

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:42 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		04/30/2020	0.00000 %	26,737,639,776.19	0.00	609,680,882.25	0.00	26,127,958,893.94	609,680,882.25	0.00
2M-1	30711XGK4	05/22/2020	1.63725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	05/22/2020	4.13725 %	237,391,287.73	791,174.06	25,675,032.63	0.00	211,716,255.10	26,466,206.69	0.00
2M-AH		04/30/2020	0.00000 %	12,495,058.43	0.00	1,351,401.88	0.00	11,143,656.55	1,351,401.88	0.00
2M-2B	30711XGM0	05/22/2020	4.13725 %	265,923,000.00	886,264.11	0.00	0.00	265,923,000.00	886,264.11	0.00
2M-BH		04/30/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	05/22/2020	4.13725 %	246,928,000.00	822,957.87	0.00	0.00	246,928,000.00	822,957.87	0.00
2M-CH		04/30/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	05/22/2020	4.13725 %	750,242,287.73	2,500,396.03	25,675,032.63	0.00	724,567,255.10	28,175,428.66	0.00
2M-2H		04/30/2020	0.00000 %	39,488,336.43	0.00	1,351,401.88	0.00	38,136,934.55	1,351,401.88	0.00
2B-1	30711XGQ1	05/22/2020	5.98725 %	189,945,000.00	916,116.61	0.00	0.00	189,945,000.00	916,116.61	0.00
2B-1H		04/30/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		04/30/2020	0.00000 %	199,365,030.07	0.00	0.00	(63,408.87)	199,428,438.94	0.00	513,886.06
2A-I1	30711XGR9	05/22/2020	1.30000 %	0.00	248,601.43	0.00	0.00	0.00	248,601.43	0.00
2A-I2	30711XGS7	05/22/2020	1.80000 %	0.00	344,217.37	0.00	0.00	0.00	344,217.37	0.00
2A-I3	30711XGT5	05/22/2020	2.30000 %	0.00	439,833.30	0.00	0.00	0.00	439,833.30	0.00
2A-I4	30711XGU2	05/22/2020	2.80000 %	0.00	535,449.24	0.00	0.00	0.00	535,449.24	0.00
2B-I1	30711XGZ1	05/22/2020	1.30000 %	0.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00
2B-I2	30711XHA5	05/22/2020	1.80000 %	0.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00
2B-I3	30711XHB3	05/22/2020	2.30000 %	0.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00
2B-I4	30711XHC1	05/22/2020	2.80000 %	0.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00
2C-I1	30711XHH0	05/22/2020	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2C-I2	30711XHJ6	05/22/2020	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2C-I3	30711XHK3	05/22/2020	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2C-I4	30711XHL1	05/22/2020	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2E-A1	30711XGV0	05/22/2020	2.83725 %	237,391,287.73	542,572.63	25,675,032.63	0.00	211,716,255.10	26,217,605.26	0.00
2E-A2	30711XGW8	05/22/2020	2.33725 %	237,391,287.73	446,956.69	25,675,032.63	0.00	211,716,255.10	26,121,989.32	0.00
2E-A3	30711XGX6	05/22/2020	1.83725 %	237,391,287.73	351,340.75	25,675,032.63	0.00	211,716,255.10	26,026,373.38	0.00
2E-A4	30711XGY4	05/22/2020	1.33725 %	237,391,287.73	255,724.82	25,675,032.63	0.00	211,716,255.10	25,930,757.45	0.00
2E-B1	30711XHD9	05/22/2020	2.83725 %	265,923,000.00	607,783.64	0.00	0.00	265,923,000.00	607,783.64	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 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	05/22/2020	2.33725 %	265,923,000.00	500,675.76	0.00	0.00	265,923,000.00	500,675.76	0.00
2E-B3	30711XHF4	05/22/2020	1.83725 %	265,923,000.00	393,567.89	0.00	0.00	265,923,000.00	393,567.89	0.00
2E-B4	30711XHG2	05/22/2020	1.33725 %	265,923,000.00	286,460.01	0.00	0.00	265,923,000.00	286,460.01	0.00
2E-C1	30711XHM9	05/22/2020	2.83725 %	246,928,000.00	564,369.38	0.00	0.00	246,928,000.00	564,369.38	0.00
2E-C2	30711XHN7	05/22/2020	2.33725 %	246,928,000.00	464,912.27	0.00	0.00	246,928,000.00	464,912.27	0.00
2E-C3	30711XHP2	05/22/2020	1.83725 %	246,928,000.00	365,455.15	0.00	0.00	246,928,000.00	365,455.15	0.00
2E-C4	30711XHQ0	05/22/2020	1.33725 %	246,928,000.00	265,998.04	0.00	0.00	246,928,000.00	265,998.04	0.00
