

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-May-2022
 06-May-2022 4:16:41 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		04/29/2022	0.00000 %	9,844,693,264.78	0.00	225,693,000.02	0.00	9,619,000,264.78	225,693,000.02	0.00
2M-1	30711XGK4	05/24/2022	1.81786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	05/24/2022	4.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	05/24/2022	4.31786 %	72,120,794.74	259,506.25	5,660,299.39	0.00	66,460,495.36	5,919,805.64	0.00
2M-BH		04/29/2022	0.00000 %	198,922,600.97	0.00	15,612,161.24	0.00	183,310,439.73	15,612,161.24	0.00
2M-2C	30711XGN8	05/24/2022	4.31786 %	69,162,213.63	248,860.63	0.00	0.00	69,162,213.63	248,860.63	0.00
2M-CH		04/29/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	05/24/2022	4.31786 %	141,283,008.37	508,366.88	5,660,299.39	0.00	135,622,708.99	6,168,666.27	0.00
2M-2H		04/29/2022	0.00000 %	389,685,410.34	0.00	15,612,161.24	0.00	374,073,249.10	15,612,161.24	0.00
2B-1	30711XGQ1	05/24/2022	6.16786 %	189,945,000.00	976,295.14	0.00	0.00	189,945,000.00	976,295.14	0.00
2B-1H		04/29/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		04/29/2022	0.00000 %	199,196,924.86	0.00	0.00	(135,838.12)	199,332,762.98	0.00	609,562.02
2A-I1	30711XGR9	05/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	05/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	05/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	05/24/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	05/24/2022	1.30000 %	0.00	78,130.86	0.00	0.00	0.00	78,130.86	0.00
2B-I2	30711XHA5	05/24/2022	1.80000 %	0.00	108,181.19	0.00	0.00	0.00	108,181.19	0.00
2B-I3	30711XHB3	05/24/2022	2.30000 %	0.00	138,231.52	0.00	0.00	0.00	138,231.52	0.00
2B-I4	30711XHC1	05/24/2022	2.80000 %	0.00	168,281.85	0.00	0.00	0.00	168,281.85	0.00
2C-I1	30711XHH0	05/24/2022	1.30000 %	0.00	74,925.73	0.00	0.00	0.00	74,925.73	0.00
2C-I2	30711XHJ6	05/24/2022	1.80000 %	0.00	103,743.32	0.00	0.00	0.00	103,743.32	0.00
2C-I3	30711XHK3	05/24/2022	2.30000 %	0.00	132,560.91	0.00	0.00	0.00	132,560.91	0.00
2C-I4	30711XHL1	05/24/2022	2.80000 %	0.00	161,378.50	0.00	0.00	0.00	161,378.50	0.00
2E-A1	30711XGV0	05/24/2022	3.01786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	05/24/2022	2.51786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	05/24/2022	2.01786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	05/24/2022	1.51786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	05/24/2022	3.01786 %	72,120,794.74	181,375.38	5,660,299.39	0.00	66,460,495.36	5,841,674.77	0.00

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Series 2017-C02



Distribution Date: 25-May-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	05/24/2022	2.51786 %	72,120,794.74	151,325.05	5,660,299.39	0.00	66,460,495.36	5,811,624.44	0.00
2E-B3	30711XHF4	05/24/2022	2.01786 %	72,120,794.74	121,274.72	5,660,299.39	0.00	66,460,495.36	5,781,574.11	0.00
2E-B4	30711XHG2	05/24/2022	1.51786 %	72,120,794.74	91,224.39	5,660,299.39	0.00	66,460,495.36	5,751,523.78	0.00
2E-C1	30711XHM9	05/24/2022	3.01786 %	69,162,213.63	173,934.90	0.00	0.00	69,162,213.63	173,934.90	0.00
2E-C2	30711XHN7	05/24/2022	2.51786 %	69,162,213.63	145,117.31	0.00	0.00	69,162,213.63	145,117.31	0.00
2E-C3	30711XHP2	05/24/2022	2.01786 %	69,162,213.63	116,299.72	0.00	0.00	69,162,213.63	116,299.72	0.00
2E-C4	30711XHQ0	05/24/2022	1.51786 %	69,162,213.63	87,482.13	0.00	0.00	69,162,213.63	87,482.13	0.00
2E-D1	30711XHR8	05/24/2022	3.01786 %	72,120,794.74	181,375.38	5,660,299.39	0.00	66,460,495.36	5,841,674.77	0.00
2E-D2	30711XHS6	05/24/2022	2.51786 %	72,120,794.74	151,325.05	5,660,299.39	0.00	66,460,495.36	5,811,624.44	0.00
2E-D3	30711XHT4	05/24/2022	2.01786 %	72,120,794.74	121,274.72	5,660,299.39	0.00	66,460,495.36	5,781,574.11	0.00
2E-D4	30711XHU1	05/24/2022	1.51786 %	72,120,794.74	91,224.39	5,660,299.39	0.00	66,460,495.36	5,751,523.78	0.00
2E-D5	30711XHV9	05/24/2022	4.31786 %	72,120,794.74	259,506.25	5,660,299.39	0.00	66,460,495.36	5,919,805.64	0.00
2E-F1	30711XHW7	05/24/2022	3.01786 %	141,283,008.37	355,310.28	5,660,299.39	0.00	135,622,708.99	6,015,609.67	0.01
2E-F2	30711XHX5	05/24/2022	2.51786 %	141,283,008.37	296,442.36	5,660,299.39	0.00	135,622,708.99	5,956,741.75	0.01
2E-F3	30711XHY3	05/24/2022	2.01786 %	141,283,008.37	237,574.44	5,660,299.39	0.00	135,622,708.99	5,897,873.83	0.01
2E-F4	30711XHZ0	05/24/2022	1.51786 %	141,283,008.37	178,706.52	5,660,299.39	0.00	135,622,708.99	5,839,005.91	0.01
2E-F5	30711XJA3	05/24/2022	4.31786 %	141,283,008.37	508,366.88	5,660,299.39	0.00	135,622,708.99	6,168,666.27	0.01
2X-1	30711XJB1	05/24/2022	1.30000 %	0.00	78,130.86	0.00	0.00	0.00	78,130.86	0.00
2X-2	30711XJC9	05/24/2022	1.80000 %	0.00	108,181.19	0.00	0.00	0.00	108,181.19	0.00
2X-3	30711XJD7	05/24/2022	2.30000 %	0.00	138,231.52	0.00	0.00	0.00	138,231.52	0.00
2X-4	30711XJE5	05/24/2022	2.80000 %	0.00	168,281.85	0.00	0.00	0.00	168,281.85	0.00
2Y-1	30711XJF2	05/24/2022	1.30000 %	0.00	153,056.59	0.00	0.00	0.00	153,056.59	0.00
2Y-2	30711XJG0	05/24/2022	1.80000 %	0.00	211,924.51	0.00	0.00	0.00	211,924.51	0.00
2Y-3	30711XJH8	05/24/2022	2.30000 %	0.00	270,792.43	0.00	0.00	0.00	270,792.43	0.00
2Y-4	30711XJJ4	05/24/2022	2.80000 %	0.00	329,660.35	0.00	0.00	0.00	329,660.35	0.00
Totals				12,937,920,401.09	7,865,861.95	347,482,112.74	(135,838.12)	12,590,574,126.65	355,347,974.69	609,562.07

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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-May-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	9,844,693,264.78	21,113,514.85	204,579,485.17	0.00	0.00	225,693,000.02	9,619,000,264.78	0.25056706	225,693,000.02
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	190,762,808.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	74,482,534.73	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.89229637	5,660,299.39
2M-BH	205,436,720.27	198,922,600.97	1,463,985.83	14,148,175.41	0.00	0.00	15,612,161.24	183,310,439.73	0.89229637	15,612,161.24
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	141,283,008.37	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	135,622,708.99	0.63730391	5,660,299.39
2M-2H	586,962,338.00	389,685,410.34	1,463,985.83	14,148,175.41	0.00	0.00	15,612,161.24	374,073,249.10	0.63730366	15,612,161.24
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	199,196,924.86	0.00	0.00	0.00	(135,838.12)	(135,838.12)	199,332,762.98	0.99695131	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	69,162,213.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	74,482,534.73	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.89229637	5,660,299.39
2E-B2	74,482,534.73	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.89229637	5,660,299.39
2E-B3	74,482,534.73	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.89229637	5,660,299.39

