

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-Aug-2022
 10-Aug-2022 12:56:56 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		07/29/2022	0.00000 %	9,286,398,914.76	0.00	164,084,979.89	0.00	9,122,334,504.76	164,084,979.89	0.00
2M-1	30711XGK4	08/24/2022	3.40900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	08/24/2022	5.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	08/24/2022	5.90900 %	58,158,344.82	295,927.43	4,128,796.25	0.00	54,029,548.58	4,424,723.68	0.00
2M-BH		07/29/2022	0.00000 %	160,411,560.37	0.00	11,387,989.99	0.00	149,023,570.39	11,387,989.99	0.00
2M-2C	30711XGN8	08/24/2022	5.90900 %	69,162,213.63	351,918.48	0.00	0.00	69,162,213.63	351,918.48	0.00
2M-CH		07/29/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	08/24/2022	5.90900 %	127,320,558.45	647,845.90	4,128,796.25	0.00	123,191,762.21	4,776,642.15	0.00
2M-2H		07/29/2022	0.00000 %	351,174,369.74	0.00	11,387,989.99	0.00	339,786,379.76	11,387,989.99	0.00
2B-1	30711XGQ1	08/24/2022	7.75900 %	189,945,000.00	1,269,091.14	0.00	0.00	189,945,000.00	1,269,091.14	0.00
2B-1H		07/29/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		07/29/2022	0.00000 %	199,736,160.11	0.00	0.00	20,569.89	199,715,590.22	0.00	226,734.78
2A-I1	30711XGR9	08/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	08/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	08/24/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	08/24/2022	1.30000 %	0.00	65,105.04	0.00	0.00	0.00	65,105.04	0.00
2B-I2	30711XHA5	08/24/2022	1.80000 %	0.00	90,145.43	0.00	0.00	0.00	90,145.43	0.00
2B-I3	30711XHB3	08/24/2022	2.30000 %	0.00	115,185.83	0.00	0.00	0.00	115,185.83	0.00
2B-I4	30711XHC1	08/24/2022	2.80000 %	0.00	140,226.23	0.00	0.00	0.00	140,226.23	0.00
2C-I1	30711XHH0	08/24/2022	1.30000 %	0.00	77,423.26	0.00	0.00	0.00	77,423.26	0.00
2C-I2	30711XHJ6	08/24/2022	1.80000 %	0.00	107,201.43	0.00	0.00	0.00	107,201.43	0.00
2C-I3	30711XHK3	08/24/2022	2.30000 %	0.00	136,979.61	0.00	0.00	0.00	136,979.61	0.00
2C-I4	30711XHL1	08/24/2022	2.80000 %	0.00	166,757.78	0.00	0.00	0.00	166,757.78	0.00
2E-A1	30711XGV0	08/24/2022	4.60900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	08/24/2022	4.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	08/24/2022	3.60900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	08/24/2022	3.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	08/24/2022	4.60900 %	58,158,344.82	230,822.39	4,128,796.25	0.00	54,029,548.58	4,359,618.64	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Aug-2022
10-Aug-2022 12:56:56 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
2E-B2	30711XHE7	08/24/2022	4.10900 %	58,158,344.82	205,781.99	4,128,796.25	0.00	54,029,548.58	4,334,578.24	0.00
2E-B3	30711XHF4	08/24/2022	3.60900 %	58,158,344.82	180,741.60	4,128,796.25	0.00	54,029,548.58	4,309,537.85	0.00
2E-B4	30711XHG2	08/24/2022	3.10900 %	58,158,344.82	155,701.20	4,128,796.25	0.00	54,029,548.58	4,284,497.45	0.00
2E-C1	30711XHM9	08/24/2022	4.60900 %	69,162,213.63	274,495.22	0.00	0.00	69,162,213.63	274,495.22	0.00
2E-C2	30711XHN7	08/24/2022	4.10900 %	69,162,213.63	244,717.04	0.00	0.00	69,162,213.63	244,717.04	0.00
2E-C3	30711XHP2	08/24/2022	3.60900 %	69,162,213.63	214,938.87	0.00	0.00	69,162,213.63	214,938.87	0.00
2E-C4	30711XHQ0	08/24/2022	3.10900 %	69,162,213.63	185,160.69	0.00	0.00	69,162,213.63	185,160.69	0.00
2E-D1	30711XHR8	08/24/2022	4.60900 %	58,158,344.82	230,822.39	4,128,796.25	0.00	54,029,548.58	4,359,618.64	0.00
2E-D2	30711XHS6	08/24/2022	4.10900 %	58,158,344.82	205,781.99	4,128,796.25	0.00	54,029,548.58	4,334,578.24	0.00
2E-D3	30711XHT4	08/24/2022	3.60900 %	58,158,344.82	180,741.60	4,128,796.25	0.00	54,029,548.58	4,309,537.85	0.00
2E-D4	30711XHU1	08/24/2022	3.10900 %	58,158,344.82	155,701.20	4,128,796.25	0.00	54,029,548.58	4,284,497.45	0.00
2E-D5	30711XHV9	08/24/2022	5.90900 %	58,158,344.82	295,927.43	4,128,796.25	0.00	54,029,548.58	4,424,723.68	0.00
2E-F1	30711XHW7	08/24/2022	4.60900 %	127,320,558.45	505,317.61	4,128,796.25	0.00	123,191,762.21	4,634,113.86	0.01
2E-F2	30711XHX5	08/24/2022	4.10900 %	127,320,558.45	450,499.04	4,128,796.25	0.00	123,191,762.21	4,579,295.29	0.01
2E-F3	30711XHY3	08/24/2022	3.60900 %	127,320,558.45	395,680.47	4,128,796.25	0.00	123,191,762.21	4,524,476.72	0.01
2E-F4	30711XHZ0	08/24/2022	3.10900 %	127,320,558.45	340,861.89	4,128,796.25	0.00	123,191,762.21	4,469,658.14	0.01
2E-F5	30711XJA3	08/24/2022	5.90900 %	127,320,558.45	647,845.90	4,128,796.25	0.00	123,191,762.21	4,776,642.15	0.01
2X-1	30711XJB1	08/24/2022	1.30000 %	0.00	65,105.04	0.00	0.00	0.00	65,105.04	0.00
2X-2	30711XJC9	08/24/2022	1.80000 %	0.00	90,145.43	0.00	0.00	0.00	90,145.43	0.00
2X-3	30711XJD7	08/24/2022	2.30000 %	0.00	115,185.83	0.00	0.00	0.00	115,185.83	0.00
2X-4	30711XJE5	08/24/2022	2.80000 %	0.00	140,226.23	0.00	0.00	0.00	140,226.23	0.00
2Y-1	30711XJF2	08/24/2022	1.30000 %	0.00	142,528.29	0.00	0.00	0.00	142,528.29	0.00
2Y-2	30711XJG0	08/24/2022	1.80000 %	0.00	197,346.87	0.00	0.00	0.00	197,346.87	0.00
2Y-3	30711XJH8	08/24/2022	2.30000 %	0.00	252,165.44	0.00	0.00	0.00	252,165.44	0.00
2Y-4	30711XJJ4	08/24/2022	2.80000 %	0.00	306,984.01	0.00	0.00	0.00	306,984.01	0.00
Totals				12,079,744,006.40	9,875,033.22	252,921,699.87	20,569.89	11,826,822,306.71	262,796,733.09	226,734.83

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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-Aug-2022
 10-Aug-2022 12:56:57 PM

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	9,286,398,914.76	19,678,988.87	144,405,991.01	0.00	0.00	164,084,979.89	9,122,334,504.76	0.23762932	164,084,979.89
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	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.72539890	4,128,796.25
2M-BH	205,436,720.27	160,411,560.37	1,365,780.88	10,022,209.11	0.00	0.00	11,387,989.99	149,023,570.39	0.72539890	11,387,989.99
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	127,320,558.45	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	123,191,762.21	0.57888972	4,128,796.25
2M-2H	586,962,338.00	351,174,369.74	1,365,780.88	10,022,209.11	0.00	0.00	11,387,989.99	339,786,379.76	0.57888958	11,387,989.99
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	199,736,160.11	0.00	0.00	0.00	20,569.89	20,569.89	199,715,590.22	0.99886600	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	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.72539890	4,128,796.25
2E-B2	74,482,534.73	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.72539890	4,128,796.25
2E-B3	74,482,534.73	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.72539890	4,128,796.25

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Aug-2022
 10-Aug-2022 12:56:57 PM

