	192,699.17	0.32	0.000166
Summary	0039596795	399,827.71	64.90	0.016232
Summary	0039597352	411,614.71	300.14	0.072918
Summary	0039597814	198,865.97	109.19	0.054906
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598778	79,463.79	40.73	0.051256
Summary	0039599401	347,967.69	53.93	0.015499
Summary	0039599781	371,539.44	95.54	0.025715
Summary	0039599825	65,554.39	24.94	0.038045
Summary	0039600325	402,553.59	504.79	0.125397

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039600345	134,231.02	47.42	0.035327
Summary	0039601105	358,927.12	115.82	0.032268
Summary	0039601812	113,377.06	2.43	0.002143
Summary	0039602414	617,538.70	117.87	0.019087
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	359,063.12	12.04	0.003353
Summary	0039602696	340,695.79	167.56	0.049182
Summary	0039602910	126,295.42	20.08	0.015899
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	351,451.90	329.49	0.093751
Summary	0039603669	330,848.41	97.88	0.029585
Summary	0039603722	374,259.58	142.79	0.038153

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	937,585.97	(11,127.38)	(1.187)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,425.25)	(39.899)
0039515431	34,036.49	2,223.98	6.534
0039529084	293,349.80	64,690.85	22.052
0039569141	65,935.48	3,939.65	5.975
0039589648	104,888.15	6,911.62	6.590

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	236,300.66	44.00	(71,629.98)	(30.313)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039584079	236,300.66	44.00	(71,629.98)	(30.313)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
244	43,415,781.65	564,924.47	1.301

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

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
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,425.25)	(39.899)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
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
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
0039538327	166,678.97	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0039569141	65,935.48	3,939.65	5.975
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	445.03	0.295
0039572367	97,267.45	(4,381.28)	(4.504)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
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	(71,629.98)	(30.313)
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
0039589648	104,888.15	6,911.62	6.590
0039590034	57,413.12	11,922.25	20.766
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039593937	76,781.06	12,121.48	15.787

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Cumulative Realized Loss Detail

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

Connecticut Avenue Securities

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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	7	1,173,886.63	(11,083.38)	(0.000 %)	0	0.00	0.00	0.000 %	7	1,173,886.63	(11,083.38)	(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	0039474160	227,000.00	4.250 %	TX	90.00	360	210,232.92	02/28/2022	2,531.77	2,531.77
Summary	0039474566	238,000.00	4.125 %	CO	95.00	360	229,143.13	02/28/2022	(91,425.25)	(91,425.25)
Summary	0039515431	36,000.00	3.750 %	MO	95.00	360	34,036.49	02/28/2022	2,223.98	2,223.98
Summary	0039529084	278,000.00	4.500 %	CA	95.00	360	293,349.80	02/28/2022	64,690.85	64,690.85
Summary	0039569141	70,000.00	4.125 %	MO	95.00	360	65,935.48	02/28/2022	3,939.65	3,939.65
Summary	0039584079	243,000.00	4.875 %	CA	97.00	360	236,300.66	08/31/2021	44.00	(71,629.98)
Summary	0039589648	111,000.00	3.750 %	OK	97.00	360	104,888.15	02/28/2022	6,911.62	6,911.62

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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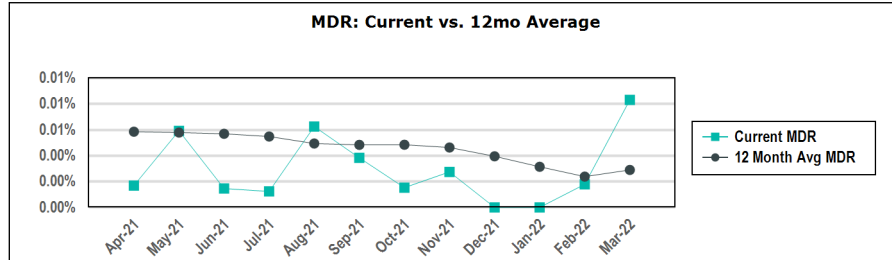
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Realized Loss Report - Collateral