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Series 2017-C02



Distribution Date: 25-May-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.89229637	5,660,299.39
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	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.46267264	5,660,299.39
2E-D2	143,644,748.37	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.46267264	5,660,299.39
2E-D3	143,644,748.37	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.46267264	5,660,299.39
2E-D4	143,644,748.37	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.46267264	5,660,299.39
2E-D5	143,644,748.37	72,120,794.74	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	66,460,495.36	0.46267264	5,660,299.39
2E-F1	143,644,748.37	141,283,008.37	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	135,622,708.99	0.94415362	5,660,299.39
2E-F2	143,644,748.37	141,283,008.37	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	135,622,708.99	0.94415362	5,660,299.39
2E-F3	143,644,748.37	141,283,008.37	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	135,622,708.99	0.94415362	5,660,299.39
2E-F4	143,644,748.37	141,283,008.37	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	135,622,708.99	0.94415362	5,660,299.39
2E-F5	143,644,748.37	141,283,008.37	530,778.41	5,129,520.98	0.00	0.00	5,660,299.39	135,622,708.99	0.94415362	5,660,299.39
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	12,937,920,401.09	32,533,941.07	314,948,171.67	0.00	(135,838.12)	347,346,274.62	12,590,574,126.65	0.29228806	347,482,112.74

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	256.44617317	0.54998972	5.32912755	0.00000000	0.00000000	5.87911727	250.56705590	0.25056706	5.87911727
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	190,762,808.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	74,482,534.73	968.29135852	7.12621304	68.86877573	0.00000000	0.00000000	75.99498877	892.29636989	0.89229637	75.99498877
2M-BH	205,436,720.27	968.29135857	7.12621302	68.86877571	0.00000000	0.00000000	75.99498872	892.29636985	0.89229637	75.99498872
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	663.90219118	2.49417785	24.10410323	0.00000000	0.00000000	26.59828108	637.30391015	0.63730391	26.59828108
2M-2H	586,962,338.00	663.90189815	2.49417337	24.10406000	0.00000000	0.00000000	26.59823336	637.30366479	0.63730366	26.59823336
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	996.27192422	0.00000000	0.00000000	0.00000000	(0.67938652)	(0.67938652)	996.95131073	0.99695131	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	69,162,213.63	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	968.29135852	7.12621304	68.86877573	0.00000000	0.00000000	75.99498877	892.29636989	0.89229637	75.99498877
2E-B2	74,482,534.73	968.29135852	7.12621304	68.86877573	0.00000000	0.00000000	75.99498877	892.29636989	0.89229637	75.99498877
2E-B3	74,482,534.73	968.29135852	7.12621304	68.86877573	0.00000000	0.00000000	75.99498877	892.29636989	0.89229637	75.99498877