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	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.72539890	4,128,796.25
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	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.37613313	4,128,796.25
2E-D2	143,644,748.37	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.37613313	4,128,796.25
2E-D3	143,644,748.37	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.37613313	4,128,796.25
2E-D4	143,644,748.37	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.37613313	4,128,796.25
2E-D5	143,644,748.37	58,158,344.82	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	54,029,548.58	0.37613313	4,128,796.25
2E-F1	143,644,748.37	127,320,558.45	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	123,191,762.21	0.85761410	4,128,796.25
2E-F2	143,644,748.37	127,320,558.45	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	123,191,762.21	0.85761410	4,128,796.25
2E-F3	143,644,748.37	127,320,558.45	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	123,191,762.21	0.85761410	4,128,796.25
2E-F4	143,644,748.37	127,320,558.45	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	123,191,762.21	0.85761410	4,128,796.25
2E-F5	143,644,748.37	127,320,558.45	495,173.51	3,633,622.74	0.00	0.00	4,128,796.25	123,191,762.21	0.85761410	4,128,796.25
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	12,079,744,006.40	30,333,326.79	222,588,373.07	0.00	20,569.89	252,942,269.76	11,826,822,306.71	0.27455769	252,921,699.87

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	241.90306393	0.51262150	3.76165745	0.00000000	0.00000000	4.27427895	237.62932081	0.23762932	4.27427895
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	780.83197666	6.64818285	48.78489639	0.00000000	0.00000000	55.43307924	725.39889755	0.72539890	55.43307924
2M-BH	205,436,720.27	780.83197667	6.64818285	48.78489638	0.00000000	0.00000000	55.43307922	725.39889750	0.72539890	55.43307922
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	598.29132117	2.32686706	17.07473621	0.00000000	0.00000000	19.40160327	578.88971795	0.57888972	19.40160327
2M-2H	586,962,338.00	598.29114579	2.32686289	17.07470558	0.00000000	0.00000000	19.40156847	578.88957734	0.57888958	19.40156847
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	998.96887820	0.00000000	0.00000000	0.00000000	0.10287912	0.10287912	998.86599908	0.99886600	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	780.83197666	6.64818285	48.78489639	0.00000000	0.00000000	55.43307924	725.39889755	0.72539890	55.43307924
2E-B2	74,482,534.73	780.83197666	6.64818285	48.78489639	0.00000000	0.00000000	55.43307924	725.39889755	0.72539890	55.43307924
2E-B3	74,482,534.73	780.83197666	6.64818285	48.78489639	0.00000000	0.00000000	55.43307924	725.39889755	0.72539890	55.43307924

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Aug-2022
10-Aug-2022 12:56:57 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	780.83197666	6.64818285	48.78489639	0.00000000	0.00000000	55.43307924	725.39889755	0.72539890	55.43307924
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	404.87623446	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	376.13312838	0.37613313	28.74310615
2E-D2	143,644,748.37	404.87623446	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	376.13312838	0.37613313	28.74310615
2E-D3	143,644,748.37	404.87623446	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	376.13312838	0.37613313	28.74310615
2E-D4	143,644,748.37	404.87623446	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	376.13312838	0.37613313	28.74310615
2E-D5	143,644,748.37	404.87623446	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	376.13312838	0.37613313	28.74310615
2E-F1	143,644,748.37	886.35721037	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	857.61410429	0.85761410	28.74310615
2E-F2	143,644,748.37	886.35721037	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	857.61410429	0.85761410	28.74310615
2E-F3	143,644,748.37	886.35721037	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	857.61410429	0.85761410	28.74310615
2E-F4	143,644,748.37	886.35721037	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	857.61410429	0.85761410	28.74310615
2E-F5	143,644,748.37	886.35721037	3.44720928	25.29589687	0.00000000	0.00000000	28.74310615	857.61410429	0.85761410	28.74310615
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-Aug-2022
 10-Aug-2022 12:56:57 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 %	9,286,398,914.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,122,334,504.76
2M-1	N/A	N/A	3.40900 %	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	5.90900 %	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	07/25/22 - 08/24/22	31	5.90900 %	58,158,344.82	295,927.43	0.00	0.00	0.00	0.00	295,927.43	0.00	54,029,548.58
2M-BH	N/A	N/A	0.00000 %	160,411,560.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,023,570.39
2M-2C	07/25/22 - 08/24/22	31	5.90900 %	69,162,213.63	351,918.48	0.00	0.00	0.00	0.00	351,918.48	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	07/25/22 - 08/24/22	31	5.90900 %	127,320,558.45	647,845.90	0.00	0.00	0.00	0.00	647,845.90	0.00	123,191,762.21
2M-2H	N/A	N/A	0.00000 %	351,174,369.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	339,786,379.76
2B-1	07/25/22 - 08/24/22	31	7.75900 %	189,945,000.00	1,269,091.14	0.00	0.00	0.00	0.00	1,269,091.14	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 %	199,736,160.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,715,590.22
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	07/25/22 - 08/24/22	31	1.30000 %	58,158,344.82	65,105.04	0.00	0.00	0.00	0.00	65,105.04	0.00	54,029,548.58
2B-I2	07/25/22 - 08/24/22	31	1.80000 %	58,158,344.82	90,145.43	0.00	0.00	0.00	0.00	90,145.43	0.00	54,029,548.58
2B-I3	07/25/22 - 08/24/22	31	2.30000 %	58,158,344.82	115,185.83	0.00	0.00	0.00	0.00	115,185.83	0.00	54,029,548.58
2B-I4	07/25/22 - 08/24/22	31	2.80000 %	58,158,344.82	140,226.23	0.00	0.00	0.00	0.00	140,226.23	0.00	54,029,548.58
2C-I1	07/25/22 - 08/24/22	31	1.30000 %	69,162,213.63	77,423.26	0.00	0.00	0.00	0.00	77,423.26	0.00	69,162,213.63
2C-I2	07/25/22 - 08/24/22	31	1.80000 %	69,162,213.63	107,201.43	0.00	0.00	0.00	0.00	107,201.43	0.00	69,162,213.63
2C-I3	07/25/22 - 08/24/22	31	2.30000 %	69,162,213.63	136,979.61	0.00	0.00	0.00	0.00	136,979.61	0.00	69,162,213.63
2C-I4	07/25/22 - 08/24/22	31	2.80000 %	69,162,213.63	166,757.78	0.00	0.00	0.00	0.00	166,757.78	0.00	69,162,213.63
2E-A1	N/A	N/A	4.60900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.60900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.10900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/22 - 08/24/22	31	4.60900 %	58,158,344.82	230,822.39	0.00	0.00	0.00	0.00	230,822.39	0.00	54,029,548.58
2E-B2	07/25/22 - 08/24/22	31	4.10900 %	58,158,344.82	205,781.99	0.00	0.00	0.00	0.00	205,781.99	0.00	54,029,548.58