2E-D1	30711XHR8	05/22/2020	2.83725 %	503,314,287.73	1,150,356.26	25,675,032.63	0.00	477,639,255.10	26,825,388.89	0.00
2E-D2	30711XHS6	05/22/2020	2.33725 %	503,314,287.73	947,632.45	25,675,032.63	0.00	477,639,255.10	26,622,665.08	0.00
2E-D3	30711XHT4	05/22/2020	1.83725 %	503,314,287.73	744,908.64	25,675,032.63	0.00	477,639,255.10	26,419,941.27	0.00
2E-D4	30711XHU1	05/22/2020	1.33725 %	503,314,287.73	542,184.83	25,675,032.63	0.00	477,639,255.10	26,217,217.46	0.00
2E-D5	30711XHV9	05/22/2020	4.13725 %	503,314,287.73	1,677,438.17	25,675,032.63	0.00	477,639,255.10	27,352,470.80	0.00
2E-F1	30711XHW7	05/22/2020	2.83725 %	512,851,000.00	1,172,153.01	0.00	0.00	512,851,000.00	1,172,153.01	0.00
2E-F2	30711XHX5	05/22/2020	2.33725 %	512,851,000.00	965,588.03	0.00	0.00	512,851,000.00	965,588.03	0.00
2E-F3	30711XHY3	05/22/2020	1.83725 %	512,851,000.00	759,023.04	0.00	0.00	512,851,000.00	759,023.04	0.00
2E-F4	30711XHZ0	05/22/2020	1.33725 %	512,851,000.00	552,458.06	0.00	0.00	512,851,000.00	552,458.06	0.00
2E-F5	30711XJA3	05/22/2020	4.13725 %	512,851,000.00	1,709,221.98	0.00	0.00	512,851,000.00	1,709,221.98	0.00
2X-1	30711XJB1	05/22/2020	1.30000 %	0.00	527,081.91	0.00	0.00	0.00	527,081.91	0.00
2X-2	30711XJC9	05/22/2020	1.80000 %	0.00	729,805.72	0.00	0.00	0.00	729,805.72	0.00
2X-3	30711XJD7	05/22/2020	2.30000 %	0.00	932,529.53	0.00	0.00	0.00	932,529.53	0.00
2X-4	30711XJE5	05/22/2020	2.80000 %	0.00	1,135,253.34	0.00	0.00	0.00	1,135,253.34	0.00
2Y-1	30711XJF2	05/22/2020	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2Y-2	30711XJG0	05/22/2020	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2Y-3	30711XJH8	05/22/2020	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2Y-4	30711XJJ4	05/22/2020	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
Totals				36,798,203,969.15	32,851,793.55	894,809,044.94	(63,408.87)	35,903,458,333.08	927,660,838.49	513,886.06

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 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	26,737,639,776.19	50,800,866.93	558,880,015.31	0.00	0.00	609,680,882.25	26,127,958,893.94	0.68061187	609,680,882.25
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	246,928,000.00	237,391,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	211,716,255.10	0.85740076	25,675,032.63
2M-AH	12,997,022.00	12,495,058.43	112,963.87	1,238,438.02	0.00	0.00	1,351,401.88	11,143,656.55	0.85740076	1,351,401.88
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	750,242,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	724,567,255.10	0.95365528	25,675,032.63
2M-2H	39,990,300.00	39,488,336.43	112,963.87	1,238,438.02	0.00	0.00	1,351,401.88	38,136,934.55	0.95365462	1,351,401.88
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	199,365,030.07	0.00	0.00	0.00	(63,408.87)	(63,408.87)	199,428,438.94	0.99742983	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	237,391,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	211,716,255.10	0.85740076	25,675,032.63
2E-A2	246,928,000.00	237,391,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	211,716,255.10	0.85740076	25,675,032.63
2E-A3	246,928,000.00	237,391,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	211,716,255.10	0.85740076	25,675,032.63
2E-A4	246,928,000.00	237,391,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	211,716,255.10	0.85740076	25,675,032.63
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 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	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	503,314,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	477,639,255.10	0.93134118	25,675,032.63
2E-D2	512,851,000.00	503,314,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	477,639,255.10	0.93134118	25,675,032.63
2E-D3	512,851,000.00	503,314,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	477,639,255.10	0.93134118	25,675,032.63