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2022
06-May-2022 4:16:41 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	968.29135852	7.12621304	68.86877573	0.00000000	0.00000000	75.99498877	892.29636989	0.89229637	75.99498877
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	502.07749019	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	462.67264285	0.46267264	39.40484740
2E-D2	143,644,748.37	502.07749019	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	462.67264285	0.46267264	39.40484740
2E-D3	143,644,748.37	502.07749019	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	462.67264285	0.46267264	39.40484740
2E-D4	143,644,748.37	502.07749019	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	462.67264285	0.46267264	39.40484740
2E-D5	143,644,748.37	502.07749019	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	462.67264285	0.46267264	39.40484740
2E-F1	143,644,748.37	983.55846610	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	944.15361876	0.94415362	39.40484740
2E-F2	143,644,748.37	983.55846610	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	944.15361876	0.94415362	39.40484740
2E-F3	143,644,748.37	983.55846610	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	944.15361876	0.94415362	39.40484740
2E-F4	143,644,748.37	983.55846610	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	944.15361876	0.94415362	39.40484740
2E-F5	143,644,748.37	983.55846610	3.69507703	35.70977038	0.00000000	0.00000000	39.40484740	944.15361876	0.94415362	39.40484740
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-May-2022
06-May-2022 4:16:41 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 %	9,844,693,264.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,619,000,264.78
2M-1	N/A	N/A	1.81786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	4.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	04/25/22 - 05/24/22	30	4.31786 %	72,120,794.74	259,506.25	0.00	0.00	0.00	0.00	259,506.25	0.00	66,460,495.36
2M-BH	N/A	N/A	0.00000 %	198,922,600.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,310,439.73
2M-2C	04/25/22 - 05/24/22	30	4.31786 %	69,162,213.63	248,860.63	0.00	0.00	0.00	0.00	248,860.63	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	04/25/22 - 05/24/22	30	4.31786 %	141,283,008.37	508,366.88	0.00	0.00	0.00	0.00	508,366.88	0.00	135,622,708.99
2M-2H	N/A	N/A	0.00000 %	389,685,410.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	374,073,249.10
2B-1	04/25/22 - 05/24/22	30	6.16786 %	189,945,000.00	976,295.14	0.00	0.00	0.00	0.00	976,295.14	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 %	199,196,924.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,332,762.98
2A-I1	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	04/25/22 - 05/24/22	30	1.30000 %	72,120,794.74	78,130.86	0.00	0.00	0.00	0.00	78,130.86	0.00	66,460,495.36
2B-I2	04/25/22 - 05/24/22	30	1.80000 %	72,120,794.74	108,181.19	0.00	0.00	0.00	0.00	108,181.19	0.00	66,460,495.36
2B-I3	04/25/22 - 05/24/22	30	2.30000 %	72,120,794.74	138,231.52	0.00	0.00	0.00	0.00	138,231.52	0.00	66,460,495.36
2B-I4	04/25/22 - 05/24/22	30	2.80000 %	72,120,794.74	168,281.85	0.00	0.00	0.00	0.00	168,281.85	0.00	66,460,495.36
2C-I1	04/25/22 - 05/24/22	30	1.30000 %	69,162,213.63	74,925.73	0.00	0.00	0.00	0.00	74,925.73	0.00	69,162,213.63
2C-I2	04/25/22 - 05/24/22	30	1.80000 %	69,162,213.63	103,743.32	0.00	0.00	0.00	0.00	103,743.32	0.00	69,162,213.63
2C-I3	04/25/22 - 05/24/22	30	2.30000 %	69,162,213.63	132,560.91	0.00	0.00	0.00	0.00	132,560.91	0.00	69,162,213.63
2C-I4	04/25/22 - 05/24/22	30	2.80000 %	69,162,213.63	161,378.50	0.00	0.00	0.00	0.00	161,378.50	0.00	69,162,213.63
2E-A1	N/A	N/A	3.01786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	2.51786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.01786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.51786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/22 - 05/24/22	30	3.01786 %	72,120,794.74	181,375.38	0.00	0.00	0.00	0.00	181,375.38	0.00	66,460,495.36
2E-B2	04/25/22 - 05/24/22	30	2.51786 %	72,120,794.74	151,325.05	0.00	0.00	0.00	0.00	151,325.05	0.00	66,460,495.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-May-2022
 06-May-2022 4:16:41 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	04/25/22 - 05/24/22	30	2.01786 %	72,120,794.74	121,274.72	0.00	0.00	0.00	0.00	121,274.72	0.00	66,460,495.36
2E-B4	04/25/22 - 05/24/22	30	1.51786 %	72,120,794.74	91,224.39	0.00	0.00	0.00	0.00	91,224.39	0.00	66,460,495.36
2E-C1	04/25/22 - 05/24/22	30	3.01786 %	69,162,213.63	173,934.90	0.00	0.00	0.00	0.00	173,934.90	0.00	69,162,213.63
2E-C2	04/25/22 - 05/24/22	30	2.51786 %	69,162,213.63	145,117.31	0.00	0.00	0.00	0.00	145,117.31	0.00	69,162,213.63
2E-C3	04/25/22 - 05/24/22	30	2.01786 %	69,162,213.63	116,299.72	0.00	0.00	0.00	0.00	116,299.72	0.00	69,162,213.63
2E-C4	04/25/22 - 05/24/22	30	1.51786 %	69,162,213.63	87,482.13	0.00	0.00	0.00	0.00	87,482.13	0.00	69,162,213.63
2E-D1	04/25/22 - 05/24/22	30	3.01786 %	72,120,794.74	181,375.38	0.00	0.00	0.00	0.00	181,375.38	0.00	66,460,495.36
2E-D2	04/25/22 - 05/24/22	30	2.51786 %	72,120,794.74	151,325.05	0.00	0.00	0.00	0.00	151,325.05	0.00	66,460,495.36
2E-D3	04/25/22 - 05/24/22	30	2.01786 %	72,120,794.74	121,274.72	0.00	0.00	0.00	0.00	121,274.72	0.00	66,460,495.36
2E-D4	04/25/22 - 05/24/22	30	1.51786 %	72,120,794.74	91,224.39	0.00	0.00	0.00	0.00	91,224.39	0.00	66,460,495.36
2E-D5	04/25/22 - 05/24/22	30	4.31786 %	72,120,794.74	259,506.25	0.00	0.00	0.00	0.00	259,506.25	0.00	66,460,495.36
2E-F1	04/25/22 - 05/24/22	30	3.01786 %	141,283,008.37	355,310.28	0.00	0.00	0.00	0.00	355,310.28	0.00	135,622,708.99
2E-F2	04/25/22 - 05/24/22	30	2.51786 %	141,283,008.37	296,442.36	0.00	0.00	0.00	0.00	296,442.36	0.00	135,622,708.99
2E-F3	04/25/22 - 05/24/22	30	2.01786 %	141,283,008.37	237,574.44	0.00	0.00	0.00	0.00	237,574.44	0.00	135,622,708.99
2E-F4	04/25/22 - 05/24/22	30	1.51786 %	141,283,008.37	178,706.52	0.00	0.00	0.00	0.00	178,706.52	0.00	135,622,708.99
2E-F5	04/25/22 - 05/24/22	30	4.31786 %	141,283,008.37	508,366.88	0.00	0.00	0.00	0.00	508,366.88	0.00	135,622,708.99
2X-1	04/25/22 - 05/24/22	30	1.30000 %	72,120,794.75	78,130.86	0.00	0.00	0.00	0.00	78,130.86	0.00	66,460,495.36
2X-2	04/25/22 - 05/24/22	30	1.80000 %	72,120,794.75	108,181.19	0.00	0.00	0.00	0.00	108,181.19	0.00	66,460,495.36
2X-3	04/25/22 - 05/24/22	30	2.30000 %	72,120,794.75	138,231.52	0.00	0.00	0.00	0.00	138,231.52	0.00	66,460,495.36
2X-4	04/25/22 - 05/24/22	30	2.80000 %	72,120,794.75	168,281.85	0.00	0.00	0.00	0.00	168,281.85	0.00	66,460,495.36
2Y-1	04/25/22 - 05/24/22	30	1.30000 %	141,283,008.38	153,056.59	0.00	0.00	0.00	0.00	153,056.59	0.00	135,622,709.00
2Y-2	04/25/22 - 05/24/22	30	1.80000 %	141,283,008.38	211,924.51	0.00	0.00	0.00	0.00	211,924.51	0.00	135,622,709.00
2Y-3	04/25/22 - 05/24/22	30	2.30000 %	141,283,008.38	270,792.43	0.00	0.00	0.00	0.00	270,792.43	0.00	135,622,709.00
2Y-4	04/25/22 - 05/24/22	30	2.80000 %	141,283,008.38	329,660.35	0.00	0.00	0.00	0.00	329,660.35	0.00	135,622,709.00
Totals					7,865,861.95	0.00	0.00	0.00	0.00	7,865,861.95	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-May-2022
06-May-2022 4:16:41 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	256.44617317	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	250.56705590
2M-1	379,890,000.00	1.81786 %	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	4.31786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	190,762,808.37	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	74,482,534.73	4.31786 %	968.29135852	3.48412216	0.00000000	0.00000000	0.00000000	0.00000000	3.48412216	0.00000000	892.29636989
2M-BH	205,436,720.27	0.00000 %	968.29135857	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	892.29636985
2M-2C	69,162,213.63	4.31786 %	1000.00000000	3.59821667	0.00000000	0.00000000	0.00000000	0.00000000	3.59821667	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	4.31786 %	663.90219118	2.38886395	0.00000000	0.00000000	0.00000000	0.00000000	2.38886395	0.00000000	637.30391015
2M-2H	586,962,338.00	0.00000 %	663.90189815	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	637.30366479
2B-1	189,945,000.00	6.16786 %	1000.00000000	5.13988333	0.00000000	0.00000000	0.00000000	0.00000000	5.13988333	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 %	996.27192422	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.95131073
2A-I1	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	2.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.30000 %	968.29135852	1.04898229	0.00000000	0.00000000	0.00000000	0.00000000	1.04898229	0.00000000	892.29636989
2B-I2	0.00	1.80000 %	968.29135852	1.45243701	0.00000000	0.00000000	0.00000000	0.00000000	1.45243701	0.00000000	892.29636989
2B-I3	0.00	2.30000 %	968.29135852	1.85589173	0.00000000	0.00000000	0.00000000	0.00000000	1.85589173	0.00000000	892.29636989
2B-I4	0.00	2.80000 %	968.29135852	2.25934644	0.00000000	0.00000000	0.00000000	0.00000000	2.25934644	0.00000000	892.29636989
2C-I1	0.00	1.30000 %	1000.00000000	1.08333331	0.00000000	0.00000000	0.00000000	0.00000000	1.08333331	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.49999999	0.00000000	0.00000000	0.00000000	0.00000000	1.49999999	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333336	0.00000000	0.00000000	0.00000000	0.00000000	2.33333336	0.00000000	1000.00000000
2E-A1	69,162,213.63	3.01786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	2.51786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	2.01786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	69,162,213.63	1.51786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	3.01786 %	968.29135852	2.43513974	0.00000000	0.00000000	0.00000000	0.00000000	2.43513974	0.00000000	892.29636989
2E-B2	74,482,534.73	2.51786 %	968.29135852	2.03168502	0.00000000	0.00000000	0.00000000	0.00000000	2.03168502	0.00000000	892.29636989
2E-B3	74,482,534.73	2.01786 %	968.29135852	1.62823030	0.00000000	0.00000000	0.00000000	0.00000000	1.62823030	0.00000000	892.29636989
2E-B4	74,482,534.73	1.51786 %	968.29135852	1.22477558	0.00000000	0.00000000	0.00000000	0.00000000	1.22477558	0.00000000	892.29636989
2E-C1	69,162,213.63	3.01786 %	1000.00000000	2.51488336	0.00000000	0.00000000	0.00000000	0.00000000	2.51488336	0.00000000	1000.00000000
2E-C2	69,162,213.63	2.51786 %	1000.00000000	2.09821668	0.00000000	0.00000000	0.00000000	0.00000000	2.09821668	0.00000000	1000.00000000
2E-C3	69,162,213.63	2.01786 %	1000.00000000	1.68155000	0.00000000	0.00000000	0.00000000	0.00000000	1.68155000	0.00000000	1000.00000000
2E-C4	69,162,213.63	1.51786 %	1000.00000000	1.26488331	0.00000000	0.00000000	0.00000000	0.00000000	1.26488331	0.00000000	1000.00000000
2E-D1	143,644,748.37	3.01786 %	502.07749019	1.26266628	0.00000000	0.00000000	0.00000000	0.00000000	1.26266628	0.00000000	462.67264285
2E-D2	143,644,748.37	2.51786 %	502.07749019	1.05346733	0.00000000	0.00000000	0.00000000	0.00000000	1.05346733	0.00000000	462.67264285
2E-D3	143,644,748.37	2.01786 %	502.07749019	0.84426839	0.00000000	0.00000000	0.00000000	0.00000000	0.84426839	0.00000000	462.67264285
2E-D4	143,644,748.37	1.51786 %	502.07749019	0.63506944	0.00000000	0.00000000	0.00000000	0.00000000	0.63506944	0.00000000	462.67264285
2E-D5	143,644,748.37	4.31786 %	502.07749019	1.80658362	0.00000000	0.00000000	0.00000000	0.00000000	1.80658362	0.00000000	462.67264285
2E-F1	143,644,748.37	3.01786 %	983.55846610	2.47353477	0.00000000	0.00000000	0.00000000	0.00000000	2.47353477	0.00000000	944.15361876
2E-F2	143,644,748.37	2.51786 %	983.55846610	2.06371875	0.00000000	0.00000000	0.00000000	0.00000000	2.06371875	0.00000000	944.15361876
2E-F3	143,644,748.37	2.01786 %	983.55846610	1.65390272	0.00000000	0.00000000	0.00000000	0.00000000	1.65390272	0.00000000	944.15361876
2E-F4	143,644,748.37	1.51786 %	983.55846610	1.24408669	0.00000000	0.00000000	0.00000000	0.00000000	1.24408669	0.00000000	944.15361876
2E-F5	143,644,748.37	4.31786 %	983.55846610	3.53905650	0.00000000	0.00000000	0.00000000	0.00000000	3.53905650	0.00000000	944.15361876
2X-1	0.00	1.30000 %	502.07749026	0.54391727	0.00000000	0.00000000	0.00000000	0.00000000	0.54391727	0.00000000	462.67264285
2X-2	0.00	1.80000 %	502.07749026	0.75311622	0.00000000	0.00000000	0.00000000	0.00000000	0.75311622	0.00000000	462.67264285
2X-3	0.00	2.30000 %	502.07749026	0.96231517	0.00000000	0.00000000	0.00000000	0.00000000	0.96231517	0.00000000	462.67264285
2X-4	0.00	2.80000 %	502.07749026	1.17151411	0.00000000	0.00000000	0.00000000	0.00000000	1.17151411	0.00000000	462.67264285
2Y-1	0.00	1.30000 %	983.55846617	1.06552165	0.00000000	0.00000000	0.00000000	0.00000000	1.06552165	0.00000000	944.15361883
2Y-2	0.00	1.80000 %	983.55846617	1.47533768	0.00000000	0.00000000	0.00000000	0.00000000	1.47533768	0.00000000	944.15361883
2Y-3	0.00	2.30000 %	983.55846617	1.88515371	0.00000000	0.00000000	0.00000000	0.00000000	1.88515371	0.00000000	944.15361883
2Y-4	0.00	2.80000 %	983.55846617	2.29496973	0.00000000	0.00000000	0.00000000	0.00000000	2.29496973	0.00000000	944.15361883