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Aug-2022
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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	07/25/22 - 08/24/22	31	3.60900 %	58,158,344.82	180,741.60	0.00	0.00	0.00	0.00	180,741.60	0.00	54,029,548.58
2E-B4	07/25/22 - 08/24/22	31	3.10900 %	58,158,344.82	155,701.20	0.00	0.00	0.00	0.00	155,701.20	0.00	54,029,548.58
2E-C1	07/25/22 - 08/24/22	31	4.60900 %	69,162,213.63	274,495.22	0.00	0.00	0.00	0.00	274,495.22	0.00	69,162,213.63
2E-C2	07/25/22 - 08/24/22	31	4.10900 %	69,162,213.63	244,717.04	0.00	0.00	0.00	0.00	244,717.04	0.00	69,162,213.63
2E-C3	07/25/22 - 08/24/22	31	3.60900 %	69,162,213.63	214,938.87	0.00	0.00	0.00	0.00	214,938.87	0.00	69,162,213.63
2E-C4	07/25/22 - 08/24/22	31	3.10900 %	69,162,213.63	185,160.69	0.00	0.00	0.00	0.00	185,160.69	0.00	69,162,213.63
2E-D1	07/25/22 - 08/24/22	31	4.60900 %	58,158,344.82	230,822.39	0.00	0.00	0.00	0.00	230,822.39	0.00	54,029,548.58
2E-D2	07/25/22 - 08/24/22	31	4.10900 %	58,158,344.82	205,781.99	0.00	0.00	0.00	0.00	205,781.99	0.00	54,029,548.58
2E-D3	07/25/22 - 08/24/22	31	3.60900 %	58,158,344.82	180,741.60	0.00	0.00	0.00	0.00	180,741.60	0.00	54,029,548.58
2E-D4	07/25/22 - 08/24/22	31	3.10900 %	58,158,344.82	155,701.20	0.00	0.00	0.00	0.00	155,701.20	0.00	54,029,548.58
2E-D5	07/25/22 - 08/24/22	31	5.90900 %	58,158,344.82	295,927.43	0.00	0.00	0.00	0.00	295,927.43	0.00	54,029,548.58
2E-F1	07/25/22 - 08/24/22	31	4.60900 %	127,320,558.45	505,317.61	0.00	0.00	0.00	0.00	505,317.61	0.00	123,191,762.21
2E-F2	07/25/22 - 08/24/22	31	4.10900 %	127,320,558.45	450,499.04	0.00	0.00	0.00	0.00	450,499.04	0.00	123,191,762.21
2E-F3	07/25/22 - 08/24/22	31	3.60900 %	127,320,558.45	395,680.47	0.00	0.00	0.00	0.00	395,680.47	0.00	123,191,762.21
2E-F4	07/25/22 - 08/24/22	31	3.10900 %	127,320,558.45	340,861.89	0.00	0.00	0.00	0.00	340,861.89	0.00	123,191,762.21
2E-F5	07/25/22 - 08/24/22	31	5.90900 %	127,320,558.45	647,845.90	0.00	0.00	0.00	0.00	647,845.90	0.00	123,191,762.21
2X-1	07/25/22 - 08/24/22	31	1.30000 %	58,158,344.83	65,105.04	0.00	0.00	0.00	0.00	65,105.04	0.00	54,029,548.58
2X-2	07/25/22 - 08/24/22	31	1.80000 %	58,158,344.83	90,145.43	0.00	0.00	0.00	0.00	90,145.43	0.00	54,029,548.58
2X-3	07/25/22 - 08/24/22	31	2.30000 %	58,158,344.83	115,185.83	0.00	0.00	0.00	0.00	115,185.83	0.00	54,029,548.58
2X-4	07/25/22 - 08/24/22	31	2.80000 %	58,158,344.83	140,226.23	0.00	0.00	0.00	0.00	140,226.23	0.00	54,029,548.58
2Y-1	07/25/22 - 08/24/22	31	1.30000 %	127,320,558.46	142,528.29	0.00	0.00	0.00	0.00	142,528.29	0.00	123,191,762.21
2Y-2	07/25/22 - 08/24/22	31	1.80000 %	127,320,558.46	197,346.87	0.00	0.00	0.00	0.00	197,346.87	0.00	123,191,762.21
2Y-3	07/25/22 - 08/24/22	31	2.30000 %	127,320,558.46	252,165.44	0.00	0.00	0.00	0.00	252,165.44	0.00	123,191,762.21
2Y-4	07/25/22 - 08/24/22	31	2.80000 %	127,320,558.46	306,984.01	0.00	0.00	0.00	0.00	306,984.01	0.00	123,191,762.21
Totals					9,875,033.22	0.00	0.00	0.00	0.00	9,875,033.22	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Aug-2022
10-Aug-2022 12:56:57 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 %	241.90306393	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	237.62932081
2M-1	379,890,000.00	3.40900 %	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	5.90900 %	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	5.90900 %	780.83197666	3.97311170	0.00000000	0.00000000	0.00000000	0.00000000	3.97311170	0.00000000	725.39889755
2M-BH	205,436,720.27	0.00000 %	780.83197667	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	725.39889750
2M-2C	69,162,213.63	5.90900 %	1000.00000000	5.08830562	0.00000000	0.00000000	0.00000000	0.00000000	5.08830562	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	5.90900 %	598.29132117	3.04428903	0.00000000	0.00000000	0.00000000	0.00000000	3.04428903	0.00000000	578.88971795
2M-2H	586,962,338.00	0.00000 %	598.29114579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	578.88957734
2B-1	189,945,000.00	7.75900 %	1000.00000000	6.68136113	0.00000000	0.00000000	0.00000000	0.00000000	6.68136113	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 %	998.96887820	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.86599908
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 %	780.83197666	0.87409807	0.00000000	0.00000000	0.00000000	0.00000000	0.87409807	0.00000000	725.39889755
2B-I2	0.00	1.80000 %	780.83197666	1.21028950	0.00000000	0.00000000	0.00000000	0.00000000	1.21028950	0.00000000	725.39889755
2B-I3	0.00	2.30000 %	780.83197666	1.54648107	0.00000000	0.00000000	0.00000000	0.00000000	1.54648107	0.00000000	725.39889755
2B-I4	0.00	2.80000 %	780.83197666	1.88267264	0.00000000	0.00000000	0.00000000	0.00000000	1.88267264	0.00000000	725.39889755
2C-I1	0.00	1.30000 %	1000.00000000	1.11944450	0.00000000	0.00000000	0.00000000	0.00000000	1.11944450	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.54999998	0.00000000	0.00000000	0.00000000	0.00000000	1.54999998	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055561	0.00000000	0.00000000	0.00000000	0.00000000	1.98055561	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	69,162,213.63	4.60900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	4.10900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	3.60900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

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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	3.10900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	4.60900 %	780.83197666	3.09901363	0.00000000	0.00000000	0.00000000	0.00000000	3.09901363	0.00000000	725.39889755
2E-B2	74,482,534.73	4.10900 %	780.83197666	2.76282206	0.00000000	0.00000000	0.00000000	0.00000000	2.76282206	0.00000000	725.39889755
2E-B3	74,482,534.73	3.60900 %	780.83197666	2.42663063	0.00000000	0.00000000	0.00000000	0.00000000	2.42663063	0.00000000	725.39889755
2E-B4	74,482,534.73	3.10900 %	780.83197666	2.09043906	0.00000000	0.00000000	0.00000000	0.00000000	2.09043906	0.00000000	725.39889755
2E-C1	69,162,213.63	4.60900 %	1000.00000000	3.96886111	0.00000000	0.00000000	0.00000000	0.00000000	3.96886111	0.00000000	1000.00000000
2E-C2	69,162,213.63	4.10900 %	1000.00000000	3.53830549	0.00000000	0.00000000	0.00000000	0.00000000	3.53830549	0.00000000	1000.00000000
2E-C3	69,162,213.63	3.60900 %	1000.00000000	3.10775001	0.00000000	0.00000000	0.00000000	0.00000000	3.10775001	0.00000000	1000.00000000
2E-C4	69,162,213.63	3.10900 %	1000.00000000	2.67719439	0.00000000	0.00000000	0.00000000	0.00000000	2.67719439	0.00000000	1000.00000000
2E-D1	143,644,748.37	4.60900 %	404.87623446	1.60689752	0.00000000	0.00000000	0.00000000	0.00000000	1.60689752	0.00000000	376.13312838
2E-D2	143,644,748.37	4.10900 %	404.87623446	1.43257580	0.00000000	0.00000000	0.00000000	0.00000000	1.43257580	0.00000000	376.13312838
2E-D3	143,644,748.37	3.60900 %	404.87623446	1.25825414	0.00000000	0.00000000	0.00000000	0.00000000	1.25825414	0.00000000	376.13312838
2E-D4	143,644,748.37	3.10900 %	404.87623446	1.08393242	0.00000000	0.00000000	0.00000000	0.00000000	1.08393242	0.00000000	376.13312838
2E-D5	143,644,748.37	5.90900 %	404.87623446	2.06013400	0.00000000	0.00000000	0.00000000	0.00000000	2.06013400	0.00000000	376.13312838
2E-F1	143,644,748.37	4.60900 %	886.35721037	3.51782864	0.00000000	0.00000000	0.00000000	0.00000000	3.51782864	0.00000000	857.61410429
2E-F2	143,644,748.37	4.10900 %	886.35721037	3.13620265	0.00000000	0.00000000	0.00000000	0.00000000	3.13620265	0.00000000	857.61410429
2E-F3	143,644,748.37	3.60900 %	886.35721037	2.75457665	0.00000000	0.00000000	0.00000000	0.00000000	2.75457665	0.00000000	857.61410429
2E-F4	143,644,748.37	3.10900 %	886.35721037	2.37295059	0.00000000	0.00000000	0.00000000	0.00000000	2.37295059	0.00000000	857.61410429
2E-F5	143,644,748.37	5.90900 %	886.35721037	4.51005628	0.00000000	0.00000000	0.00000000	0.00000000	4.51005628	0.00000000	857.61410429
2X-1	0.00	1.30000 %	404.87623453	0.45323648	0.00000000	0.00000000	0.00000000	0.00000000	0.45323648	0.00000000	376.13312838
2X-2	0.00	1.80000 %	404.87623453	0.62755813	0.00000000	0.00000000	0.00000000	0.00000000	0.62755813	0.00000000	376.13312838
2X-3	0.00	2.30000 %	404.87623453	0.80187986	0.00000000	0.00000000	0.00000000	0.00000000	0.80187986	0.00000000	376.13312838
2X-4	0.00	2.80000 %	404.87623453	0.97620158	0.00000000	0.00000000	0.00000000	0.00000000	0.97620158	0.00000000	376.13312838
2Y-1	0.00	1.30000 %	886.35721044	0.99222764	0.00000000	0.00000000	0.00000000	0.00000000	0.99222764	0.00000000	857.61410429
2Y-2	0.00	1.80000 %	886.35721044	1.37385371	0.00000000	0.00000000	0.00000000	0.00000000	1.37385371	0.00000000	857.61410429
2Y-3	0.00	2.30000 %	886.35721044	1.75547970	0.00000000	0.00000000	0.00000000	0.00000000	1.75547970	0.00000000	857.61410429
2Y-4	0.00	2.80000 %	886.35721044	2.13710570	0.00000000	0.00000000	0.00000000	0.00000000	2.13710570	0.00000000	857.61410429

