

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2021
08-Mar-2021 11:21:07 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		02/26/2021	0.00000 %	17,489,967,841.09	0.00	768,765,263.84	0.00	16,721,202,577.26	768,765,263.84	0.00
2M-1	30711XGK4	03/24/2021	1.26763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	03/24/2021	3.76763 %	54,008,688.16	158,265.92	1,681,739.81	0.00	52,326,948.34	1,840,005.73	0.00
2M-AH		02/26/2021	0.00000 %	2,842,740.02	0.00	88,518.15	0.00	2,754,221.87	88,518.15	0.00
2M-2B	30711XGM0	03/24/2021	3.76763 %	265,923,000.00	779,255.15	0.00	0.00	265,923,000.00	779,255.15	0.00
2M-BH		02/26/2021	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	03/24/2021	3.76763 %	246,928,000.00	723,592.60	0.00	0.00	246,928,000.00	723,592.60	0.00
2M-CH		02/26/2021	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	03/24/2021	3.76763 %	566,859,688.15	1,661,113.66	1,681,739.81	0.00	565,177,948.34	3,342,853.47	0.00
2M-2H		02/26/2021	0.00000 %	29,836,018.02	0.00	88,518.15	0.00	29,747,499.87	88,518.15	0.00
2B-1	30711XGQ1	03/24/2021	5.61763 %	189,945,000.00	829,920.57	0.00	0.00	189,945,000.00	829,920.57	0.00
2B-1H		02/26/2021	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		02/26/2021	0.00000 %	199,173,849.01	0.00	0.00	(172,869.19)	199,346,718.20	0.00	595,606.80
2A-I1	30711XGR9	03/24/2021	1.30000 %	0.00	54,608.78	0.00	0.00	0.00	54,608.78	0.00
2A-I2	30711XGS7	03/24/2021	1.80000 %	0.00	75,612.16	0.00	0.00	0.00	75,612.16	0.00
2A-I3	30711XGT5	03/24/2021	2.30000 %	0.00	96,615.54	0.00	0.00	0.00	96,615.54	0.00
2A-I4	30711XGU2	03/24/2021	2.80000 %	0.00	117,618.92	0.00	0.00	0.00	117,618.92	0.00
2B-I1	30711XGZ1	03/24/2021	1.30000 %	0.00	268,877.70	0.00	0.00	0.00	268,877.70	0.00
2B-I2	30711XHA5	03/24/2021	1.80000 %	0.00	372,292.20	0.00	0.00	0.00	372,292.20	0.00
2B-I3	30711XHB3	03/24/2021	2.30000 %	0.00	475,706.70	0.00	0.00	0.00	475,706.70	0.00
2B-I4	30711XHC1	03/24/2021	2.80000 %	0.00	579,121.20	0.00	0.00	0.00	579,121.20	0.00
2C-I1	30711XHH0	03/24/2021	1.30000 %	0.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00
2C-I2	30711XHJ6	03/24/2021	1.80000 %	0.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00
2C-I3	30711XHK3	03/24/2021	2.30000 %	0.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00
2C-I4	30711XHL1	03/24/2021	2.80000 %	0.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00
2E-A1	30711XGV0	03/24/2021	2.46763 %	54,008,688.16	103,657.13	1,681,739.81	0.00	52,326,948.34	1,785,396.94	0.00
2E-A2	30711XGW8	03/24/2021	1.96763 %	54,008,688.16	82,653.76	1,681,739.81	0.00	52,326,948.34	1,764,393.57	0.00
2E-A3	30711XGX6	03/24/2021	1.46763 %	54,008,688.16	61,650.38	1,681,739.81	0.00	52,326,948.34	1,743,390.19	0.00
2E-A4	30711XGY4	03/24/2021	0.96763 %	54,008,688.16	40,647.00	1,681,739.81	0.00	52,326,948.34	1,722,386.81	0.00
2E-B1	30711XHD9	03/24/2021	2.46763 %	265,923,000.00	510,377.45	0.00	0.00	265,923,000.00	510,377.45	0.00

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Series 2017-C02



Distribution Date: 25-Mar-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	03/24/2021	1.96763 %	265,923,000.00	406,962.95	0.00	0.00	265,923,000.00	406,962.95	0.00
2E-B3	30711XHF4	03/24/2021	1.46763 %	265,923,000.00	303,548.45	0.00	0.00	265,923,000.00	303,548.45	0.00
2E-B4	30711XHG2	03/24/2021	0.96763 %	265,923,000.00	200,133.95	0.00	0.00	265,923,000.00	200,133.95	0.00
2E-C1	30711XHM9	03/24/2021	2.46763 %	246,928,000.00	473,920.95	0.00	0.00	246,928,000.00	473,920.95	0.00
2E-C2	30711XHN7	03/24/2021	1.96763 %	246,928,000.00	377,893.40	0.00	0.00	246,928,000.00	377,893.40	0.00
2E-C3	30711XHP2	03/24/2021	1.46763 %	246,928,000.00	281,865.84	0.00	0.00	246,928,000.00	281,865.84	0.00
2E-C4	30711XHQ0	03/24/2021	0.96763 %	246,928,000.00	185,838.29	0.00	0.00	246,928,000.00	185,838.29	0.00
2E-D1	30711XHR8	03/24/2021	2.46763 %	319,931,688.16	614,034.58	1,681,739.81	0.00	318,249,948.34	2,295,774.39	0.00
2E-D2	30711XHS6	03/24/2021	1.96763 %	319,931,688.16	489,616.70	1,681,739.81	0.00	318,249,948.34	2,171,356.51	0.00
2E-D3	30711XHT4	03/24/2021	1.46763 %	319,931,688.16	365,198.82	1,681,739.81	0.00	318,249,948.34	2,046,938.63	0.00
2E-D4	30711XHU1	03/24/2021	0.96763 %	319,931,688.16	240,780.94	1,681,739.81	0.00	318,249,948.34	1,922,520.75	0.00
2E-D5	30711XHV9	03/24/2021	3.76763 %	319,931,688.16	937,521.06	1,681,739.81	0.00	318,249,948.34	2,619,260.87	0.00
2E-F1	30711XHW7	03/24/2021	2.46763 %	512,851,000.00	984,298.40	0.00	0.00	512,851,000.00	984,298.40	0.00
2E-F2	30711XHX5	03/24/2021	1.96763 %	512,851,000.00	784,856.34	0.00	0.00	512,851,000.00	784,856.34	0.00
2E-F3	30711XHY3	03/24/2021	1.46763 %	512,851,000.00	585,414.29	0.00	0.00	512,851,000.00	585,414.29	0.00
2E-F4	30711XHZ0	03/24/2021	0.96763 %	512,851,000.00	385,972.23	0.00	0.00	512,851,000.00	385,972.23	0.00
2E-F5	30711XJA3	03/24/2021	3.76763 %	512,851,000.00	1,502,847.74	0.00	0.00	512,851,000.00	1,502,847.74	0.00
2X-1	30711XJB1	03/24/2021	1.30000 %	0.00	323,486.48	0.00	0.00	0.00	323,486.48	0.00
2X-2	30711XJC9	03/24/2021	1.80000 %	0.00	447,904.36	0.00	0.00	0.00	447,904.36	0.00
2X-3	30711XJD7	03/24/2021	2.30000 %	0.00	572,322.24	0.00	0.00	0.00	572,322.24	0.00
2X-4	30711XJE5	03/24/2021	2.80000 %	0.00	696,740.12	0.00	0.00	0.00	696,740.12	0.00
2Y-1	30711XJF2	03/24/2021	1.30000 %	0.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00
2Y-2	30711XJG0	03/24/2021	1.80000 %	0.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00
2Y-3	30711XJH8	03/24/2021	2.30000 %	0.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00
2Y-4	30711XJJ4	03/24/2021	2.80000 %	0.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00
Totals				25,513,827,620.89	22,998,446.57	787,441,438.05	(172,869.19)	24,726,559,051.94	810,439,884.62	595,606.80