(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	7,028,289.95
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	135,838.12
Total Deposits	7,164,128.07
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,144,961.41
Total Withdrawals (Pool Distribution Amount)	7,164,128.07
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	246,829,622.53
Total Principal Reduction Cumulative	29,460,493,678.98
Scheduled Principal Current	23,108,279.09
Scheduled Principal Cumulative	3,009,856,843.48
Unscheduled Principal Current	223,857,181.56
Unscheduled Principal Cumulative	26,450,027,272.68
Senior Reduction Amount	225,693,000.02
Subordinate Reduction Amount	21,272,460.63
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	135,838.12
Modification Loss Amount	73,185.86
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	59247
Period Reference Pool Removal Loan Count	1149
Period Ending Loan Count	58098
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	10,527,971,310.79
Period PIF Loan Count Current	1146
PIF Loan Count Cumulative	112130
Period PIF Loan UPB Current	218,201,469.49
PIF Loan UPB Cumulative	25,801,036,482.27
Period Partial Prepayment Amount	5,853,414.54
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	399,519.43
Credit Event Amount Cumulative	45,754,032.04
Total Active Modified Loan Count	1087
Total Active Modified Loan UPB	262,758,773.36
Libor Rate	0.667860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.367751%
Subordinate Percentage	8.632249%
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 %	8.630000 %	8.630000 %
2M-2B	0.00	0.00	1.650000 %	6.120000 %	6.260000 %
2M-2C	0.00	0.00	1.000000 %	3.700000 %	3.790000 %
2M-2	0.00	0.00	1.000000 %	3.700000 %	3.790000 %
2M-2H	0.00	0.00	1.000000 %	3.700000 %	3.790000 %
2B-1	0.00	0.00	0.500000 %	1.850000 %	1.890000 %
2B-1H	0.00	0.00	0.500000 %	1.850000 %	1.890000 %
2B-2H	0.00	135,838.12	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	581	108,649,122.78	1.000034 %	1.032004 %
60 Days	189	33,100,536.50	0.325312 %	0.314406 %
90 Days	94	18,258,412.60	0.161796 %	0.173428 %
120 Days	74	13,833,530.69	0.127371 %	0.131398 %
150 Days	50	10,241,666.08	0.086061 %	0.097281 %
180+ Days	806	180,608,205.14	1.387311 %	1.715508 %
Totals	1794	364,691,473.79	3.087886 %	3.464024 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	481	126,572,702.09	73,185.86	0.057821

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	292,886.16	427.13	0.145835
Summary	0039434459	233,597.06	74.49	0.031888
Summary	0039435537	165,339.50	81.14	0.049075
Summary	0039435787	368,974.73	304.40	0.082499
Summary	0039435811	372,761.16	132.99	0.035677
Summary	0039436085	314,397.76	262.00	0.083334
Summary	0039436178	163,697.57	51.16	0.031253
Summary	0039436332	343,123.48	321.68	0.093751
Summary	0039436726	282,304.79	33.91	0.012012
Summary	0039437058	594,048.91	581.67	0.097916
Summary	0039437085	232,185.97	96.74	0.041665
Summary	0039437278	315,807.80	204.41	0.064726
Summary	0039437321	189,389.71	78.80	0.041607
Summary	0039437411	319,251.02	365.81	0.114584
Summary	0039437472	377,994.29	23.06	0.006101
Summary	0039437569	381,594.31	397.49	0.104166
Summary	0039438108	312,464.84	325.48	0.104165
Summary	0039438111	184,597.50	153.83	0.083333
Summary	0039438352	339,577.65	333.83	0.098307
Summary	0039438666	286,666.47	328.47	0.114583
Summary	0039438931	203,315.62	211.79	0.104168
Summary	0039439366	373,804.71	553.87	0.148171
Summary	0039439393	112,610.56	21.67	0.019243
Summary	0039439716	168,216.58	70.09	0.041667
Summary	0039439889	392,523.34	204.44	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439923	307,345.97	448.21	0.145832
Summary	0039440034	461,880.99	91.74	0.019862
Summary	0039440702	164,089.49	6.68	0.004071
Summary	0039442668	399,629.46	98.75	0.024710
Summary	0039443090	117,198.35	68.03	0.058047
Summary	0039443320	393,430.27	17.49	0.004446
Summary	0039443529	206,374.13	25.33	0.012274
Summary	0039443872	143,556.71	64.49	0.044923
Summary	0039444135	124,580.53	103.82	0.083336
Summary	0039444679	231,284.84	115.22	0.049817
Summary	0039444760	459,295.43	174.98	0.038097
Summary	0039445386	232,003.25	120.16	0.051792
Summary	0039445539	257,869.50	128.75	0.049928
Summary	0039445692	211,364.27	286.22	0.135416
Summary	0039446758	157,072.74	57.57	0.036652
Summary	0039448409	160,006.04	51.88	0.032424
Summary	0039448586	224,448.58	257.18	0.114583
Summary	0039448816	367,903.16	153.29	0.041666
Summary	0039449195	344,783.98	60.86	0.017652
Summary	0039449264	397,217.85	117.26	0.029520
Summary	0039449680	234,206.24	219.57	0.093751
Summary	0039450504	444,642.60	602.12	0.135417
Summary	0039450531	233,589.78	119.84	0.051304
Summary	0039450747	183,296.47	87.98	0.047999
Summary	0039450940	212,779.75	88.66	0.041667
Summary	0039451214	417,664.88	81.27	0.019458
Summary	0039451257	290,176.73	241.81	0.083332
Summary	0039451419	187,229.78	35.89	0.019169
Summary	0039451467	257,039.51	86.69	0.033726
Summary	0039451599	438,406.80	223.12	0.050893
Summary	0039451925	169,001.78	48.46	0.028674
Summary	0039452485	168,804.98	52.75	0.031249
Summary	0039452499	154,142.52	61.25	0.039736
Summary	0039452575	137,963.36	114.97	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039453085	314,414.29	327.51	0.104165
Summary	0039453307	244,710.87	229.42	0.093751
Summary	0039453626	321,764.42	301.65	0.093749
Summary	0039454204	272,420.63	73.58	0.027010
Summary	0039454431	195,197.85	142.33	0.072916
Summary	0039454970	132,903.61	39.31	0.029578
Summary	0039455561	329,666.06	347.68	0.105464
Summary	0039455702	409,831.56	384.22	0.093751
Summary	0039455809	143,715.05	149.70	0.104164
Summary	0039456995	310,962.18	73.06	0.023495
Summary	0039457733	264,070.77	22.03	0.008342
Summary	0039457780	215,710.70	134.82	0.062500
Summary	0039458559	176,994.13	24.75	0.013984
Summary	0039459032	283,628.19	118.18	0.041667
Summary	0039459399	116,850.87	48.69	0.041668
Summary	0039460091	130,774.02	49.21	0.037630
Summary	0039460094	123,468.56	134.27	0.108748
Summary	0039460702	181,702.98	97.13	0.053455
Summary	0039460755	359,387.74	411.80	0.114584
Summary	0039460795	261,283.05	244.95	0.093749
Summary	0039461345	305,108.46	19.42	0.006365
Summary	0039461514	325,709.96	237.50	0.072918
Summary	0039462078	317,537.09	330.77	0.104167
Summary	0039462130	293,549.24	183.47	0.062501
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463115	226,269.81	210.24	0.092916
Summary	0039463250	292,103.16	76.58	0.026217
Summary	0039463441	495,009.72	356.82	0.072083
Summary	0039463537	282,462.55	176.54	0.062500
Summary	0039463797	301,925.28	45.13	0.014947
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	322,358.01	369.37	0.114584
Summary	0039464076	252,940.44	325.14	0.128544
Summary	0039464186	361,949.55	377.03	0.104166