(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	6,085,469.84
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,569.89)
Total Deposits	6,064,899.95
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	6,045,733.29
Total Withdrawals (Pool Distribution Amount)	6,064,899.95
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	179,601,766.12
Total Principal Reduction Cumulative	30,003,494,427.86
Scheduled Principal Current	21,539,943.26
Scheduled Principal Cumulative	3,075,367,136.75
Unscheduled Principal Current	158,041,252.97
Unscheduled Principal Cumulative	26,927,900,555.53
Senior Reduction Amount	164,064,410.00
Subordinate Reduction Amount	15,516,786.23
Calculated Tranche Write-down Amount	20,569.89
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	97,866.49
Recovery Principal on Previously Liquidated Loan Current	20,569.89
Recovery Principal on Previously Liquidated Loan Cumulative	20,569.89
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	56430
Period Reference Pool Removal Loan Count	831
Period Ending Loan Count	55599
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,984,970,561.91
Period PIF Loan Count Current	831
PIF Loan Count Cumulative	114619
Period PIF Loan UPB Current	152,344,102.85
PIF Loan UPB Cumulative	26,259,954,470.37
Period Partial Prepayment Amount	6,142,342.79
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	187
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,727,033.61
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	47,831,055.97
Total Active Modified Loan Count	1093
Total Active Modified Loan UPB	264,460,142.18
Libor Rate	2.259000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.360449%
Subordinate Percentage	8.639551%
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 %	8.640000 %	8.640000 %
2M-1	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-1H	0.00	0.00	3.000000 %	8.640000 %	8.640000 %
2M-2A	0.00	0.00	2.350000 %	8.640000 %	8.640000 %
2M-2B	0.00	0.00	1.650000 %	6.490000 %	6.610000 %
2M-2C	0.00	0.00	1.000000 %	3.930000 %	4.000000 %
2M-2	0.00	0.00	1.000000 %	3.930000 %	4.000000 %
2M-2H	0.00	0.00	1.000000 %	3.930000 %	4.000000 %
2B-1	0.00	0.00	0.500000 %	1.970000 %	2.000000 %
2B-1H	0.00	0.00	0.500000 %	1.970000 %	2.000000 %
2B-2H	20,569.89	0.00	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	709	130,720,390.51	1.275203 %	1.309172 %
60 Days	154	26,866,695.21	0.276983 %	0.269071 %
90 Days	79	15,636,175.35	0.142089 %	0.156597 %
120 Days	57	11,051,067.18	0.102520 %	0.110677 %
150 Days	54	11,648,556.50	0.097124 %	0.116661 %
180+ Days	569	124,135,172.36	1.023400 %	1.243220 %
Totals	1622	320,058,057.11	2.917319 %	3.205398 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Aug-2022
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	545	142,323,745.85	97,866.49	0.068763

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	291,899.55	425.69	0.145834
Summary	0039434459	233,597.06	74.49	0.031888
Summary	0039434607	454,245.09	473.17	0.104166
Summary	0039434774	306,496.05	159.63	0.052082
Summary	0039435537	164,860.31	80.99	0.049126
Summary	0039435747	77,880.91	113.58	0.145838
Summary	0039435787	367,714.43	303.36	0.082499
Summary	0039435811	371,676.68	132.65	0.035690
Summary	0039436085	313,054.92	260.88	0.083334
Summary	0039436178	162,536.38	50.79	0.031248
Summary	0039436332	341,934.55	320.56	0.093749
Summary	0039436726	281,489.92	33.91	0.012047
Summary	0039437058	592,047.81	579.71	0.097916
Summary	0039437085	231,500.92	96.46	0.041667
Summary	0039437405	357,243.88	334.92	0.093751
Summary	0039437411	318,179.35	364.58	0.114583
Summary	0039437472	377,994.29	23.06	0.006101
Summary	0039438105	338,778.17	317.60	0.093749
Summary	0039438108	311,393.62	324.37	0.104167
Summary	0039438352	339,297.13	333.66	0.098339
Summary	0039438666	285,704.18	327.37	0.114584
Summary	0039438883	283,542.74	295.36	0.104168
Summary	0039438931	202,628.32	211.07	0.104166
Summary	0039439393	112,408.06	21.67	0.019278
Summary	0039439686	227,129.84	94.64	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439714	345,217.07	215.76	0.062500
Summary	0039439716	167,065.90	69.61	0.041666
Summary	0039439889	390,784.40	203.53	0.052082
Summary	0039439923	306,310.17	446.70	0.145833
Summary	0039440034	460,746.56	91.74	0.019911
Summary	0039442509	156,839.48	49.01	0.031249
Summary	0039442950	196,826.16	123.02	0.062502
Summary	0039443038	294,544.16	245.45	0.083332
Summary	0039443045	248,310.67	232.79	0.093749
Summary	0039443320	392,299.99	17.49	0.004458
Summary	0039443529	206,374.13	25.33	0.012274
Summary	0039443869	411,395.69	685.66	0.166667
Summary	0039443872	143,195.18	64.42	0.044988
Summary	0039444135	124,175.05	103.48	0.083334
Summary	0039444673	394,172.89	492.72	0.125001
Summary	0039444679	230,784.56	115.17	0.049904
Summary	0039444760	458,395.90	174.71	0.038113
Summary	0039445386	231,269.78	119.78	0.051792
Summary	0039445539	257,021.99	128.40	0.049957
Summary	0039445692	210,654.76	285.26	0.135416
Summary	0039446758	156,609.69	57.52	0.036728
Summary	0039447560	216,141.89	157.60	0.072915
Summary	0039447806	117,107.96	97.59	0.083333
Summary	0039448174	468,453.13	487.97	0.104166
Summary	0039448409	159,576.60	51.88	0.032511
Summary	0039448586	223,928.88	256.59	0.114585
Summary	0039448816	366,817.76	152.84	0.041666
Summary	0039449195	380,419.58	319.84	0.084076
Summary	0039449264	396,555.54	117.26	0.029570
Summary	0039449680	263,556.77	247.08	0.093748
Summary	0039450238	68,751.02	100.26	0.145831
Summary	0039450504	443,062.61	599.98	0.135417
Summary	0039450518	359,129.17	374.09	0.104166
Summary	0039450531	232,531.61	119.51	0.051395