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

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	17,489,967,841.09	31,091,971.69	737,673,292.15	0.00	0.00	768,765,263.84	16,721,202,577.26	0.43557359	768,765,263.84
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	246,928,000.00	54,008,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	52,326,948.34	0.21191177	1,681,739.81
2M-AH	12,997,022.00	2,842,740.02	88,518.15	0.00	0.00	0.00	88,518.15	2,754,221.87	0.21191176	88,518.15
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	566,859,688.15	1,681,739.81	0.00	0.00	0.00	1,681,739.81	565,177,948.34	0.74387151	1,681,739.81
2M-2H	39,990,300.00	29,836,018.02	88,518.15	0.00	0.00	0.00	88,518.15	29,747,499.87	0.74386788	88,518.15
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	199,173,849.01	0.00	0.00	0.00	(172,869.19)	(172,869.19)	199,346,718.20	0.99702111	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	54,008,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	52,326,948.34	0.21191177	1,681,739.81
2E-A2	246,928,000.00	54,008,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	52,326,948.34	0.21191177	1,681,739.81
2E-A3	246,928,000.00	54,008,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	52,326,948.34	0.21191177	1,681,739.81
2E-A4	246,928,000.00	54,008,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	52,326,948.34	0.21191177	1,681,739.81
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Distribution Date: 25-Mar-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	319,931,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	318,249,948.34	0.62055051	1,681,739.81
2E-D2	512,851,000.00	319,931,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	318,249,948.34	0.62055051	1,681,739.81
2E-D3	512,851,000.00	319,931,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	318,249,948.34	0.62055051	1,681,739.81
2E-D4	512,851,000.00	319,931,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	318,249,948.34	0.62055051	1,681,739.81
2E-D5	512,851,000.00	319,931,688.16	1,681,739.81	0.00	0.00	0.00	1,681,739.81	318,249,948.34	0.62055051	1,681,739.81
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	25,513,827,620.89	49,768,145.90	737,673,292.15	0.00	(172,869.19)	787,268,568.86	24,726,559,051.94	0.50507863	787,441,438.05

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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	455.59929609	0.80992032	19.21578334	0.00000000	0.00000000	20.02570366	435.57359243	0.43557359	20.02570366
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	218.72241366	6.81064849	0.00000000	0.00000000	0.00000000	6.81064849	211.91176513	0.21191177	6.81064849
2M-AH	12,997,022.00	218.72241349	6.81064862	0.00000000	0.00000000	0.00000000	6.81064862	211.91176486	0.21191176	6.81064862
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	746.08496438	2.21345919	0.00000000	0.00000000	0.00000000	2.21345919	743.87150519	0.74387151	2.21345919
2M-2H	39,990,300.00	746.08137523	2.21349052	0.00000000	0.00000000	0.00000000	2.21349052	743.86788471	0.74386788	2.21349052
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	996.15651168	0.00000000	0.00000000	0.00000000	(0.86459528)	(0.86459528)	997.02110696	0.99702111	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	218.72241366	6.81064849	0.00000000	0.00000000	0.00000000	6.81064849	211.91176513	0.21191177	6.81064849
2E-A2	246,928,000.00	218.72241366	6.81064849	0.00000000	0.00000000	0.00000000	6.81064849	211.91176513	0.21191177	6.81064849
2E-A3	246,928,000.00	218.72241366	6.81064849	0.00000000	0.00000000	0.00000000	6.81064849	211.91176513	0.21191177	6.81064849
2E-A4	246,928,000.00	218.72241366	6.81064849	0.00000000	0.00000000	0.00000000	6.81064849	211.91176513	0.21191177	6.81064849
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2021
08-Mar-2021 11:21:07 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	623.82970524	3.27919768	0.00000000	0.00000000	0.00000000	3.27919768	620.55050754	0.62055051	3.27919768
2E-D2	512,851,000.00	623.82970524	3.27919768	0.00000000	0.00000000	0.00000000	3.27919768	620.55050754	0.62055051	3.27919768
2E-D3	512,851,000.00	623.82970524	3.27919768	0.00000000	0.00000000	0.00000000	3.27919768	620.55050754	0.62055051	3.27919768
2E-D4	512,851,000.00	623.82970524	3.27919768	0.00000000	0.00000000	0.00000000	3.27919768	620.55050754	0.62055051	3.27919768
2E-D5	512,851,000.00	623.82970524	3.27919768	0.00000000	0.00000000	0.00000000	3.27919768	620.55050754	0.62055051	3.27919768
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2021
08-Mar-2021 11:21:07 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	17,489,967,841.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,721,202,577.26
2M-1	N/A	N/A	1.26763 %	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	02/25/21 - 03/24/21	28	3.76763 %	54,008,688.16	158,265.92	0.00	0.00	0.00	0.00	158,265.92	0.00	52,326,948.34
2M-AH	N/A	N/A	0.00000 %	2,842,740.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,754,221.87
2M-2B	02/25/21 - 03/24/21	28	3.76763 %	265,923,000.00	779,255.15	0.00	0.00	0.00	0.00	779,255.15	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	02/25/21 - 03/24/21	28	3.76763 %	246,928,000.00	723,592.60	0.00	0.00	0.00	0.00	723,592.60	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	02/25/21 - 03/24/21	28	3.76763 %	566,859,688.15	1,661,113.66	0.00	0.00	0.00	0.00	1,661,113.66	0.00	565,177,948.34
2M-2H	N/A	N/A	0.00000 %	29,836,018.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,747,499.87
2B-1	02/25/21 - 03/24/21	28	5.61763 %	189,945,000.00	829,920.57	0.00	0.00	0.00	0.00	829,920.57	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 %	199,173,849.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,346,718.20
2A-I1	02/25/21 - 03/24/21	28	1.30000 %	54,008,688.16	54,608.78	0.00	0.00	0.00	0.00	54,608.78	0.00	52,326,948.34
2A-I2	02/25/21 - 03/24/21	28	1.80000 %	54,008,688.16	75,612.16	0.00	0.00	0.00	0.00	75,612.16	0.00	52,326,948.34
2A-I3	02/25/21 - 03/24/21	28	2.30000 %	54,008,688.16	96,615.54	0.00	0.00	0.00	0.00	96,615.54	0.00	52,326,948.34
2A-I4	02/25/21 - 03/24/21	28	2.80000 %	54,008,688.16	117,618.92	0.00	0.00	0.00	0.00	117,618.92	0.00	52,326,948.34
2B-I1	02/25/21 - 03/24/21	28	1.30000 %	265,923,000.00	268,877.70	0.00	0.00	0.00	0.00	268,877.70	0.00	265,923,000.00
2B-I2	02/25/21 - 03/24/21	28	1.80000 %	265,923,000.00	372,292.20	0.00	0.00	0.00	0.00	372,292.20	0.00	265,923,000.00
2B-I3	02/25/21 - 03/24/21	28	2.30000 %	265,923,000.00	475,706.70	0.00	0.00	0.00	0.00	475,706.70	0.00	265,923,000.00
2B-I4	02/25/21 - 03/24/21	28	2.80000 %	265,923,000.00	579,121.20	0.00	0.00	0.00	0.00	579,121.20	0.00	265,923,000.00
2C-I1	02/25/21 - 03/24/21	28	1.30000 %	246,928,000.00	249,671.64	0.00	0.00	0.00	0.00	249,671.64	0.00	246,928,000.00
2C-I2	02/25/21 - 03/24/21	28	1.80000 %	246,928,000.00	345,699.20	0.00	0.00	0.00	0.00	345,699.20	0.00	246,928,000.00
2C-I3	02/25/21 - 03/24/21	28	2.30000 %	246,928,000.00	441,726.76	0.00	0.00	0.00	0.00	441,726.76	0.00	246,928,000.00
2C-I4	02/25/21 - 03/24/21	28	2.80000 %	246,928,000.00	537,754.31	0.00	0.00	0.00	0.00	537,754.31	0.00	246,928,000.00
2E-A1	02/25/21 - 03/24/21	28	2.46763 %	54,008,688.16	103,657.13	0.00	0.00	0.00	0.00	103,657.13	0.00	52,326,948.34
2E-A2	02/25/21 - 03/24/21	28	1.96763 %	54,008,688.16	82,653.76	0.00	0.00	0.00	0.00	82,653.76	0.00	52,326,948.34
2E-A3	02/25/21 - 03/24/21	28	1.46763 %	54,008,688.16	61,650.38	0.00	0.00	0.00	0.00	61,650.38	0.00	52,326,948.34
2E-A4	02/25/21 - 03/24/21	28	0.96763 %	54,008,688.16	40,647.00	0.00	0.00	0.00	0.00	40,647.00	0.00	52,326,948.34
2E-B1	02/25/21 - 03/24/21	28	2.46763 %	265,923,000.00	510,377.45	0.00	0.00	0.00	0.00	510,377.45	0.00	265,923,000.00
2E-B2	02/25/21 - 03/24/21	28	1.96763 %	265,923,000.00	406,962.95	0.00	0.00	0.00	0.00	406,962.95	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2021
08-Mar-2021 11:21:07 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	02/25/21 - 03/24/21	28	1.46763 %	265,923,000.00	303,548.45	0.00	0.00	0.00	0.00	303,548.45	0.00	265,923,000.00
2E-B4	02/25/21 - 03/24/21	28	0.96763 %	265,923,000.00	200,133.95	0.00	0.00	0.00	0.00	200,133.95	0.00	265,923,000.00
2E-C1	02/25/21 - 03/24/21	28	2.46763 %	246,928,000.00	473,920.95	0.00	0.00	0.00	0.00	473,920.95	0.00	246,928,000.00
2E-C2	02/25/21 - 03/24/21	28	1.96763 %	246,928,000.00	377,893.40	0.00	0.00	0.00	0.00	377,893.40	0.00	246,928,000.00
2E-C3	02/25/21 - 03/24/21	28	1.46763 %	246,928,000.00	281,865.84	0.00	0.00	0.00	0.00	281,865.84	0.00	246,928,000.00
2E-C4	02/25/21 - 03/24/21	28	0.96763 %	246,928,000.00	185,838.29	0.00	0.00	0.00	0.00	185,838.29	0.00	246,928,000.00
2E-D1	02/25/21 - 03/24/21	28	2.46763 %	319,931,688.16	614,034.58	0.00	0.00	0.00	0.00	614,034.58	0.00	318,249,948.34
2E-D2	02/25/21 - 03/24/21	28	1.96763 %	319,931,688.16	489,616.70	0.00	0.00	0.00	0.00	489,616.70	0.00	318,249,948.34
2E-D3	02/25/21 - 03/24/21	28	1.46763 %	319,931,688.16	365,198.82	0.00	0.00	0.00	0.00	365,198.82	0.00	318,249,948.34
2E-D4	02/25/21 - 03/24/21	28	0.96763 %	319,931,688.16	240,780.94	0.00	0.00	0.00	0.00	240,780.94	0.00	318,249,948.34
2E-D5	02/25/21 - 03/24/21	28	3.76763 %	319,931,688.16	937,521.06	0.00	0.00	0.00	0.00	937,521.06	0.00	318,249,948.34
2E-F1	02/25/21 - 03/24/21	28	2.46763 %	512,851,000.00	984,298.40	0.00	0.00	0.00	0.00	984,298.40	0.00	512,851,000.00
2E-F2	02/25/21 - 03/24/21	28	1.96763 %	512,851,000.00	784,856.34	0.00	0.00	0.00	0.00	784,856.34	0.00	512,851,000.00
2E-F3	02/25/21 - 03/24/21	28	1.46763 %	512,851,000.00	585,414.29	0.00	0.00	0.00	0.00	585,414.29	0.00	512,851,000.00
2E-F4	02/25/21 - 03/24/21	28	0.96763 %	512,851,000.00	385,972.23	0.00	0.00	0.00	0.00	385,972.23	0.00	512,851,000.00
2E-F5	02/25/21 - 03/24/21	28	3.76763 %	512,851,000.00	1,502,847.74	0.00	0.00	0.00	0.00	1,502,847.74	0.00	512,851,000.00
2X-1	02/25/21 - 03/24/21	28	1.30000 %	319,931,688.16	323,486.48	0.00	0.00	0.00	0.00	323,486.48	0.00	318,249,948.34
2X-2	02/25/21 - 03/24/21	28	1.80000 %	319,931,688.16	447,904.36	0.00	0.00	0.00	0.00	447,904.36	0.00	318,249,948.34
2X-3	02/25/21 - 03/24/21	28	2.30000 %	319,931,688.16	572,322.24	0.00	0.00	0.00	0.00	572,322.24	0.00	318,249,948.34
2X-4	02/25/21 - 03/24/21	28	2.80000 %	319,931,688.16	696,740.12	0.00	0.00	0.00	0.00	696,740.12	0.00	318,249,948.34
2Y-1	02/25/21 - 03/24/21	28	1.30000 %	512,851,000.00	518,549.34	0.00	0.00	0.00	0.00	518,549.34	0.00	512,851,000.00
2Y-2	02/25/21 - 03/24/21	28	1.80000 %	512,851,000.00	717,991.40	0.00	0.00	0.00	0.00	717,991.40	0.00	512,851,000.00
2Y-3	02/25/21 - 03/24/21	28	2.30000 %	512,851,000.00	917,433.46	0.00	0.00	0.00	0.00	917,433.46	0.00	512,851,000.00
2Y-4	02/25/21 - 03/24/21	28	2.80000 %	512,851,000.00	1,116,875.51	0.00	0.00	0.00	0.00	1,116,875.51	0.00	512,851,000.00
Totals					22,998,446.57	0.00	0.00	0.00	0.00	22,998,446.57	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