Summary

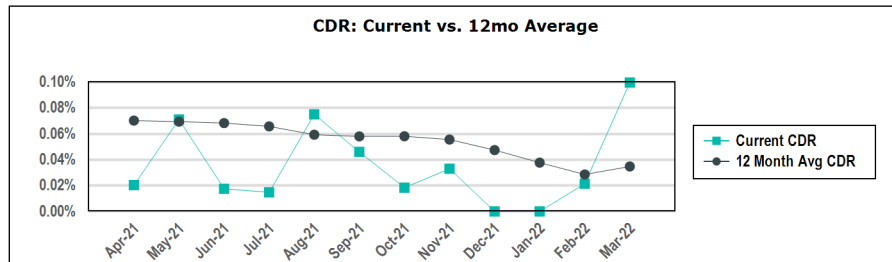
MDR

Current Month 0.008 %
 3 Month Average 0.003 %
 12 Month Average 0.003 %



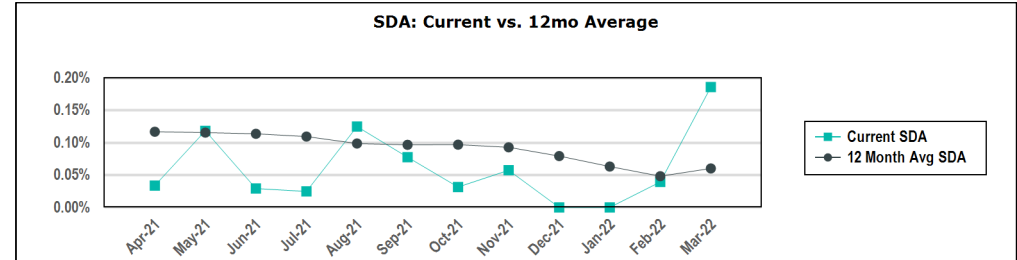
CDR

Current Month 0.100 %
 3 Month Average 0.040 %
 12 Month Average 0.035 %



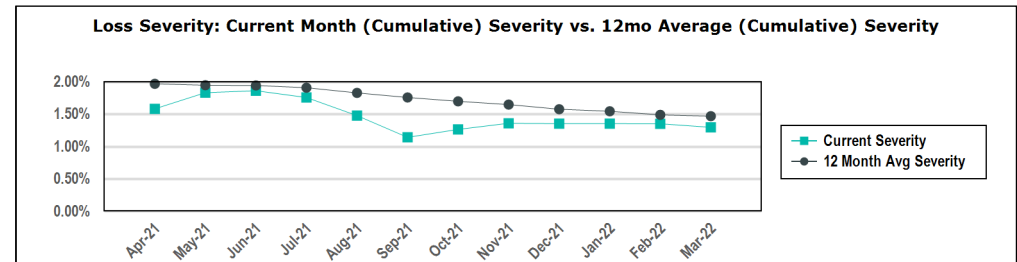
SDA

Current Month 0.186 %
 3 Month Average 0.075 %
 12 Month Average 0.060 %



Loss Severity

Current Month (Cumulative) 1.301 %
 3 Month Average (Cumulative) 1.338 %
 12 Month Average (Cumulative) 1.474 %



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.

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

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Prepayment Rates

Summary

SMM

Current Month	2.306 %
3 Month Average	2.712 %
12 Month Average	3.708 %

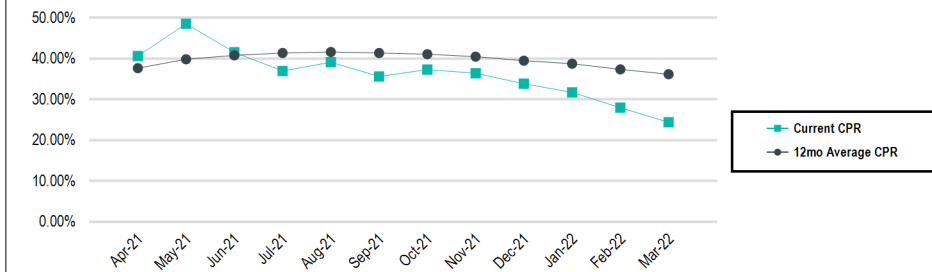
CPR

Current Month	24.418 %
3 Month Average	28.046 %
12 Month Average	36.187 %

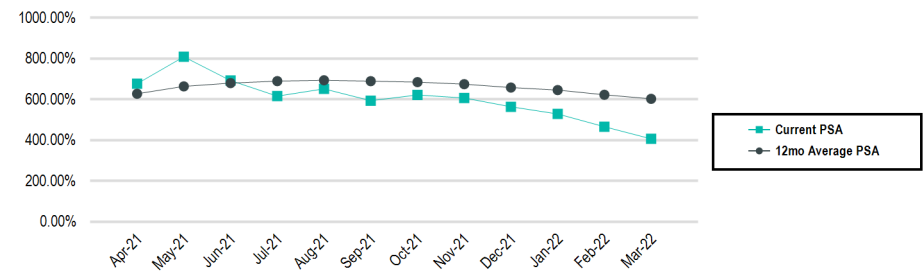
PSA

Current Month	406.970 %
3 Month Average	467.436 %
12 Month Average	603.115 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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