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039450747	215,460.21	399.99	0.185644
Summary	0039450838	269,835.75	224.86	0.083332
Summary	0039450977	367,397.36	574.06	0.156250
Summary	0039451066	181,440.66	207.90	0.114583
Summary	0039451257	289,279.11	241.07	0.083335
Summary	0039451467	256,423.88	86.56	0.033757
Summary	0039451508	224,337.82	257.05	0.114582
Summary	0039452485	167,876.75	52.46	0.031249
Summary	0039452496	168,840.97	364.76	0.216038
Summary	0039452575	137,498.63	114.58	0.083332
Summary	0039452930	87,587.76	136.86	0.156255
Summary	0039453039	428,272.30	446.12	0.104167
Summary	0039453085	313,288.51	326.34	0.104166
Summary	0039453307	243,826.01	228.59	0.093751
Summary	0039454201	218,364.12	181.97	0.083333
Summary	0039454204	282,336.52	73.58	0.026061
Summary	0039454370	181,511.55	207.98	0.114582
Summary	0039455066	188,255.65	98.05	0.052083
Summary	0039455809	143,232.63	149.20	0.104166
Summary	0039456995	310,185.52	73.06	0.023554
Summary	0039457780	215,226.86	134.52	0.062501
Summary	0039457825	357,312.19	435.62	0.121916
Summary	0039458024	187,380.07	136.63	0.072916
Summary	0039458344	215,627.56	157.23	0.072917
Summary	0039459032	283,338.64	118.06	0.041667
Summary	0039459399	116,522.49	48.55	0.041666
Summary	0039460027	128,417.90	120.39	0.093749
Summary	0039460091	130,445.77	49.18	0.037701
Summary	0039460094	123,052.64	133.82	0.108750
Summary	0039460702	181,363.07	96.99	0.053478
Summary	0039460722	364,128.13	338.34	0.092918
Summary	0039460755	357,679.31	409.84	0.114583
Summary	0039460795	260,637.95	244.35	0.093751
Summary	0039461345	304,468.18	19.42	0.006378

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Aug-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039461514	324,612.78	236.70	0.072918
Summary	0039462078	316,822.33	330.02	0.104166
Summary	0039462130	292,059.41	182.54	0.062501
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	610,716.77	890.63	0.145834
Summary	0039462997	310,764.69	226.60	0.072917
Summary	0039463115	225,760.49	209.77	0.092917
Summary	0039463250	291,246.75	76.58	0.026294
Summary	0039463441	493,408.71	355.67	0.072084
Summary	0039463465	77,116.34	72.30	0.093754
Summary	0039463537	281,586.37	175.99	0.062499
Summary	0039463797	300,666.00	45.13	0.015010
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	321,268.17	368.12	0.114583
Summary	0039464076	252,232.48	324.48	0.128643
Summary	0039464081	430,216.41	582.58	0.135416
Summary	0039464144	522,354.43	459.24	0.087917
Summary	0039464408	179,858.37	2.60	0.001446
Summary	0039464466	337,243.69	386.43	0.114585
Summary	0039465118	546,784.30	626.52	0.114583
Summary	0039465259	37,823.21	11.41	0.030167
Summary	0039466169	405,035.64	43.46	0.010730
Summary	0039466229	243,969.70	36.22	0.014846
Summary	0039466352	233,858.41	316.68	0.135415
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	83,018.49	23.95	0.028849
Summary	0039466796	273,561.76	4.84	0.001769
Summary	0039466895	204,296.33	148.97	0.072919
Summary	0039467000	68,205.50	85.26	0.125005
Summary	0039468562	341,354.35	391.14	0.114585
Summary	0039468579	281,443.15	175.52	0.062364
Summary	0039468684	168,963.29	35.20	0.020833
Summary	0039468895	455,656.77	569.57	0.125000
Summary	0039469171	292,964.57	38.04	0.012985

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Distribution Date: 25-Aug-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	167,573.62	133.42	0.079619
Summary	0039469394	204,440.90	340.73	0.166664
Summary	0039470224	40,471.73	59.02	0.145830
Summary	0039470322	380,472.60	475.59	0.125000
Summary	0039470572	160,535.90	83.61	0.052082
Summary	0039471363	70,385.17	87.98	0.124998
Summary	0039471849	404,686.07	252.93	0.062500
Summary	0039471913	111,331.56	2.54	0.002281
Summary	0039472036	212,220.29	11.93	0.005622
Summary	0039472886	285,274.65	73.04	0.025603
Summary	0039473264	307,384.86	179.10	0.058266
Summary	0039473651	312,879.55	211.68	0.067655
Summary	0039473654	219,102.62	410.82	0.187501
Summary	0039473924	137,438.01	32.75	0.023829
Summary	0039474060	389,808.94	283.01	0.072602
Summary	0039474664	328,075.51	375.92	0.114583
Summary	0039474760	289,858.16	67.66	0.023342
Summary	0039475372	180,829.63	31.08	0.017187
Summary	0039475552	220,667.56	205.04	0.092918
Summary	0039476236	252,810.92	237.01	0.093750
Summary	0039477120	230,986.97	192.49	0.083334
Summary	0039477289	211,771.86	198.54	0.093752
Summary	0039477629	241,221.37	150.76	0.062499
Summary	0039478499	372,554.93	39.66	0.010645
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	397,325.81	106.14	0.026714
Summary	0039479461	295,109.06	77.48	0.026255
Summary	0039479526	89,200.39	12.75	0.014294
Summary	0039479790	449,540.79	516.81	0.114964
Summary	0039480159	257,755.37	214.80	0.083335
Summary	0039480389	102,695.76	106.97	0.104162
Summary	0039480392	45,132.28	34.19	0.075755
Summary	0039480479	131,281.19	259.83	0.197919
Summary	0039480749	282,262.14	74.23	0.026298

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480766	259,125.13	298.93	0.115361
Summary	0039480859	288,986.66	282.97	0.097918
Summary	0039481069	221,553.87	205.86	0.092916
Summary	0039481405	406,732.04	593.15	0.145833
Summary	0039481932	118,675.26	61.81	0.052083
Summary	0039481979	112,616.50	23.07	0.020485
Summary	0039482253	122,904.03	4.91	0.003995
Summary	0039482714	151,194.64	251.99	0.166666
Summary	0039482734	90,879.08	142.00	0.156252
Summary	0039483118	228,986.75	143.12	0.062501
Summary	0039483311	143,255.59	68.27	0.047656
Summary	0039483449	224,357.89	46.74	0.020833
Summary	0039484057	244,840.73	112.32	0.045875
Summary	0039484062	374,686.09	234.18	0.062500
Summary	0039484871	216,313.67	202.79	0.093748
Summary	0039486505	268,819.64	224.02	0.083335
Summary	0039486591	103,530.19	22.31	0.021549
Summary	0039486597	276,126.75	172.58	0.062500
Summary	0039486640	178,986.90	279.67	0.156252
Summary	0039487146	308,764.61	160.81	0.052082
Summary	0039487291	322,676.08	504.18	0.156250
Summary	0039488528	264,625.93	330.78	0.124999
Summary	0039488892	206,192.08	193.31	0.093752
Summary	0039490080	409,863.82	479.68	0.117034
Summary	0039490173	305,149.99	124.42	0.040773
Summary	0039490289	140,122.54	204.35	0.145837
Summary	0039491221	252,793.31	57.58	0.022778
Summary	0039491349	211,742.85	17.55	0.008288
Summary	0039491457	259,896.27	162.44	0.062502
Summary	0039492009	337,253.46	281.04	0.083332
Summary	0039492202	205,544.12	171.29	0.083335
Summary	0039492626	169,496.37	45.17	0.026650
Summary	0039492868	382,442.17	438.21	0.114582
Summary	0039493088	416,455.67	433.81	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493210	314,758.94	360.66	0.114583
Summary	0039493360	103,609.20	11.08	0.010694
Summary	0039493420	331,025.39	206.89	0.062500
Summary	0039493566	65,676.87	41.05	0.062503
Summary	0039493567	163,078.89	305.77	0.187498
Summary	0039494222	206,760.46	150.76	0.072915
Summary	0039494227	266,108.18	249.48	0.093751
Summary	0039495376	404,445.03	100.87	0.024940
Summary	0039495802	324,929.04	92.18	0.028369
Summary	0039496277	491,010.03	106.05	0.021598
Summary	0039496341	156,659.01	48.96	0.031253
Summary	0039496344	298,662.11	342.22	0.114584
Summary	0039496357	414,020.71	319.14	0.077083
Summary	0039496424	255,321.82	123.72	0.048456
Summary	0039496847	113,859.06	47.44	0.041666
Summary	0039496915	213,151.01	155.42	0.072915
Summary	0039497036	240,655.66	69.79	0.029000
Summary	0039497179	100,242.20	114.86	0.114582
Summary	0039497243	406,412.66	495.88	0.122014
Summary	0039497293	155,393.07	20.07	0.012916
Summary	0039497384	329,188.36	4.86	0.001476
Summary	0039497528	164,323.69	38.49	0.023423
Summary	0039498394	186,693.83	213.92	0.114583
Summary	0039498494	142,218.16	222.22	0.156253
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	229,204.88	237.57	0.103650
Summary	0039498893	298,039.42	41.71	0.013995
Summary	0039498922	305,739.62	315.03	0.103039
Summary	0039499375	364,998.97	46.43	0.012721
Summary	0039499554	414,523.24	609.88	0.147128
Summary	0039500223	341,591.69	127.07	0.037199
Summary	0039500373	139,865.01	69.82	0.049920
Summary	0039500489	400,322.41	333.60	0.083333
Summary	0039500615	267,694.36	62.86	0.023482