**WELLS
FARGO**

Distribution Date: 25-Mar-2021
08-Mar-2021 11:21:07 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	455.59929609	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	435.57359243
2M-1	379,890,000.00	1.26763 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	3.76763 %	218.72241366	0.64093955	0.00000000	0.00000000	0.00000000	0.00000000	0.64093955	0.00000000	211.91176513
2M-AH	12,997,022.00	0.00000 %	218.72241349	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	211.91176486
2M-2B	265,923,000.00	3.76763 %	1000.00000000	2.93037891	0.00000000	0.00000000	0.00000000	0.00000000	2.93037891	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.76763 %	1000.00000000	2.93037890	0.00000000	0.00000000	0.00000000	0.00000000	2.93037890	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.76763 %	746.08496438	2.18631162	0.00000000	0.00000000	0.00000000	0.00000000	2.18631162	0.00000000	743.87150519
2M-2H	39,990,300.00	0.00000 %	746.08137523	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	743.86788471
2B-1	189,945,000.00	5.61763 %	1000.00000000	4.36926779	0.00000000	0.00000000	0.00000000	0.00000000	4.36926779	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	996.15651168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.02110696
2A-I1	0.00	1.30000 %	218.72241366	0.22115264	0.00000000	0.00000000	0.00000000	0.00000000	0.22115264	0.00000000	211.91176513
2A-I2	0.00	1.80000 %	218.72241366	0.30621137	0.00000000	0.00000000	0.00000000	0.00000000	0.30621137	0.00000000	211.91176513
2A-I3	0.00	2.30000 %	218.72241366	0.39127009	0.00000000	0.00000000	0.00000000	0.00000000	0.39127009	0.00000000	211.91176513
2A-I4	0.00	2.80000 %	218.72241366	0.47632881	0.00000000	0.00000000	0.00000000	0.00000000	0.47632881	0.00000000	211.91176513
2B-I1	0.00	1.30000 %	1000.00000000	1.01111111	0.00000000	0.00000000	0.00000000	0.00000000	1.01111111	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.78888889	0.00000000	0.00000000	0.00000000	0.00000000	1.78888889	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.01111109	0.00000000	0.00000000	0.00000000	0.00000000	1.01111109	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888891	0.00000000	0.00000000	0.00000000	0.00000000	1.78888891	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777777	0.00000000	0.00000000	0.00000000	0.00000000	2.17777777	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.46763 %	218.72241366	0.41978686	0.00000000	0.00000000	0.00000000	0.00000000	0.41978686	0.00000000	211.91176513
2E-A2	246,928,000.00	1.96763 %	218.72241366	0.33472818	0.00000000	0.00000000	0.00000000	0.00000000	0.33472818	0.00000000	211.91176513
2E-A3	246,928,000.00	1.46763 %	218.72241366	0.24966946	0.00000000	0.00000000	0.00000000	0.00000000	0.24966946	0.00000000	211.91176513