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Distribution Date: 25-May-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039464408	180,836.25	2.60	0.001438
Summary	0039464466	338,383.57	387.73	0.114583
Summary	0039464672	320,546.07	27.67	0.008632
Summary	0039465118	548,638.93	628.65	0.114584
Summary	0039465259	37,893.69	11.41	0.030111
Summary	0039466169	406,027.74	43.46	0.010704
Summary	0039466229	244,183.76	36.22	0.014833
Summary	0039466352	234,914.77	318.11	0.135415
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	83,296.94	23.96	0.028765
Summary	0039466796	275,484.12	4.84	0.001757
Summary	0039467000	68,410.85	85.51	0.124995
Summary	0039468562	342,823.04	392.82	0.114584
Summary	0039468579	282,258.27	175.86	0.062305
Summary	0039468684	169,394.09	35.29	0.020833
Summary	0039468895	457,191.48	571.49	0.125000
Summary	0039469171	293,938.93	38.04	0.012941
Summary	0039469284	167,844.33	133.47	0.079520
Summary	0039469394	205,116.65	341.86	0.166666
Summary	0039471913	111,608.57	2.54	0.002276
Summary	0039472036	212,772.26	11.93	0.005607
Summary	0039472886	285,982.67	73.04	0.025540
Summary	0039472940	113,557.82	22.14	0.019497
Summary	0039473264	307,384.86	179.10	0.058266
Summary	0039473651	313,717.77	212.20	0.067640
Summary	0039473924	137,839.47	32.75	0.023760
Summary	0039474060	390,567.14	283.01	0.072461
Summary	0039474499	435,743.00	106.74	0.024496
Summary	0039474760	290,662.97	67.66	0.023278
Summary	0039475372	181,313.11	31.13	0.017169
Summary	0039475552	221,410.78	205.73	0.092918
Summary	0039475820	326,457.05	71.67	0.021954
Summary	0039478499	373,527.14	39.66	0.010618
Summary	0039478571	66,330.01	18.18	0.027408

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039478643	398,492.70	106.14	0.026635
Summary	0039479461	295,589.51	77.48	0.026212
Summary	0039479526	89,480.11	12.75	0.014249
Summary	0039479790	422,378.26	242.03	0.057302
Summary	0039480159	258,623.52	215.52	0.083333
Summary	0039480337	347,781.02	543.41	0.156251
Summary	0039480392	45,265.68	34.25	0.075664
Summary	0039480479	131,747.73	260.75	0.197916
Summary	0039480749	283,116.42	74.23	0.026219
Summary	0039480766	217,806.15	83.35	0.038268
Summary	0039480795	194,870.55	81.20	0.041669
Summary	0039480859	289,960.01	283.92	0.097917
Summary	0039481069	222,050.19	206.32	0.092916
Summary	0039481405	408,103.24	595.15	0.145833
Summary	0039481932	119,036.86	62.00	0.052085
Summary	0039481979	112,704.31	23.08	0.020478
Summary	0039482253	123,662.40	4.91	0.003970
Summary	0039482734	91,202.37	142.50	0.156246
Summary	0039483311	143,666.25	68.43	0.047631
Summary	0039483449	225,068.08	46.89	0.020834
Summary	0039484057	245,260.12	112.41	0.045833
Summary	0039484062	377,164.88	235.73	0.062501
Summary	0039486494	551,709.55	574.70	0.104167
Summary	0039486505	269,708.21	224.76	0.083335
Summary	0039486591	103,818.10	22.31	0.021490
Summary	0039486597	277,412.52	173.38	0.062499
Summary	0039486640	178,986.90	279.67	0.156252
Summary	0039486740	63,919.50	21.49	0.033620
Summary	0039487251	94,077.06	58.88	0.062587
Summary	0039488729	236,086.42	42.28	0.017909
Summary	0039488953	398,212.02	232.98	0.058507
Summary	0039489531	140,426.44	3.69	0.002628
Summary	0039490080	411,277.38	481.30	0.117026
Summary	0039490173	305,605.27	124.47	0.040729

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039490289	140,596.16	205.04	0.145836
Summary	0039491221	253,796.48	57.78	0.022766
Summary	0039491349	212,608.95	17.55	0.008255
Summary	0039491825	329,346.93	76.39	0.023194
Summary	0039492626	169,837.33	45.17	0.026596
Summary	0039493057	224,098.84	100.74	0.044953
Summary	0039493150	221,484.81	92.29	0.041669
Summary	0039493195	593,972.07	35.67	0.006005
Summary	0039493210	315,826.59	361.88	0.114582
Summary	0039493360	103,609.20	11.08	0.010694
Summary	0039493420	331,774.83	207.36	0.062500
Summary	0039493427	357,760.99	55.64	0.015552
Summary	0039493566	65,826.21	41.14	0.062498
Summary	0039493567	163,467.03	306.50	0.187500
Summary	0039494162	219,237.35	74.63	0.034041
Summary	0039494227	267,004.45	250.32	0.093751
Summary	0039494928	267,948.78	27.09	0.010110
Summary	0039495175	386,187.39	17.32	0.004485
Summary	0039495376	405,688.72	100.87	0.024864
Summary	0039495802	325,876.57	92.38	0.028348
Summary	0039496277	492,421.38	106.05	0.021536
Summary	0039496341	157,203.08	49.13	0.031253
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496851	104,464.74	11.49	0.010999
Summary	0039497036	241,305.65	69.79	0.028922
Summary	0039497179	100,582.22	115.25	0.114583
Summary	0039497243	401,385.11	491.17	0.122369
Summary	0039497293	155,535.31	20.07	0.012904
Summary	0039497384	331,251.59	4.86	0.001467
Summary	0039497528	164,758.72	38.49	0.023361
Summary	0039498394	187,361.99	214.69	0.114586
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	142,277.76	13.09	0.009200
Summary	0039498560	229,861.95	238.05	0.103562