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039500882	393,606.84	246.00	0.062499
Summary	0039501031	286,356.49	357.95	0.125002
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501465	60,457.32	45.57	0.075375
Summary	0039501779	310,317.13	59.89	0.019300
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502066	148,509.84	170.17	0.114585
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	298,024.77	61.77	0.020726
Summary	0039503134	191,850.04	18.59	0.009690
Summary	0039503330	233,510.04	340.54	0.145835
Summary	0039503440	230,656.39	144.16	0.062500
Summary	0039503657	269,816.60	168.64	0.062502
Summary	0039504058	468,101.43	438.85	0.093751
Summary	0039504135	275,136.95	315.26	0.114583
Summary	0039504654	139,099.67	57.96	0.041668
Summary	0039504900	270,261.55	43.97	0.016269
Summary	0039505048	168,843.38	140.70	0.083332
Summary	0039505353	324,001.69	236.25	0.072916
Summary	0039505585	381,818.76	318.18	0.083333
Summary	0039506011	274,927.85	257.74	0.093748
Summary	0039506152	178,941.94	130.48	0.072918
Summary	0039506417	258,017.64	161.26	0.062500
Summary	0039506483	405,655.41	84.51	0.020833
Summary	0039506739	347,006.41	61.28	0.017660
Summary	0039506746	230,921.03	157.12	0.068041
Summary	0039506874	62,138.04	51.78	0.083331
Summary	0039507186	88,918.87	24.49	0.027542
Summary	0039507262	140,163.51	131.40	0.093748
Summary	0039507275	384,383.17	357.16	0.092918
Summary	0039507512	303,400.73	537.27	0.177083
Summary	0039507551	229,905.82	191.59	0.083334
Summary	0039507735	277,002.13	57.71	0.020834
Summary	0039507818	234,197.61	97.58	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039508339	262,009.23	70.09	0.026751
Summary	0039508926	238,055.08	198.94	0.083569
Summary	0039508983	389,024.66	364.71	0.093750
Summary	0039509514	410,283.96	213.69	0.052083
Summary	0039509881	160,480.12	100.30	0.062500
Summary	0039510732	191,416.64	39.83	0.020808
Summary	0039510738	295,154.81	245.96	0.083333
Summary	0039510884	315,735.45	164.45	0.052085
Summary	0039511188	275,366.58	57.37	0.020834
Summary	0039511281	173,921.05	108.70	0.062500
Summary	0039511524	224,462.21	140.29	0.062500
Summary	0039511803	374,430.11	156.01	0.041666
Summary	0039511824	316,144.23	171.56	0.054266
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	385,843.55	200.96	0.052083
Summary	0039513475	370,684.76	231.68	0.062501
Summary	0039514171	310,544.46	375.99	0.121074
Summary	0039514223	350,600.50	146.08	0.041666
Summary	0039514522	208,085.13	38.11	0.018315
Summary	0039514749	311,345.76	97.30	0.031251
Summary	0039514784	124,533.07	90.81	0.072920
Summary	0039514914	297,776.46	52.60	0.017664
Summary	0039515806	131,123.86	36.82	0.028080
Summary	0039516221	145,688.70	24.70	0.016954
Summary	0039517121	366,405.65	419.84	0.114583
Summary	0039517245	373,186.23	233.24	0.062500
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	119,155.11	124.12	0.104167
Summary	0039518623	232,865.08	34.96	0.015013
Summary	0039518891	417,964.33	304.77	0.072918
Summary	0039519036	195,402.37	142.48	0.072916
Summary	0039519217	94,664.20	28.50	0.030106
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519404	163,539.79	58.15	0.035557

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039519632	134,393.95	29.67	0.022077
Summary	0039519948	310,075.45	76.08	0.024536
Summary	0039519949	195,432.79	85.08	0.043534
Summary	0039519955	365,889.87	266.79	0.072915
Summary	0039520477	259,166.23	404.95	0.156251
Summary	0039521058	408,671.18	170.28	0.041667
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039521588	146,548.38	106.86	0.072918
Summary	0039521591	129,168.78	121.10	0.093753
Summary	0039522742	193,079.22	160.90	0.083334
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	340,018.94	89.11	0.026207
Summary	0039523242	234,970.05	62.43	0.026569
Summary	0039523404	114,744.99	9.99	0.008706
Summary	0039523587	143,834.26	46.50	0.032329
Summary	0039523874	312,554.42	130.23	0.041666
Summary	0039524475	198,043.64	144.41	0.072918
Summary	0039524616	414,879.12	388.95	0.093750
Summary	0039524701	275,020.17	200.54	0.072918
Summary	0039524715	332,134.36	449.77	0.135418
Summary	0039525295	140,217.44	49.25	0.035124
Summary	0039525606	264,554.98	53.81	0.020340
Summary	0039525672	251,372.15	157.11	0.062501
Summary	0039525833	189,171.30	197.05	0.104165
Summary	0039526316	312,021.58	208.72	0.066893
Summary	0039526818	119,716.64	87.29	0.072914
Summary	0039526821	78,649.13	122.89	0.156251
Summary	0039527057	403,944.33	50.73	0.012559
Summary	0039527241	184,696.60	115.44	0.062503
Summary	0039527340	287,637.62	269.66	0.093750
Summary	0039527573	300,268.39	218.95	0.072918
Summary	0039528032	169,836.66	141.53	0.083333
Summary	0039529204	311,866.58	221.63	0.071066
Summary	0039529468	175,232.60	35.72	0.020384

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039529551	134,517.92	70.06	0.052082
Summary	0039529814	109,278.68	68.30	0.062501
Summary	0039530013	135,596.48	183.62	0.135416
Summary	0039530271	219,563.06	251.58	0.114582
Summary	0039530565	348,438.78	254.07	0.072917
Summary	0039530727	239,030.42	248.99	0.104167
Summary	0039530980	137,555.94	82.42	0.059917
Summary	0039531022	147,230.64	48.49	0.032935
Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533003	392,563.96	245.35	0.062499
Summary	0039533461	225,998.23	54.12	0.023947
Summary	0039534406	181,191.25	80.62	0.044494
Summary	0039534500	365,060.24	190.54	0.052194
Summary	0039535531	219,653.87	69.92	0.031832
Summary	0039535891	316,110.37	163.68	0.051779
Summary	0039536402	248,221.20	95.47	0.038462
Summary	0039536405	330,403.09	206.50	0.062499
Summary	0039536952	456,306.59	522.85	0.114583
Summary	0039537086	142,986.27	19.38	0.013554
Summary	0039537326	439,407.04	288.36	0.065625
Summary	0039537702	236,957.98	63.51	0.026802
Summary	0039537744	181,425.46	18.90	0.010418
Summary	0039538720	213,579.15	222.48	0.104167
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	386,754.96	322.30	0.083334
Summary	0039539614	262,934.82	82.17	0.031251
Summary	0039540137	213,091.82	7.55	0.003543
Summary	0039540267	397,644.05	372.79	0.093750
Summary	0039541257	269,724.87	122.05	0.045250
Summary	0039541489	359,023.91	261.79	0.072917
Summary	0039541621	190,568.09	238.21	0.125000
Summary	0039541861	340,105.63	393.29	0.115638
Summary	0039542798	258,472.60	376.94	0.145834
Summary	0039543112	213,454.79	285.99	0.133982

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039544440	204,905.49	218.56	0.106664
Summary	0039544486	264,671.47	358.41	0.135417
Summary	0039544688	500,038.17	606.97	0.121385
Summary	0039545344	206,802.97	3.36	0.001625
Summary	0039545541	308,907.46	289.60	0.093750
Summary	0039546147	362,231.90	301.86	0.083333
Summary	0039547289	404,384.90	252.74	0.062500
Summary	0039547406	234,967.57	31.61	0.013453
Summary	0039547496	373,476.95	583.56	0.156251
Summary	0039548288	593,963.67	556.84	0.093750
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,273.32	17.29	0.040901
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,354.64	79.84	0.028995
Summary	0039549997	170,350.12	42.50	0.024949
Summary	0039550275	252,593.34	263.12	0.104167
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	383,341.83	241.69	0.063048
Summary	0039551325	193,328.25	100.69	0.052082
Summary	0039551621	221,114.50	73.40	0.033195
Summary	0039551839	256,619.39	187.12	0.072917
Summary	0039551990	299,587.95	156.04	0.052085
Summary	0039552305	385,675.86	119.71	0.031039
Summary	0039553090	290,358.36	11.71	0.004033
Summary	0039553472	362,741.34	55.45	0.015286
Summary	0039553647	392,087.10	79.36	0.020240
Summary	0039553850	343,542.31	9.73	0.002832
Summary	0039553903	206,736.19	64.61	0.031252
Summary	0039554146	312,620.56	260.52	0.083334
Summary	0039554373	166,509.13	121.41	0.072915
Summary	0039554930	425,195.50	575.79	0.135418
Summary	0039555148	373,162.11	137.46	0.036837
Summary	0039556794	329,718.76	69.52	0.021085
Summary	0039556922	358,235.29	335.85	0.093751