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	246,928,000.00	0.96763 %	218.72241366	0.16461074	0.00000000	0.00000000	0.00000000	0.00000000	0.16461074	0.00000000	211.91176513
2E-B1	265,923,000.00	2.46763 %	1000.00000000	1.91926780	0.00000000	0.00000000	0.00000000	0.00000000	1.91926780	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.96763 %	1000.00000000	1.53037891	0.00000000	0.00000000	0.00000000	0.00000000	1.53037891	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.46763 %	1000.00000000	1.14149002	0.00000000	0.00000000	0.00000000	0.00000000	1.14149002	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.96763 %	1000.00000000	0.75260113	0.00000000	0.00000000	0.00000000	0.00000000	0.75260113	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.46763 %	1000.00000000	1.91926776	0.00000000	0.00000000	0.00000000	0.00000000	1.91926776	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.96763 %	1000.00000000	1.53037890	0.00000000	0.00000000	0.00000000	0.00000000	1.53037890	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.46763 %	1000.00000000	1.14148999	0.00000000	0.00000000	0.00000000	0.00000000	1.14148999	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.96763 %	1000.00000000	0.75260112	0.00000000	0.00000000	0.00000000	0.00000000	0.75260112	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.46763 %	623.82970524	1.19729625	0.00000000	0.00000000	0.00000000	0.00000000	1.19729625	0.00000000	620.55050754
2E-D2	512,851,000.00	1.96763 %	623.82970524	0.95469581	0.00000000	0.00000000	0.00000000	0.00000000	0.95469581	0.00000000	620.55050754
2E-D3	512,851,000.00	1.46763 %	623.82970524	0.71209536	0.00000000	0.00000000	0.00000000	0.00000000	0.71209536	0.00000000	620.55050754
2E-D4	512,851,000.00	0.96763 %	623.82970524	0.46949492	0.00000000	0.00000000	0.00000000	0.00000000	0.46949492	0.00000000	620.55050754
2E-D5	512,851,000.00	3.76763 %	623.82970524	1.82805739	0.00000000	0.00000000	0.00000000	0.00000000	1.82805739	0.00000000	620.55050754
2E-F1	512,851,000.00	2.46763 %	1000.00000000	1.91926778	0.00000000	0.00000000	0.00000000	0.00000000	1.91926778	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.96763 %	1000.00000000	1.53037888	0.00000000	0.00000000	0.00000000	0.00000000	1.53037888	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.46763 %	1000.00000000	1.14149000	0.00000000	0.00000000	0.00000000	0.00000000	1.14149000	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.96763 %	1000.00000000	0.75260111	0.00000000	0.00000000	0.00000000	0.00000000	0.75260111	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.76763 %	1000.00000000	2.93037888	0.00000000	0.00000000	0.00000000	0.00000000	2.93037888	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	623.82970524	0.63076114	0.00000000	0.00000000	0.00000000	0.00000000	0.63076114	0.00000000	620.55050754
2X-2	0.00	1.80000 %	623.82970524	0.87336158	0.00000000	0.00000000	0.00000000	0.00000000	0.87336158	0.00000000	620.55050754
2X-3	0.00	2.30000 %	623.82970524	1.11596202	0.00000000	0.00000000	0.00000000	0.00000000	1.11596202	0.00000000	620.55050754
2X-4	0.00	2.80000 %	623.82970524	1.35856247	0.00000000	0.00000000	0.00000000	0.00000000	1.35856247	0.00000000	620.55050754
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	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.78888890	0.00000000	0.00000000	0.00000000	0.00000000	1.78888890	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,019,071.51
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	172,869.19
Total Deposits	4,191,940.70
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,172,774.04
Total Withdrawals (Pool Distribution Amount)	4,191,940.70
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	770,362,652.61
Total Principal Reduction Cumulative	22,273,047,920.28
Scheduled Principal Current	32,862,229.65
Scheduled Principal Cumulative	2,646,893,447.45
Unscheduled Principal Current	737,673,292.15
Unscheduled Principal Cumulative	19,625,558,866.02
Senior Reduction Amount	768,765,263.84
Subordinate Reduction Amount	1,770,257.96
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	172,869.19
Modification Loss Amount	38,480.05
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	92648
Period Reference Pool Removal Loan Count	3148
Period Ending Loan Count	89500
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	17,715,417,069.49
Period PIF Loan Count Current	3145
PIF Loan Count Cumulative	80774
Period PIF Loan UPB Current	728,678,629.01
PIF Loan UPB Cumulative	19,076,707,561.30
Period Partial Prepayment Amount	10,479,653.83
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	185
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,396,276.34
Credit Event Amount Current	391,329.93
Credit Event Amount Cumulative	38,526,817.48
Total Active Modified Loan Count	1019
Total Active Modified Loan UPB	242,893,287.26
Libor Rate	0.117630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.613092%
Subordinate Percentage	5.386908%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	5.390000 %	5.610000 %
2M-1	0.00	0.00	3.000000 %	5.390000 %	5.610000 %
2M-1H	0.00	0.00	3.000000 %	5.390000 %	5.610000 %
2M-2A	0.00	0.00	2.350000 %	5.080000 %	5.300000 %
2M-2B	0.00	0.00	1.650000 %	3.570000 %	3.720000 %
2M-2C	0.00	0.00	1.000000 %	2.160000 %	2.250000 %
2M-2	0.00	0.00	1.000000 %	2.160000 %	2.250000 %
2M-2H	0.00	0.00	1.000000 %	2.160000 %	2.250000 %
2B-1	0.00	0.00	0.500000 %	1.080000 %	1.130000 %
2B-1H	0.00	0.00	0.500000 %	1.080000 %	1.130000 %
2B-2H	0.00	172,869.19	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	807	158,307,012.47	0.901676 %	0.893612 %
60 Days	382	77,564,699.14	0.426816 %	0.437837 %
90 Days	273	57,525,537.01	0.305028 %	0.324720 %
120 Days	247	52,943,430.36	0.275978 %	0.298855 %
150 Days	255	53,036,976.80	0.284916 %	0.299383 %
180+ Days	2593	622,782,495.10	2.897207 %	3.515483 %
Totals	4557	1,022,160,150.88	5.091620 %	5.769890 %

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Credit-Linked Notes

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	448	114,296,519.36	38,480.05	0.033667

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	257,005.67	60.07	0.023373
Summary	0039435537	167,513.57	81.82	0.048844
Summary	0039435811	378,124.57	134.66	0.035613
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	168,963.78	52.80	0.031249
Summary	0039436726	285,743.39	33.91	0.011867
Summary	0039437085	235,296.68	98.04	0.041667
Summary	0039437278	319,907.59	206.98	0.064700
Summary	0039437321	187,658.22	78.26	0.041703
Summary	0039437472	382,109.43	23.06	0.006035
Summary	0039438352	340,425.49	334.36	0.098218
Summary	0039438676	313,836.83	126.24	0.040225
Summary	0039439366	377,362.27	556.83	0.147558
Summary	0039439393	114,488.03	21.67	0.018928
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	162,272.39	27.43	0.016904
Summary	0039440702	168,026.74	6.68	0.003976
Summary	0039442668	404,723.00	98.75	0.024399
Summary	0039443090	120,656.36	69.47	0.057577
Summary	0039443320	398,560.04	17.49	0.004388
Summary	0039443529	210,306.61	25.74	0.012239
Summary	0039443872	145,191.25	64.83	0.044651
Summary	0039444033	304,948.19	90.25	0.029595