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039498893	298,934.57	41.71	0.013953
Summary	0039498922	282,517.96	26.96	0.009543
Summary	0039499375	366,196.13	46.43	0.012679
Summary	0039499554	415,554.77	610.85	0.146996
Summary	0039499897	341,955.57	284.96	0.083332
Summary	0039500191	433,524.92	28.59	0.006595
Summary	0039500223	342,465.41	127.07	0.037104
Summary	0039500373	141,543.23	69.82	0.049328
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	268,473.43	62.89	0.023425
Summary	0039500882	394,937.22	246.84	0.062501
Summary	0039501031	287,694.53	359.62	0.125001
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501465	60,647.90	45.67	0.075304
Summary	0039501779	311,055.79	59.89	0.019254
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502209	183,160.10	287.48	0.156956
Summary	0039502643	298,845.19	61.77	0.020670
Summary	0039503134	191,850.04	18.59	0.009690
Summary	0039503330	234,296.52	341.68	0.145832
Summary	0039503440	231,701.98	144.81	0.062498
Summary	0039503589	314,553.31	81.10	0.025783
Summary	0039503669	287,379.43	6.46	0.002248
Summary	0039504128	251,759.59	122.52	0.048665
Summary	0039504900	271,159.66	44.06	0.016249
Summary	0039505353	325,096.88	237.05	0.072917
Summary	0039506011	277,066.52	259.75	0.093750
Summary	0039506152	179,545.94	130.92	0.072917
Summary	0039506739	348,039.63	61.28	0.017607
Summary	0039506746	230,921.03	157.12	0.068041
Summary	0039506874	62,322.73	51.94	0.083340
Summary	0039506899	162,118.36	202.65	0.125001
Summary	0039507186	89,197.63	24.55	0.027523
Summary	0039507253	141,604.83	9.22	0.006511

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039507511	276,152.43	402.72	0.145833
Summary	0039507512	304,483.76	539.19	0.177083
Summary	0039507551	230,586.11	192.16	0.083335
Summary	0039507733	205,430.69	36.05	0.017548
Summary	0039507735	277,551.67	57.82	0.020832
Summary	0039507818	234,968.94	97.90	0.041665
Summary	0039507905	277,789.29	144.68	0.052083
Summary	0039508264	360,932.10	9.78	0.002710
Summary	0039508339	262,806.73	70.09	0.026670
Summary	0039509010	302,190.20	251.83	0.083335
Summary	0039510619	395,684.16	506.78	0.128077
Summary	0039510732	192,030.10	39.83	0.020742
Summary	0039510767	280,086.80	71.22	0.025428
Summary	0039510825	226,764.17	46.11	0.020334
Summary	0039511089	230,636.91	101.68	0.044087
Summary	0039511188	276,120.93	57.53	0.020835
Summary	0039511281	174,508.91	109.07	0.062501
Summary	0039511803	375,746.93	156.56	0.041666
Summary	0039512200	205,966.11	50.64	0.024587
Summary	0039512837	106,369.06	18.68	0.017561
Summary	0039512951	104,896.80	23.23	0.022146
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	387,170.93	201.65	0.052083
Summary	0039514171	311,483.14	377.06	0.121053
Summary	0039514522	208,729.44	38.11	0.018258
Summary	0039514784	125,118.46	91.23	0.072915
Summary	0039514914	298,620.97	52.60	0.017614
Summary	0039515276	213,998.91	56.31	0.026313
Summary	0039515806	131,973.14	36.82	0.027900
Summary	0039516221	146,098.35	24.70	0.016906
Summary	0039517121	367,670.66	421.29	0.114584
Summary	0039517245	374,489.77	234.06	0.062501
Summary	0039518387	559,400.33	120.86	0.021605
Summary	0039518405	119,413.40	124.39	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039518623	233,549.81	34.96	0.014969
Summary	0039518891	419,852.35	306.14	0.072916
Summary	0039519036	196,000.74	142.92	0.072918
Summary	0039519123	275,765.45	52.83	0.019158
Summary	0039519217	94,943.77	28.54	0.030060
Summary	0039519241	152,671.42	22.90	0.015000
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519404	164,015.18	58.19	0.035478
Summary	0039519632	134,794.45	29.67	0.022011
Summary	0039519948	310,951.45	76.08	0.024467
Summary	0039519949	195,947.04	85.18	0.043471
Summary	0039521322	172,921.91	34.39	0.019888
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	340,990.73	89.21	0.026162
Summary	0039523242	235,597.09	62.43	0.026499
Summary	0039523404	100,314.78	9.99	0.009959
Summary	0039523587	144,324.72	46.65	0.032323
Summary	0039523744	307,638.31	256.37	0.083335
Summary	0039524616	416,281.41	390.26	0.093749
Summary	0039524701	276,262.67	201.44	0.072916
Summary	0039524715	332,922.12	450.83	0.135416
Summary	0039525295	140,343.01	49.25	0.035093
Summary	0039525606	265,356.71	53.81	0.020278
Summary	0039525672	252,378.95	157.74	0.062501
Summary	0039525833	189,821.79	197.73	0.104166
Summary	0039526316	313,274.45	209.38	0.066836
Summary	0039526818	120,112.37	87.58	0.072915
Summary	0039527057	405,033.24	50.73	0.012525
Summary	0039527573	301,485.04	219.83	0.072916
Summary	0039529186	231,479.64	9.72	0.004199
Summary	0039529468	175,731.87	35.72	0.020326
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	109,611.61	68.51	0.062503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039530013	136,103.82	184.31	0.135419
Summary	0039530271	220,302.56	252.43	0.114583
Summary	0039530727	239,835.49	249.83	0.104167
Summary	0039530980	137,742.79	82.42	0.059836
Summary	0039531022	147,659.02	48.54	0.032873
Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533289	346,451.04	396.98	0.114585
Summary	0039533461	226,347.50	54.12	0.023910
Summary	0039534406	181,716.03	80.84	0.044487
Summary	0039534500	366,054.77	190.95	0.052164
Summary	0039535531	220,228.43	69.92	0.031749
Summary	0039535750	229,809.64	23.30	0.010139
Summary	0039535891	316,846.84	163.68	0.051659
Summary	0039536078	409,338.19	230.51	0.056313
Summary	0039536402	248,891.63	95.54	0.038386
Summary	0039536405	331,467.30	207.17	0.062501
Summary	0039536952	457,860.50	524.63	0.114583
Summary	0039537086	143,439.17	19.38	0.013511
Summary	0039537326	440,184.00	288.36	0.065509
Summary	0039537702	237,607.37	63.51	0.026729
Summary	0039537744	182,525.04	19.01	0.010415
Summary	0039538720	214,062.69	222.98	0.104166
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	387,996.12	323.33	0.083333
Summary	0039539614	263,473.99	82.34	0.031252
Summary	0039540137	213,696.92	7.55	0.003533
Summary	0039540267	398,997.90	374.06	0.093750
Summary	0039540535	287,987.72	86.33	0.029977
Summary	0039541257	270,309.53	122.05	0.045152
Summary	0039541489	360,237.41	262.67	0.072916
Summary	0039541621	191,168.05	238.96	0.125000
Summary	0039541861	341,002.03	393.94	0.115524
Summary	0039542798	259,351.27	378.22	0.145833
Summary	0039543112	214,107.44	286.74	0.133923