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Credit-Linked Notes

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Distribution Date: 25-Aug-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039557424	402,023.20	418.77	0.104166
Summary	0039558233	341,451.55	506.20	0.148249
Summary	0039558278	300,920.75	219.42	0.072916
Summary	0039558855	247,271.77	37.11	0.015008
Summary	0039559008	280,987.13	61.13	0.021755
Summary	0039559035	87,162.77	14.71	0.016876
Summary	0039559473	253,707.58	23.42	0.009231
Summary	0039560335	102,653.26	18.25	0.017778
Summary	0039560546	233,990.43	170.62	0.072918
Summary	0039560746	193,337.00	34.85	0.018026
Summary	0039560761	286,375.74	90.99	0.031773
Summary	0039560910	133,720.03	139.29	0.104165
Summary	0039560986	79,945.14	4.35	0.005441
Summary	0039561329	129,189.75	41.18	0.031876
Summary	0039562407	373,944.74	272.67	0.072917
Summary	0039562838	235,969.99	58.53	0.024804
Summary	0039563096	308,929.38	96.40	0.031205
Summary	0039563100	271,094.42	282.39	0.104167
Summary	0039563120	74,603.82	7.77	0.010415
Summary	0039563406	253,463.48	184.82	0.072918
Summary	0039564061	292,244.62	302.62	0.103550
Summary	0039564378	421,298.70	482.74	0.114584
Summary	0039565294	284,773.90	266.98	0.093752
Summary	0039565463	293,851.82	68.07	0.023165
Summary	0039565501	241,183.81	66.05	0.027386
Summary	0039565670	284,125.93	180.04	0.063366
Summary	0039565700	128,109.25	40.03	0.031247
Summary	0039566027	178,120.60	166.99	0.093751
Summary	0039566280	294,248.39	68.98	0.023443
Summary	0039566445	105,925.47	77.24	0.072919
Summary	0039566510	136,462.14	85.29	0.062501
Summary	0039566840	173,066.70	41.71	0.024101
Summary	0039567002	103,261.71	96.81	0.093752
Summary	0039567765	118,371.65	36.99	0.031249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039568470	71,153.18	3.76	0.005284
Summary	0039569366	323,071.63	134.61	0.041666
Summary	0039569398	176,771.70	147.31	0.083333
Summary	0039569436	157,500.07	72.01	0.045721
Summary	0039569532	393,692.45	205.05	0.052084
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	137,114.92	43.37	0.031630
Summary	0039570786	142,640.38	133.73	0.093753
Summary	0039570878	392,293.41	408.64	0.104167
Summary	0039570933	290,141.20	332.45	0.114582
Summary	0039571024	450,935.78	52.86	0.011722
Summary	0039571451	420,465.42	360.89	0.085831
Summary	0039571453	338,416.35	243.94	0.072083
Summary	0039571540	218,061.95	159.00	0.072915
Summary	0039572130	178,506.44	9.46	0.005300
Summary	0039572182	282,487.35	176.55	0.062498
Summary	0039572279	319,235.32	199.52	0.062499
Summary	0039572702	244,101.76	152.56	0.062499
Summary	0039572777	207,439.89	52.43	0.025275
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,878.32	6.24	0.009193
Summary	0039574034	255,798.21	271.54	0.106154
Summary	0039574215	208,843.21	87.02	0.041668
Summary	0039574916	126,114.02	91.96	0.072918
Summary	0039575698	203,234.91	125.50	0.061751
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	302,194.47	62.96	0.020834
Summary	0039577246	358,634.55	261.50	0.072915
Summary	0039577454	117,997.86	105.66	0.089544
Summary	0039577920	166,671.83	34.72	0.020831
Summary	0039578057	199,638.82	229.98	0.115198
Summary	0039579043	125,410.14	137.78	0.109864
Summary	0039579419	274,545.83	182.68	0.066539
Summary	0039579573	294,044.00	275.67	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039579661	227,368.77	94.74	0.041668
Summary	0039579691	429,593.67	81.68	0.019013
Summary	0039579708	256,287.31	15.21	0.005935
Summary	0039580050	326,114.75	169.85	0.052083
Summary	0039580387	162,219.84	118.29	0.072920
Summary	0039580689	454,151.47	715.21	0.157483
Summary	0039580970	336,848.43	245.62	0.072917
Summary	0039581730	312,308.23	162.66	0.052083
Summary	0039581811	352,089.05	77.89	0.022122
Summary	0039581910	226,427.57	188.69	0.083333
Summary	0039582067	441,895.72	424.13	0.095980
Summary	0039582358	128,439.06	21.78	0.016957
Summary	0039582440	105,613.63	88.01	0.083332
Summary	0039583702	559,378.48	357.68	0.063942
Summary	0039583845	415,576.80	429.18	0.103273
Summary	0039585044	288,951.77	571.88	0.197915
Summary	0039585814	127,907.53	146.56	0.114583
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	441,642.58	506.05	0.114584
Summary	0039587261	272,807.37	28.42	0.010418
Summary	0039587378	259,578.28	55.84	0.021512
Summary	0039588009	129,650.50	108.04	0.083332
Summary	0039588470	412,113.02	64.58	0.015670
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,043.50	51.05	0.020833
Summary	0039589137	255,257.97	187.15	0.073318
Summary	0039589287	640,187.16	600.18	0.093751
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589367	175,013.31	63.16	0.036089
Summary	0039589777	119,299.84	36.91	0.030939
Summary	0039590258	333,607.37	382.26	0.114584
Summary	0039590654	307,300.04	320.10	0.104165
Summary	0039590888	213,347.79	155.57	0.072918
Summary	0039591467	263,369.06	109.74	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039591824	179,849.85	74.23	0.041273
Summary	0039592152	215,003.18	167.67	0.077985
Summary	0039592291	182,186.71	84.98	0.046644
Summary	0039592313	212,173.35	221.01	0.104165
Summary	0039592995	215,819.35	89.92	0.041664
Summary	0039593032	248,516.09	155.32	0.062499
Summary	0039593231	166,697.76	107.52	0.064500
Summary	0039593576	177,523.70	129.44	0.072914
Summary	0039594280	345,483.60	287.90	0.083332
Summary	0039595333	211,364.18	142.89	0.067604
Summary	0039595354	191,414.26	0.32	0.000167
Summary	0039596293	314,731.06	458.98	0.145832
Summary	0039596795	398,197.78	64.90	0.016298
Summary	0039596842	206,809.96	86.17	0.041666
Summary	0039597352	410,129.46	299.05	0.072916
Summary	0039597426	207,678.01	194.70	0.093751
Summary	0039597814	198,157.37	108.82	0.054916
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	166,634.22	86.79	0.052084
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	488,991.06	509.37	0.104168
Summary	0039599333	305,325.94	381.66	0.125001
Summary	0039599401	345,789.76	53.93	0.015596
Summary	0039599455	427,388.10	311.64	0.072917
Summary	0039599727	137,926.12	129.31	0.093753
Summary	0039599781	371,539.44	95.54	0.025715
Summary	0039599825	65,303.08	24.88	0.038099
Summary	0039600257	242,567.28	151.60	0.062498
Summary	0039600325	400,557.87	502.71	0.125502
Summary	0039600345	131,061.24	47.42	0.036182
Summary	0039600486	215,461.92	336.66	0.156250
Summary	0039600953	193,173.36	100.61	0.052083
Summary	0039601105	358,927.12	115.82	0.032268
Summary	0039601812	113,200.20	2.43	0.002147