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Credit-Linked Notes

Series 2017-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039444053	119,496.20	34.87	0.029181
Summary	0039444135	126,623.23	105.52	0.083334
Summary	0039444679	219,328.82	113.98	0.051968
Summary	0039444760	465,871.70	176.98	0.037989
Summary	0039445539	261,395.96	130.22	0.049817
Summary	0039446507	386,483.94	161.03	0.041665
Summary	0039446577	118,804.55	12.38	0.010420
Summary	0039446745	266,027.21	83.13	0.031249
Summary	0039446758	159,562.93	57.83	0.036243
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039447630	381,904.41	119.35	0.031251
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	162,108.47	51.88	0.032003
Summary	0039448455	297,460.39	50.17	0.016866
Summary	0039448579	221,754.73	52.22	0.023549
Summary	0039448816	372,836.18	155.35	0.041667
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	401,493.45	117.26	0.029206
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	357,438.97	37.23	0.010416
Summary	0039450531	239,536.22	121.70	0.050807
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	214,832.16	89.51	0.041665
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	294,308.84	245.26	0.083334
Summary	0039451419	189,386.15	35.89	0.018951
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	322,230.45	10.48	0.003252
Summary	0039451925	171,242.38	48.46	0.028299
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	155,852.45	61.60	0.039525
Summary	0039454204	274,352.25	73.58	0.026820
Summary	0039454431	197,883.95	144.29	0.072916
Summary	0039454970	134,681.97	39.49	0.029321

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039455187	150,628.18	43.66	0.028985
Summary	0039455561	333,578.60	350.54	0.105085
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	179,457.87	24.75	0.013792
Summary	0039459399	118,361.53	49.32	0.041669
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	298,601.56	75.49	0.025281
Summary	0039460702	182,208.89	97.34	0.053422
Summary	0039461216	259,736.48	108.94	0.041943
Summary	0039461345	309,789.40	19.42	0.006269
Summary	0039461507	232,790.94	266.74	0.114583
Summary	0039462451	384,625.63	119.22	0.030996
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	296,299.61	76.58	0.025845
Summary	0039463537	286,451.69	179.03	0.062499
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	222,250.24	92.60	0.041665
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465011	208,841.41	5.93	0.002839
Summary	0039465259	38,410.97	11.41	0.029705
Summary	0039465415	149,054.10	42.32	0.028392
Summary	0039466169	390,534.29	43.46	0.011128
Summary	0039466229	246,287.99	36.22	0.014706
Summary	0039466301	104,381.86	55.98	0.053630
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,472.35	24.04	0.028459
Summary	0039466464	303,419.87	210.44	0.069356
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	285,957.80	177.40	0.062037
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	299,120.80	38.04	0.012717

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Distribution Date: 25-Mar-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	169,823.48	133.89	0.078841
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	159,603.99	7.23	0.004530
Summary	0039472886	289,281.82	73.04	0.025249
Summary	0039472940	115,027.09	22.14	0.019248
Summary	0039473264	310,826.18	180.89	0.058197
Summary	0039473651	308,109.61	208.69	0.067732
Summary	0039473924	138,712.65	32.75	0.023610
Summary	0039474060	376,631.53	51.34	0.013631
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	294,314.57	67.66	0.022989
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	183,498.92	31.36	0.017090
Summary	0039475820	330,595.95	71.67	0.021679
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	404,900.09	106.14	0.026214
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	313,488.08	55.25	0.017624
Summary	0039479461	298,628.65	77.48	0.025945
Summary	0039479526	90,959.53	12.75	0.014017
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	159,133.13	53.68	0.033733
Summary	0039480117	433,488.74	276.07	0.063686
Summary	0039480337	352,934.19	551.46	0.156250
Summary	0039480392	45,897.81	34.51	0.075189
Summary	0039480398	363,128.22	151.30	0.041666
Summary	0039480669	283,435.72	4.52	0.001595
Summary	0039480749	287,200.13	74.23	0.025846
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	341,141.68	176.83	0.051835
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	408,493.25	124.26	0.030419

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Distribution Date: 25-Mar-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481548	215,485.52	75.96	0.035251
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	120,681.73	62.86	0.052087
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	127,090.97	4.91	0.003863
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	145,591.58	69.16	0.047503
Summary	0039483449	228,563.25	47.62	0.020834
Summary	0039484057	243,554.69	112.05	0.046006
Summary	0039484062	387,599.03	242.25	0.062500
Summary	0039484208	292,844.88	99.88	0.034107
Summary	0039484419	246,646.17	18.82	0.007630
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484882	316,360.25	82.23	0.025993
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	192,679.66	106.40	0.055221
Summary	0039486591	105,124.33	22.31	0.021222
Summary	0039486740	64,646.40	21.49	0.033242
Summary	0039487251	95,476.03	59.75	0.062581
Summary	0039487290	264,148.73	247.64	0.093750
Summary	0039488729	293,043.15	42.28	0.014428
Summary	0039489531	142,498.78	3.69	0.002589
Summary	0039490173	308,690.92	124.79	0.040426
Summary	0039491080	274,791.25	156.49	0.056949
Summary	0039491221	257,448.84	58.55	0.022742
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	334,356.83	77.44	0.023161
Summary	0039492533	186,678.10	5.08	0.002721
Summary	0039492626	172,257.31	45.17	0.026222
Summary	0039493057	227,259.96	101.73	0.044764
Summary	0039493150	224,479.02	93.53	0.041665
Summary	0039493193	350,052.18	72.93	0.020834
Summary	0039493195	601,676.30	35.67	0.005928

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493360	95,735.36	11.08	0.011574
Summary	0039493427	349,976.62	55.64	0.015898
Summary	0039493566	57,313.49	35.82	0.062498
Summary	0039494162	222,038.42	74.92	0.033742
Summary	0039494928	271,543.39	27.09	0.009976
Summary	0039495175	391,672.84	17.32	0.004422
Summary	0039495376	411,351.04	100.87	0.024522
Summary	0039495802	330,483.38	93.34	0.028243
Summary	0039496277	499,068.76	106.05	0.021250
Summary	0039496341	160,492.89	50.15	0.031247
Summary	0039496424	255,934.29	123.98	0.048442
Summary	0039496488	292,796.48	55.25	0.018870
Summary	0039496851	105,879.84	11.63	0.010984
Summary	0039497036	244,257.20	69.79	0.028572
Summary	0039497243	406,339.43	495.81	0.122019
Summary	0039497293	157,611.40	20.07	0.012734
Summary	0039497384	339,972.42	4.86	0.001430
Summary	0039497528	158,930.55	38.49	0.024218
Summary	0039498350	158,708.17	30.26	0.019066
Summary	0039498534	153,774.97	32.04	0.020836
Summary	0039498539	144,329.64	13.09	0.009070
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	302,999.39	41.71	0.013766
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	372,117.17	46.43	0.012477
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	439,484.71	28.59	0.006505
Summary	0039500223	346,422.45	127.07	0.036681
Summary	0039500373	144,200.26	69.82	0.048419
Summary	0039500489	379,826.66	316.52	0.083333
Summary	0039500615	272,007.98	63.04	0.023176
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	271,986.55	46.81	0.017210

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501465	57,759.02	44.17	0.076473
Summary	0039501764	263,945.10	4.75	0.001800
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	78,837.66	1.24	0.001573
Summary	0039501910	97,972.71	41.89	0.042757
Summary	0039502209	165,408.77	79.15	0.047851
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	279,406.58	39.67	0.014198
Summary	0039503589	318,496.20	81.10	0.025463
Summary	0039503669	291,929.34	6.46	0.002213
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	254,717.34	123.14	0.048344
Summary	0039504429	175,447.67	24.67	0.014061
Summary	0039504514	170,481.04	15.15	0.008887
Summary	0039504896	327,989.06	82.10	0.025031
Summary	0039504900	275,248.65	44.49	0.016164
Summary	0039506011	286,885.04	268.95	0.093748
Summary	0039506739	346,351.18	61.28	0.017693
Summary	0039506874	63,162.13	52.64	0.083341
Summary	0039507186	90,463.75	24.81	0.027425
Summary	0039507253	146,099.55	9.22	0.006311
Summary	0039507551	233,677.96	194.73	0.083333
Summary	0039507733	208,562.04	36.05	0.017285
Summary	0039507735	281,303.91	58.60	0.020832
Summary	0039508264	366,097.83	9.78	0.002671
Summary	0039508339	266,687.81	70.09	0.026282
Summary	0039510362	149,653.45	72.62	0.048525
Summary	0039510619	352,551.58	154.40	0.043795
Summary	0039510732	194,959.17	39.83	0.020430
Summary	0039510767	283,849.45	71.22	0.025091
Summary	0039510796	223,815.57	42.02	0.018774
Summary	0039510825	229,663.90	46.11	0.020077