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039544440	205,120.71	218.56	0.106552
Summary	0039544486	265,892.71	360.06	0.135416
Summary	0039545344	207,278.03	3.36	0.001621
Summary	0039545541	309,951.55	290.58	0.093750
Summary	0039545753	425,209.69	117.22	0.027568
Summary	0039546147	363,046.24	302.54	0.083334
Summary	0039547391	229,010.10	15.98	0.006978
Summary	0039547406	235,702.25	31.61	0.013411
Summary	0039547496	374,748.23	585.54	0.156249
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,373.11	17.29	0.040804
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549033	427,128.35	132.92	0.031119
Summary	0039549186	253,063.91	77.52	0.030633
Summary	0039549997	170,840.35	42.50	0.024877
Summary	0039550275	253,645.90	264.21	0.104165
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	384,410.67	242.03	0.062961
Summary	0039551621	221,724.16	73.40	0.033104
Summary	0039552305	386,338.98	119.71	0.030986
Summary	0039553090	290,900.22	11.71	0.004025
Summary	0039553472	363,789.05	55.45	0.015242
Summary	0039553647	393,139.36	79.36	0.020186
Summary	0039553850	344,161.05	9.73	0.002827
Summary	0039554146	313,631.22	261.36	0.083334
Summary	0039554373	166,883.45	121.69	0.072919
Summary	0039554930	412,213.67	558.21	0.135418
Summary	0039555148	374,171.99	137.46	0.036737
Summary	0039555682	239,475.32	46.31	0.019338
Summary	0039556794	330,546.08	69.52	0.021032
Summary	0039557424	403,482.37	420.29	0.104166
Summary	0039558233	342,507.62	507.52	0.148178
Summary	0039558278	301,934.28	220.16	0.072917
Summary	0039558378	412,041.40	392.32	0.095214

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039558855	247,975.40	37.11	0.014965
Summary	0039559008	281,808.11	61.30	0.021752
Summary	0039559035	87,442.17	14.71	0.016823
Summary	0039559196	224,267.41	39.58	0.017649
Summary	0039559473	254,362.01	23.42	0.009207
Summary	0039560335	103,055.91	18.25	0.017709
Summary	0039560746	193,783.68	34.85	0.017984
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560910	134,020.65	139.60	0.104163
Summary	0039560986	80,179.06	4.35	0.005425
Summary	0039561329	129,549.30	41.18	0.031787
Summary	0039562838	236,692.27	58.53	0.024728
Summary	0039563096	309,770.27	96.40	0.031120
Summary	0039563120	75,191.34	7.83	0.010413
Summary	0039563406	254,604.37	185.65	0.072917
Summary	0039564378	422,722.69	484.37	0.114583
Summary	0039564683	120,697.04	24.26	0.020100
Summary	0039565463	294,348.34	68.07	0.023126
Summary	0039565501	241,629.18	66.05	0.027335
Summary	0039565670	285,209.13	180.61	0.063325
Summary	0039565827	376,093.39	274.23	0.072915
Summary	0039566280	295,092.40	68.98	0.023376
Summary	0039566510	136,903.30	85.56	0.062497
Summary	0039566840	173,208.08	41.71	0.024081
Summary	0039568470	71,394.52	3.76	0.005267
Summary	0039569366	325,203.41	135.50	0.041666
Summary	0039569398	177,977.14	148.31	0.083331
Summary	0039569436	157,983.70	72.21	0.045707
Summary	0039569532	394,917.43	205.69	0.052084
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	137,451.34	43.37	0.031553
Summary	0039570786	143,145.38	134.20	0.093751
Summary	0039570878	393,662.97	410.07	0.104168
Summary	0039571024	452,566.21	52.86	0.011680

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Connecticut Avenue Securities

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	0039571451	421,806.57	361.87	0.085791
Summary	0039571540	219,287.42	159.90	0.072918
Summary	0039572130	179,070.17	9.46	0.005283
Summary	0039572279	320,804.73	200.50	0.062499
Summary	0039572702	245,986.60	153.74	0.062499
Summary	0039572777	207,983.25	52.43	0.025209
Summary	0039573942	102,349.90	21.42	0.020928
Summary	0039573971	68,067.52	6.24	0.009167
Summary	0039574034	256,567.74	272.18	0.106085
Summary	0039574916	126,538.79	92.27	0.072918
Summary	0039575128	271,355.82	169.60	0.062501
Summary	0039575698	202,470.55	125.50	0.061984
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	303,912.82	63.32	0.020835
Summary	0039577246	359,846.74	262.39	0.072917
Summary	0039577454	118,216.58	105.66	0.089378
Summary	0039577920	167,200.31	34.83	0.020831
Summary	0039578057	192,238.86	43.46	0.022607
Summary	0039579043	125,738.00	137.78	0.109577
Summary	0039579415	384,477.12	74.42	0.019356
Summary	0039579419	275,323.14	183.08	0.066496
Summary	0039579691	430,689.64	81.68	0.018965
Summary	0039579708	257,261.60	15.21	0.005912
Summary	0039580050	327,587.84	170.62	0.052084
Summary	0039580689	455,431.79	716.82	0.157393
Summary	0039580970	337,605.70	246.17	0.072916
Summary	0039581811	352,089.05	77.89	0.022122
Summary	0039582067	442,878.60	425.06	0.095977
Summary	0039582358	128,812.98	21.78	0.016908
Summary	0039582509	403,481.36	86.04	0.021324
Summary	0039583461	254,976.30	212.48	0.083333
Summary	0039583702	561,096.92	358.11	0.063823
Summary	0039583845	416,917.86	430.43	0.103241
Summary	0039585044	289,938.52	573.84	0.197918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039585814	128,338.35	147.05	0.114580
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	443,130.07	507.75	0.114583
Summary	0039587261	273,331.74	28.47	0.010416
Summary	0039587378	260,235.76	55.84	0.021457
Summary	0039588470	413,162.66	64.58	0.015631
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589137	256,116.06	187.78	0.073318
Summary	0039589287	642,354.99	602.21	0.093750
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589367	175,238.06	63.16	0.036042
Summary	0039589777	117,358.63	36.91	0.031451
Summary	0039590654	308,342.37	321.19	0.104167
Summary	0039591824	180,245.56	74.23	0.041183
Summary	0039592152	215,971.34	168.38	0.077964
Summary	0039592291	182,663.68	85.08	0.046577
Summary	0039592995	216,493.97	90.21	0.041669
Summary	0039593032	249,302.94	155.81	0.062498
Summary	0039593231	168,753.31	108.16	0.064094
Summary	0039594280	346,655.45	288.88	0.083333
Summary	0039595333	211,981.38	143.27	0.067586
Summary	0039595354	191,968.26	0.32	0.000167
Summary	0039596293	315,799.36	460.54	0.145833
Summary	0039596795	399,179.50	64.90	0.016258
Summary	0039597352	411,245.19	299.87	0.072918
Summary	0039597426	208,377.49	195.35	0.093748
Summary	0039597814	198,512.92	109.00	0.054908
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598778	79,387.51	40.69	0.051255
Summary	0039599401	347,100.59	53.93	0.015537
Summary	0039599455	428,822.81	312.68	0.072916
Summary	0039599781	371,539.44	95.54	0.025715
Summary	0039599825	65,491.84	24.92	0.038051

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039600257	242,084.51	151.30	0.062499
Summary	0039600325	401,758.29	503.96	0.125439
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	616,413.16	117.87	0.019122
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	357,674.24	12.04	0.003366
Summary	0039602696	340,117.19	167.56	0.049265
Summary	0039602910	126,189.33	20.08	0.015913
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	350,691.73	328.77	0.093749
Summary	0039603669	330,252.01	97.88	0.029638
Summary	0039603722	373,655.16	142.79	0.038214

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	399,519.43	(49,314.46)	(12.343)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039449223	91,811.74	(44,806.28)	(48.802)
0039479230	194,175.03	(26,090.91)	(13.437)
0039503976	113,532.66	21,582.73	19.010

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	474,942.03	(86,523.66)	16,086.18	3.387

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039474621	339,481.69	60,317.74	16,617.50	4.895
0039475039	135,460.34	(146,841.40)	(531.32)	(0.392)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
256	45,754,032.04	609,562.81	1.332

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435340	366,051.58	14,066.21	3.843
0039435939	230,442.76	(14,642.16)	(6.354)
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
0039440059	78,767.52	4,383.70	5.565
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039446440	203,316.15	41,184.45	20.256
0039446827	133,609.85	6,693.97	5.010
0039449223	91,811.74	(44,806.28)	(48.802)
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,660.18	30.700