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602414	616,413.16	117.87	0.019122
Summary	0039602483	463,693.22	177.46	0.038271
Summary	0039602516	355,482.64	12.04	0.003387
Summary	0039602661	113,576.21	118.31	0.104168
Summary	0039602696	339,242.27	167.56	0.049392
Summary	0039602910	126,082.85	20.08	0.015926
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	349,541.57	327.70	0.093751
Summary	0039603722	372,740.23	142.79	0.038308
Summary	0039604172	253,447.79	158.40	0.062498

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	861,090.39	20,569.89	(26,481.10)	(3.075)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039496517	301,369.51	13,968.09	1,640.34	0.544
0039504215	390,336.67	(98.00)	811.00	0.208
0039525944	65,875.33	7,502.00	(7,207.77)	(10.942)
0039568019	103,508.88	(802.20)	(21,724.67)	(20.988)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 25-Aug-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
267	47,831,055.97	226,735.57	0.474

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)
0039472173	102,049.77	715.26	0.701
0039472567	128,285.97	12,861.99	10.026

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039473067	108,622.20	7,673.71	7.065
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(91,425.25)	(39.899)
0039474621	339,481.69	16,617.50	4.895
0039475039	135,460.34	12,663.51	9.349
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
0039488449	152,560.84	4,307.20	2.823
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039491346	218,431.62	3,241.54	1.484
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,077.42)	(33.624)
0039496517	301,369.51	1,640.34	0.544
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)
0039504215	390,336.67	811.00	0.208
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039511800	236,683.38	40,020.39	16.909
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
0039517215	94,037.35	3,234.12	3.439
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)
0039525944	65,875.33	(7,207.77)	(10.942)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
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
0039540908	315,766.92	(103,262.54)	(32.702)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
0039553409	297,634.86	(164,415.16)	(55.241)
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	(21,724.67)	(20.988)
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	3,931.65	5.963
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
0039573866	75,375.49	2,875.49	3.815
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
0039589478	85,683.98	384.65	0.449
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
0039592129	196,333.21	116.43	0.059
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	4	861,090.39	20,569.89	0.000 %	0	0.00	0.00	0.000 %	4	861,090.39	20,569.89	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039496517	293,000.00	3.750 %	FL	90.00	360	301,369.51	05/31/2022	13,968.09	1,640.34
Summary	0039504215	404,000.00	4.250 %	CA	85.00	360	390,336.67	06/30/2022	(98.00)	811.00
Summary	0039525944	70,000.00	4.250 %	IN	95.00	360	65,875.33	06/30/2022	7,502.00	(7,207.77)
Summary	0039568019	110,000.00	4.000 %	OH	85.00	360	103,508.88	03/31/2022	(802.20)	(21,724.67)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02

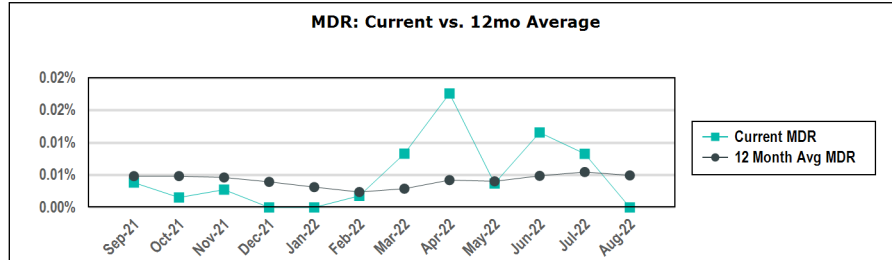
Distribution Date: 25-Aug-2022
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Realized Loss Report - Collateral

Summary

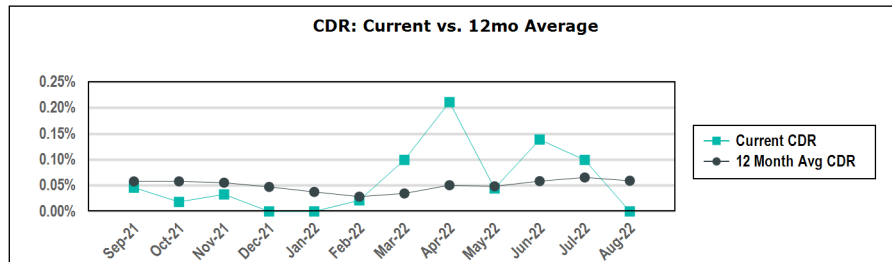
MDR

Current Month 0.000 %
 3 Month Average 0.007 %
 12 Month Average 0.005 %



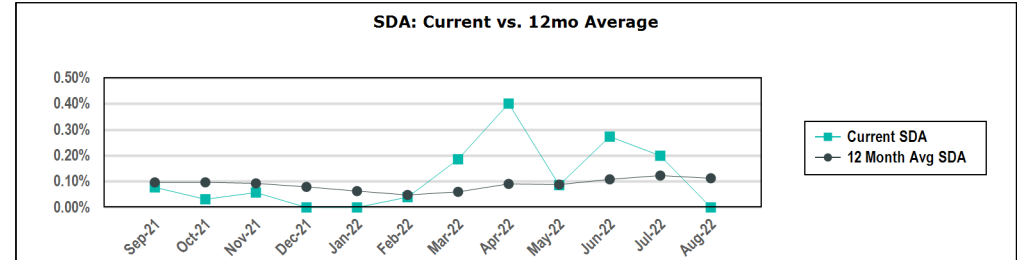
CDR

Current Month 0.000 %
 3 Month Average 0.079 %
 12 Month Average 0.059 %



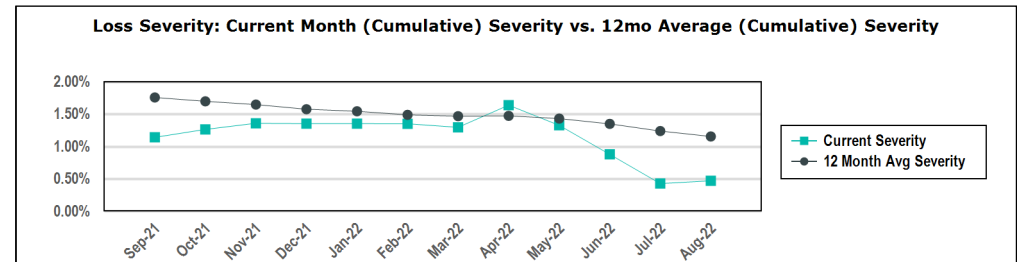
SDA

Current Month 0.000 %
 3 Month Average 0.158 %
 12 Month Average 0.113 %



Loss Severity

Current Month (Cumulative) 0.474 %
 3 Month Average (Cumulative) 0.596 %
 12 Month Average (Cumulative) 1.159 %



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	1.558 %
3 Month Average	1.542 %
12 Month Average	2.601 %

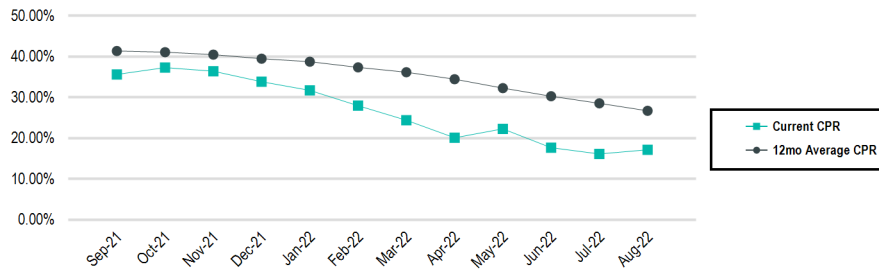
CPR

Current Month	17.178 %
3 Month Average	17.008 %
12 Month Average	26.737 %

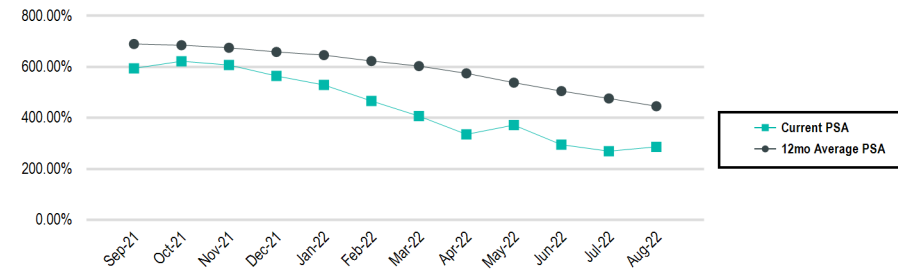
PSA

Current Month	286.294 %
3 Month Average	283.468 %
12 Month Average	445.619 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective November 2021

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

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