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039511188	253,270.19	52.76	0.020832
Summary	0039512200	208,848.70	50.64	0.024247
Summary	0039512837	107,792.36	18.68	0.017330
Summary	0039512951	106,620.35	23.23	0.021788
Summary	0039513262	208,332.21	9.35	0.004488
Summary	0039514097	271,419.87	152.43	0.056160
Summary	0039514171	315,754.04	381.96	0.120968
Summary	0039514522	211,660.35	38.11	0.018005
Summary	0039514722	177,703.36	18.51	0.010416
Summary	0039514914	302,011.52	52.60	0.017417
Summary	0039515276	215,684.66	56.31	0.026108
Summary	0039515603	183,588.17	133.87	0.072919
Summary	0039515806	133,864.51	36.82	0.027505
Summary	0039515837	177,553.20	57.71	0.032503
Summary	0039516221	147,828.49	24.70	0.016709
Summary	0039516270	360,107.79	103.57	0.028761
Summary	0039518387	566,923.91	120.86	0.021319
Summary	0039518405	121,058.64	126.10	0.104164
Summary	0039518623	236,756.60	34.96	0.014766
Summary	0039519036	198,722.64	144.90	0.072916
Summary	0039519123	260,483.80	50.60	0.019425
Summary	0039519217	97,507.07	28.92	0.029659
Summary	0039519241	156,791.82	23.52	0.015001
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	233,286.13	72.90	0.031249
Summary	0039519403	402,339.25	41.91	0.010417
Summary	0039519404	166,273.55	58.43	0.035141
Summary	0039519632	136,613.09	29.67	0.021718
Summary	0039519948	298,149.83	76.08	0.025517
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	175,196.34	34.39	0.019629
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039522551	306,396.07	46.38	0.015137
Summary	0039523057	94,719.25	24.91	0.026299

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523107	127,538.92	35.00	0.027443
Summary	0039523117	345,702.38	89.70	0.025947
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	238,564.82	62.43	0.026169
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	146,558.08	47.35	0.032308
Summary	0039523706	381,147.34	132.90	0.034868
Summary	0039523744	312,402.88	260.34	0.083335
Summary	0039523890	249,010.10	81.81	0.032854
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	142,178.74	49.25	0.034639
Summary	0039525606	268,958.17	53.81	0.020007
Summary	0039525672	246,742.17	154.21	0.062498
Summary	0039526316	317,546.32	211.60	0.066636
Summary	0039527057	409,632.06	50.73	0.012384
Summary	0039527573	306,915.16	223.79	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	237,187.79	9.72	0.004098
Summary	0039529468	177,997.02	35.72	0.020068
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	111,126.06	69.45	0.062497
Summary	0039531022	149,602.51	48.74	0.032580
Summary	0039532026	370,615.48	61.39	0.016564
Summary	0039532203	290,348.32	7.16	0.002466
Summary	0039532356	301,742.93	63.80	0.021144
Summary	0039533461	228,334.59	54.12	0.023702
Summary	0039534406	183,932.34	81.77	0.044457
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	222,830.58	69.92	0.031378
Summary	0039535750	232,855.00	23.30	0.010006
Summary	0039535891	320,179.33	163.68	0.051121
Summary	0039536402	251,507.40	95.81	0.038094
Summary	0039537086	145,499.36	19.38	0.013320
Summary	0039537702	240,551.02	63.51	0.026402

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039537744	188,000.56	19.58	0.010415
Summary	0039538725	220,972.97	70.74	0.032013
Summary	0039539087	288,811.26	155.65	0.053893
Summary	0039539340	369,894.35	115.59	0.031249
Summary	0039539614	267,158.47	83.49	0.031251
Summary	0039540137	206,327.06	7.55	0.003659
Summary	0039540275	373,368.97	21.28	0.005699
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	272,955.10	122.05	0.044714
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	191,104.78	79.63	0.041668
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	202,274.85	3.36	0.001661
Summary	0039545696	395,360.02	93.88	0.023745
Summary	0039545753	430,707.40	117.22	0.027216
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	231,905.27	15.98	0.006891
Summary	0039547406	239,162.53	31.61	0.013217
Summary	0039548365	376,946.05	117.01	0.031042
Summary	0039548525	177,154.16	154.41	0.087161
Summary	0039548818	42,824.22	17.29	0.040374
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	253,460.83	77.56	0.030600
Summary	0039549997	173,219.39	42.50	0.024535
Summary	0039550052	190,411.62	90.59	0.047576
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	249,782.14	126.25	0.050544
Summary	0039551104	389,281.19	243.55	0.062564
Summary	0039551621	224,490.10	73.40	0.032696
Summary	0039552305	390,990.92	119.71	0.030617
Summary	0039553472	344,361.05	55.45	0.016102

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Modification Loss Detail

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Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	346,893.39	9.73	0.002805
Summary	0039555148	378,901.05	137.46	0.036279
Summary	0039555682	240,760.13	46.31	0.019235
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	366,219.04	75.44	0.020600
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	417,493.43	396.30	0.094924
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	269,118.14	58.66	0.021797
Summary	0039559035	88,713.13	14.71	0.016582
Summary	0039559196	227,198.20	39.58	0.017421
Summary	0039559473	257,457.59	23.42	0.009097
Summary	0039560098	345,048.88	70.23	0.020354
Summary	0039560335	104,846.27	18.25	0.017406
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	81,242.21	4.35	0.005354
Summary	0039561329	131,183.83	41.18	0.031391
Summary	0039561960	121,990.20	38.12	0.031248
Summary	0039562190	223,557.37	2.24	0.001002
Summary	0039562838	239,974.97	58.53	0.024390
Summary	0039563096	314,214.55	96.40	0.030680
Summary	0039563120	77,902.92	8.11	0.010410
Summary	0039564683	122,631.05	24.26	0.019783
Summary	0039564762	385,922.48	85.43	0.022137
Summary	0039565463	297,959.20	68.07	0.022845
Summary	0039565501	245,207.06	66.05	0.026936
Summary	0039565670	288,898.27	182.53	0.063181
Summary	0039566280	298,924.96	68.98	0.023076
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	277,841.31	92.42	0.033264
Summary	0039568470	72,494.29	3.76	0.005187
Summary	0039569366	334,875.06	139.53	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039569398	183,475.02	152.90	0.083336
Summary	0039569436	160,026.17	73.07	0.045661
Summary	0039569532	400,494.56	208.59	0.052083
Summary	0039569938	344,043.43	0.16	0.000047
Summary	0039570718	138,971.01	43.37	0.031208
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	409,720.46	90.39	0.022061
Summary	0039571622	372,691.66	126.67	0.033988
Summary	0039572130	181,909.30	9.46	0.005200
Summary	0039572279	324,768.69	202.98	0.062500
Summary	0039572397	357,471.74	115.58	0.032333
Summary	0039572777	210,510.94	52.43	0.024906
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,581.38	21.42	0.020679
Summary	0039573971	68,925.16	6.24	0.009053
Summary	0039574034	260,077.48	275.10	0.105776
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	275,061.26	171.91	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	204,422.20	125.50	0.061393
Summary	0039575950	512,017.01	320.01	0.062500
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	302,599.13	63.04	0.020833
Summary	0039577920	169,406.04	35.29	0.020832
Summary	0039578057	193,455.04	43.46	0.022465
Summary	0039578889	352,118.80	7.21	0.002048
Summary	0039579043	127,102.38	137.78	0.108401
Summary	0039579415	390,165.64	74.42	0.019074
Summary	0039579419	278,855.93	184.92	0.066314
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	261,623.09	15.21	0.005814
Summary	0039580132	326,806.70	23.89	0.007310
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	219,795.43	104.15	0.047385