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	(531.32)	(0.392)
0039475391	116,570.60	3,804.64	3.264
0039476122	171,475.25	(27,015.42)	(15.755)
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	2,672.17	1.604
0039479230	194,175.03	(26,090.91)	(13.437)
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	47,565.79	66.097
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	7,902.71	3.718
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486158	302,465.20	(5,518.66)	(1.825)
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	8,872.31	19.790
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,077.42)	(33.624)
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039497799	118,709.97	(2,252.76)	(1.898)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039501693	50,726.19	2,348.69	4.630
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039503976	113,532.66	21,582.73	19.010
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0039514732	147,879.93	651.10	0.440
0039515431	34,036.49	2,223.98	6.534
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	62,543.25	50.662
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
0039534762	115,463.01	16,714.19	14.476
0039535662	188,529.48	16,009.06	8.492
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,686.58)	(1.352)
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

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	803.97	1.041
0039556192	6,323.43	(37,615.70)	(594.862)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	113,471.60	109.625
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
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)
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,625.71)	(30.311)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	874,461.46	(135,838.12)	(0.001 %)	0	0.00	0.00	0.000 %	5	874,461.46	(135,838.12)	(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	0039449223	95,000.00	3.875 %	MN	95.00	360	91,811.74	04/30/2022	(44,806.28)	(44,806.28)
Summary	0039474621	356,000.00	4.250 %	FL	90.00	360	339,481.69	03/31/2022	60,317.74	16,617.50
Summary	0039475039	144,000.00	3.750 %	OH	90.00	360	135,460.34	03/31/2022	(146,841.40)	(531.32)
Summary	0039479230	206,000.00	3.750 %	MS	90.00	360	194,175.03	04/30/2022	(26,090.91)	(26,090.91)
Summary	0039503976	119,000.00	3.625 %	MI	90.00	360	113,532.66	04/30/2022	21,582.73	21,582.73

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

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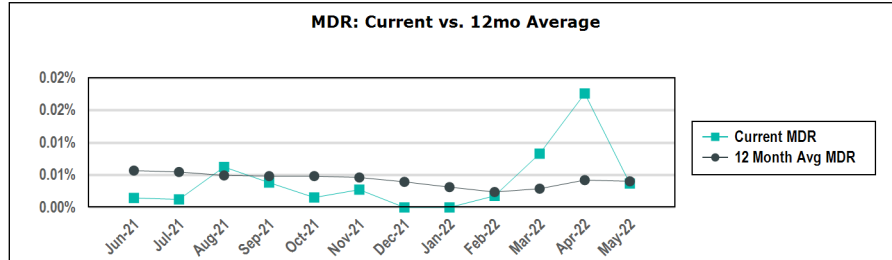
Distribution Date: 25-May-2022
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Realized Loss Report - Collateral

Summary

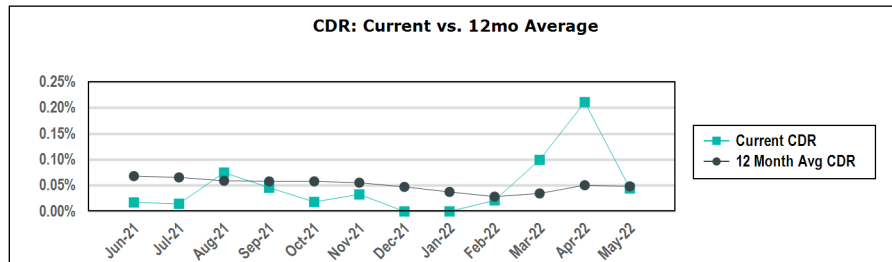
MDR

Current Month 0.004 %
3 Month Average 0.010 %
12 Month Average 0.004 %



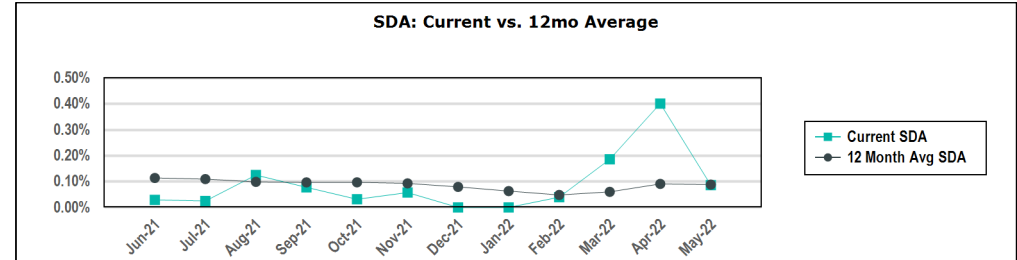
CDR

Current Month 0.044 %
3 Month Average 0.118 %
12 Month Average 0.048 %



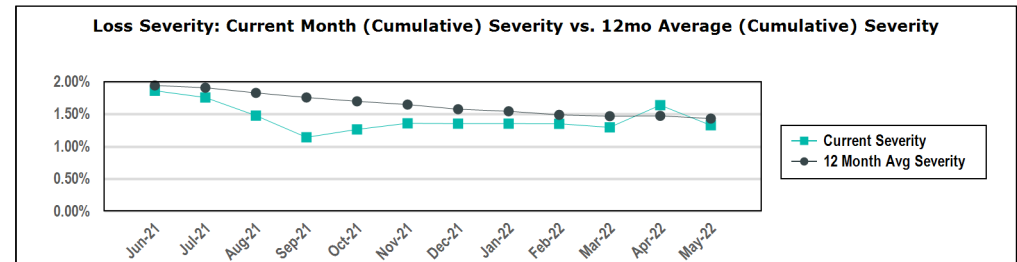
SDA

Current Month 0.086 %
3 Month Average 0.225 %
12 Month Average 0.088 %



Loss Severity

Current Month (Cumulative) 1.332 %
3 Month Average (Cumulative) 1.426 %
12 Month Average (Cumulative) 1.436 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

Distribution Date: 25-May-2022
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Prepayment Rates

Summary

SMM

Current Month	2.081 %
3 Month Average	2.080 %
12 Month Average	3.233 %

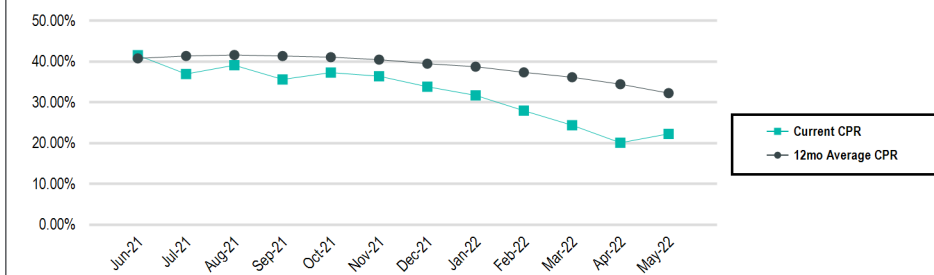
CPR

Current Month	22.301 %
3 Month Average	22.279 %
12 Month Average	32.290 %

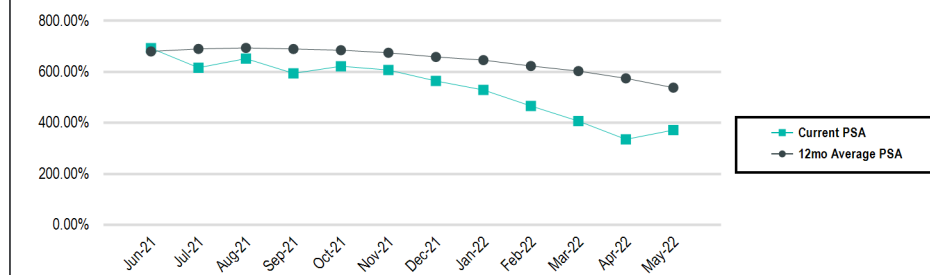
PSA

Current Month	371.687 %
3 Month Average	371.316 %
12 Month Average	538.173 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

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.