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039581811	356,232.17	77.89	0.021865
Summary	0039582358	130,512.44	21.78	0.016688
Summary	0039582509	408,524.69	87.09	0.021318
Summary	0039583461	262,736.84	218.95	0.083334
Summary	0039583702	567,612.73	359.74	0.063378
Summary	0039583999	196,081.41	289.08	0.147429
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	99,762.85	1.56	0.001564
Summary	0039588470	380,996.74	64.58	0.016950
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	117,043.63	36.91	0.031535
Summary	0039590293	416,704.83	544.92	0.130769
Summary	0039591824	183,202.86	74.23	0.040518
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	149,545.47	79.44	0.053121
Summary	0039592995	219,599.57	91.50	0.041667
Summary	0039593032	253,139.24	158.21	0.062499
Summary	0039593146	165,320.89	120.55	0.072919
Summary	0039593231	171,451.85	109.00	0.063575
Summary	0039593247	76,045.61	19.48	0.025616
Summary	0039595333	214,784.03	145.02	0.067519
Summary	0039595354	194,488.33	0.32	0.000165
Summary	0039596795	404,096.96	64.90	0.016061
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	195,388.80	107.38	0.054957
Summary	0039597816	93,862.27	21.85	0.023279
Summary	0039597848	379,460.01	91.39	0.024084
Summary	0039598778	80,286.83	41.15	0.051254
Summary	0039598920	319,476.52	47.21	0.014777

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	375,456.51	95.54	0.025446
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	135,681.60	47.42	0.034949
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	367,199.21	12.04	0.003279
Summary	0039602696	344,090.12	167.56	0.048697
Summary	0039602910	126,401.12	20.08	0.015886
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	355,560.11	333.34	0.093751
Summary	0039603669	334,349.69	97.88	0.029275
Summary	0039603722	378,787.94	142.79	0.037697

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	391,329.93	778.79	0.199

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039501693	50,726.19	(6,582.82)	(12.977)
0039565840	232,284.47	1,491.57	0.642
0039567898	108,319.27	5,870.04	5.419

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
22	4,154,092.88	(173,647.98)	(90,815.40)	(2.186)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039436525	359,698.07	(184,451.58)	(386.31)	(0.107)
0039439301	94,668.82	2.08	15,978.98	16.879
0039446440	203,316.15	813.43	41,182.69	20.255
0039452069	72,478.97	(460.00)	14,435.37	19.917
0039456099	54,015.68	18.00	13,445.46	24.892
0039466478	381,553.51	20.08	(41,840.43)	(10.966)
0039466788	141,905.97	60.00	2,826.05	1.991
0039470912	285,791.74	11,411.52	3,039.67	1.064
0039480845	253,531.55	2.09	(3,787.55)	(1.494)
0039486428	44,831.31	18.00	13,399.17	29.888
0039505014	108,570.20	(43.00)	4,371.82	4.027
0039519223	124,493.48	4.00	29,443.67	23.651
0039527795	209,953.09	2.08	(28,502.94)	(13.576)
0039548175	136,963.70	(1,756.02)	34,508.81	25.196
0039558145	214,955.91	(38.00)	(675.82)	(0.314)
0039566368	262,357.26	13.09	47,909.35	18.261
0039567381	274,998.19	18.00	(132,567.59)	(48.207)
0039569089	29,943.12	2.09	(8,651.31)	(28.892)
0039586118	54,010.68	675.98	11,290.72	20.905
0039591024	140,658.53	18.00	63,845.66	45.391

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Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039593979	304,378.47	2.09	(44,498.73)	(14.620)
0039596146	401,018.48	20.09	(125,582.14)	(31.316)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
213	38,526,817.48	595,606.80	1.546

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	41,182.69	20.255
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	12,125.97	22.086
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)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
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	2,826.05	1.991
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039470912	285,791.74	3,039.67	1.064
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039473067	108,622.20	9,461.88	8.711
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	1,399.21	0.840
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	48,785.22	67.792
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,787.55)	(1.494)
0039481744	212,572.05	8,533.63	4.014
0039482111	182,634.36	5,114.32	2.800

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	13,399.17	29.888
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	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,061.98)	(33.606)
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
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	(6,582.82)	(12.977)
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	(35,966.65)	(16.564)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	3,932.86	1.556
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,131.20	51.948
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,367.85)	(31.110)
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
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
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,454.47)	(0.575)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	478.97	0.620
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	18,240.35	5.651
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	1,491.57	0.642
0039566368	262,357.26	47,909.35	18.261
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,567.59)	(48.207)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,870.04	5.419
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Mar-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039569089	29,943.12	(8,651.31)	(28.892)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	542.03	0.359
0039572367	97,267.45	(4,791.60)	(4.926)
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	80,459.58	26.289
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)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586118	54,010.68	11,290.72	20.905
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,764.51	2.286
0039590034	57,413.12	11,922.25	20.766
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039593937	76,781.06	29,030.69	37.810
0039593979	304,378.47	(44,498.73)	(14.620)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	4,275.87	3.531
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598238	374,284.32	(378.39)	(0.101)
0039600808	366,197.21	(117,468.24)	(32.078)
0039601848	209,143.89	(4,893.58)	(2.340)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,260.32	22.743
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	25	4,545,422.81	(172,869.19)	(0.001 %)	0	0.00	0.00	0.000 %	25	4,545,422.81	(172,869.19)	(0.001 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039436525	369,000.00	3.875 %	IL	95.00	360	359,698.07	12/31/2020	(184,451.58)	(386.31)
Summary	0039439301	110,000.00	4.250 %	NM	89.00	360	94,668.82	01/31/2021	2.08	15,978.98
Summary	0039446440	210,000.00	3.750 %	IL	95.00	360	203,316.15	01/31/2021	813.43	41,182.69
Summary	0039452069	76,000.00	3.875 %	SC	95.00	360	72,478.97	12/31/2020	(460.00)	14,435.37
Summary	0039456099	56,000.00	3.875 %	OH	97.00	360	54,015.68	01/31/2021	18.00	13,445.46
Summary	0039466478	394,000.00	5.500 %	TX	95.00	360	381,553.51	01/31/2021	20.08	(41,840.43)
Summary	0039466788	149,000.00	4.000 %	SC	95.00	360	141,905.97	01/31/2021	60.00	2,826.05
Summary	0039470912	300,000.00	4.375 %	TX	95.00	360	285,791.74	10/31/2020	11,411.52	3,039.67
Summary	0039480845	276,000.00	4.180 %	NJ	95.00	360	253,531.55	01/31/2021	2.09	(3,787.55)
Summary	0039486428	46,000.00	4.250 %	PA	95.00	360	44,831.31	11/30/2020	18.00	13,399.17
Summary	0039501693	56,000.00	4.375 %	NC	95.00	360	50,726.19	02/28/2021	(6,582.82)	(6,582.82)
Summary	0039505014	113,000.00	4.875 %	OH	95.00	360	108,570.20	12/31/2020	(43.00)	4,371.82
Summary	0039519223	131,000.00	4.250 %	KS	85.00	300	124,493.48	12/31/2020	4.00	29,443.67
Summary	0039527795	216,000.00	3.250 %	PA	95.00	360	209,953.09	08/31/2020	2.08	(28,502.94)
Summary	0039548175	142,000.00	3.500 %	IL	97.00	360	136,963.70	09/30/2020	(1,756.02)	34,508.81
Summary	0039558145	218,000.00	4.750 %	OH	95.00	300	214,955.91	10/31/2020	(38.00)	(675.82)
Summary	0039565840	238,000.00	4.375 %	IN	90.00	360	232,284.47	02/28/2021	1,491.57	1,491.57
Summary	0039566368	276,000.00	3.375 %	OK	92.00	360	262,357.26	01/31/2021	13.09	47,909.35
Summary	0039567381	284,000.00	4.500 %	CA	90.00	360	274,998.19	12/31/2020	18.00	(132,567.59)
Summary	0039567898	114,000.00	3.750 %	FL	88.00	360	108,319.27	02/28/2021	5,870.04	5,870.04
Summary	0039569089	34,000.00	4.250 %	NV	95.00	360	29,943.12	10/31/2019	2.09	(8,651.31)
Summary	0039586118	57,000.00	3.750 %	OH	95.00	360	54,010.68	12/31/2020	675.98	11,290.72

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Credit-Linked Notes

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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	0039591024	144,000.00	4.000 %	LA	90.00	360	140,658.53	12/31/2020	18.00	63,845.66
Summary	0039593979	319,000.00	3.625 %	TX	95.00	360	304,378.47	01/31/2021	2.09	(44,498.73)
Summary	0039596146	387,000.00	4.000 %	AZ	95.00	360	401,018.48	12/31/2020	20.09	(125,582.14)

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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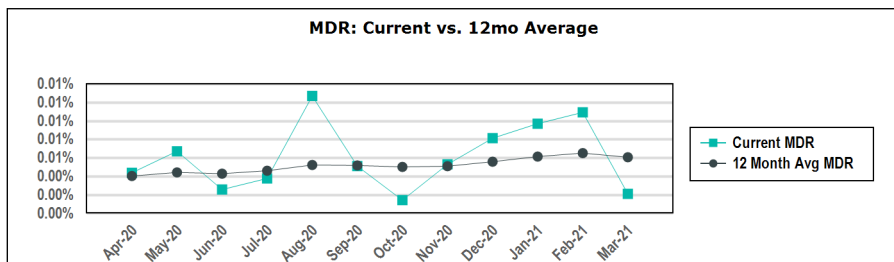
Distribution Date: 25-Mar-2021
08-Mar-2021 11:21:08 AM

Realized Loss Report - Collateral

Summary

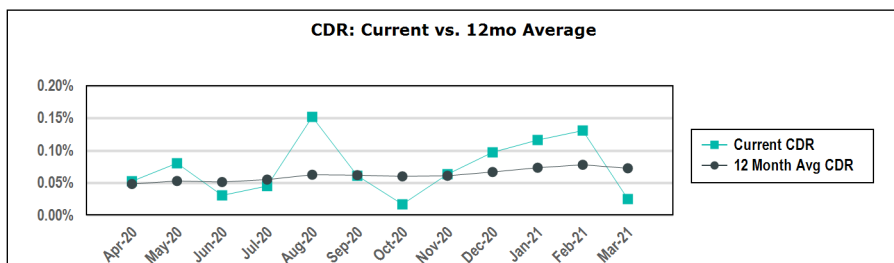
MDR

Current Month 0.002 %
3 Month Average 0.008 %
12 Month Average 0.006 %



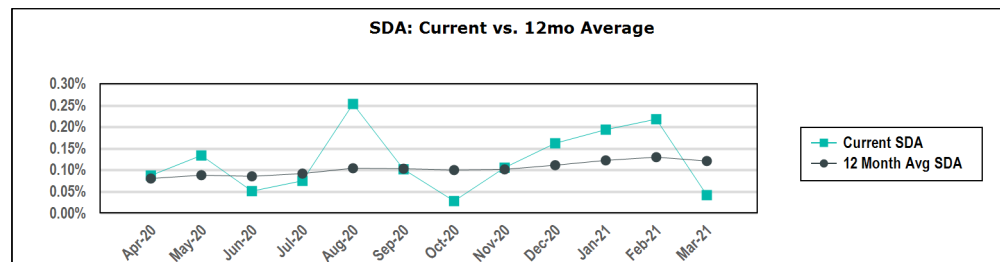
CDR

Current Month 0.025 %
3 Month Average 0.091 %
12 Month Average 0.073 %



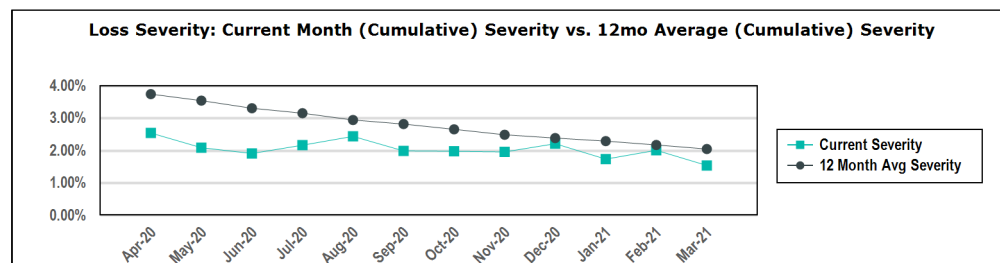
SDA

Current Month 0.042 %
3 Month Average 0.152 %
12 Month Average 0.122 %



Loss Severity

Current Month (Cumulative) 1.546 %
3 Month Average (Cumulative) 1.768 %
12 Month Average (Cumulative) 2.054 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

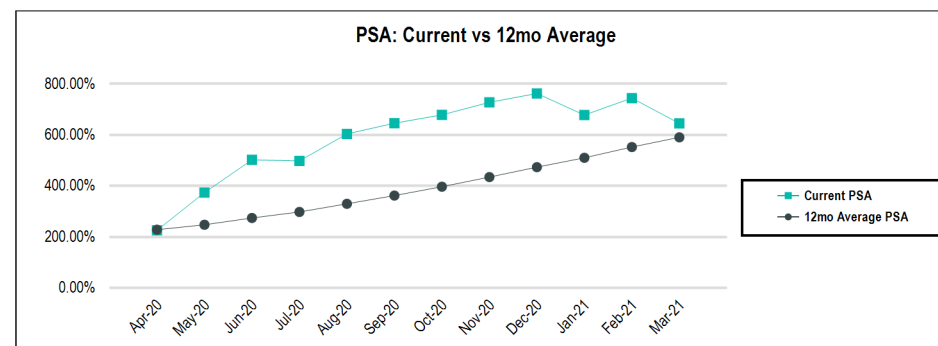
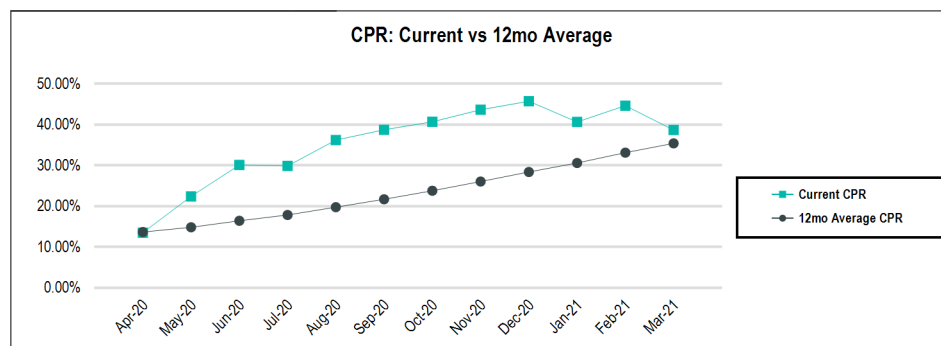
Current Month	3.997 %
3 Month Average	4.354 %
12 Month Average	3.650 %

CPR

Current Month	38.703 %
3 Month Average	41.340 %
12 Month Average	35.420 %

PSA

Current Month	645.057 %
3 Month Average	689.003 %
12 Month Average	590.339 %



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
185	32,396,276.34

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Exchange History

Effective Exchange Date: 02/18/2021

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2	421,314,135.00	391,314,135.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
2E-D3	172,438,857.00	192,688,864.00
2X-3	172,438,857.00	192,688,864.00
2M-2C	110,001,003.00	119,750,996.00