2E-D4	512,851,000.00	503,314,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	477,639,255.10	0.93134118	25,675,032.63
2E-D5	512,851,000.00	503,314,287.73	2,146,179.45	23,528,853.18	0.00	0.00	25,675,032.63	477,639,255.10	0.93134118	25,675,032.63
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	36,798,203,969.15	74,634,768.62	820,174,276.33	0.00	(63,408.87)	894,745,636.07	35,903,458,333.08	0.73338428	894,809,044.94

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Distribution Date: 26-May-2020
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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	696.49355401	1.32332086	14.55836534	0.00000000	0.00000000	15.88168619	680.61186782	0.68061187	15.88168619
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	961.37857080	8.69151919	95.28629066	0.00000000	0.00000000	103.97780985	857.40076095	0.85740076	103.97780985
2M-AH	12,997,022.00	961.37857041	8.69151949	95.28629097	0.00000000	0.00000000	103.97780969	857.40076073	0.85740076	103.97780969
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	987.44804441	2.82474173	30.96802252	0.00000000	0.00000000	33.79276425	953.65528015	0.95365528	33.79276425
2M-2H	39,990,300.00	987.44786686	2.82478176	30.96846035	0.00000000	0.00000000	33.79324186	953.65462500	0.95365462	33.79324186
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	997.11269272	0.00000000	0.00000000	0.00000000	-0.31713580	-0.31713580	997.42982853	0.99742983	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	961.37857080	8.69151919	95.28629066	0.00000000	0.00000000	103.97780985	857.40076095	0.85740076	103.97780985
2E-A2	246,928,000.00	961.37857080	8.69151919	95.28629066	0.00000000	0.00000000	103.97780985	857.40076095	0.85740076	103.97780985
2E-A3	246,928,000.00	961.37857080	8.69151919	95.28629066	0.00000000	0.00000000	103.97780985	857.40076095	0.85740076	103.97780985
2E-A4	246,928,000.00	961.37857080	8.69151919	95.28629066	0.00000000	0.00000000	103.97780985	857.40076095	0.85740076	103.97780985
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 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	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	981.40451657	4.18480114	45.87853622	0.00000000	0.00000000	50.06333736	931.34117921	0.93134118	50.06333736
2E-D2	512,851,000.00	981.40451657	4.18480114	45.87853622	0.00000000	0.00000000	50.06333736	931.34117921	0.93134118	50.06333736
2E-D3	512,851,000.00	981.40451657	4.18480114	45.87853622	0.00000000	0.00000000	50.06333736	931.34117921	0.93134118	50.06333736
2E-D4	512,851,000.00	981.40451657	4.18480114	45.87853622	0.00000000	0.00000000	50.06333736	931.34117921	0.93134118	50.06333736
2E-D5	512,851,000.00	981.40451657	4.18480114	45.87853622	0.00000000	0.00000000	50.06333736	931.34117921	0.93134118	50.06333736
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 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 %	26,737,639,776.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,127,958,893.94
2M-1	N/A	N/A	1.63725 %	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	04/27/20 - 05/25/20	29	4.13725 %	237,391,287.73	791,174.06	0.00	0.00	0.00	0.00	791,174.06	0.00	211,716,255.10
2M-AH	N/A	N/A	0.00000 %	12,495,058.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,143,656.55
2M-2B	04/27/20 - 05/25/20	29	4.13725 %	265,923,000.00	886,264.11	0.00	0.00	0.00	0.00	886,264.11	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	04/27/20 - 05/25/20	29	4.13725 %	246,928,000.00	822,957.87	0.00	0.00	0.00	0.00	822,957.87	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	04/27/20 - 05/25/20	29	4.13725 %	750,242,287.73	2,500,396.03	0.00	0.00	0.00	0.00	2,500,396.03	0.00	724,567,255.10
2M-2H	N/A	N/A	0.00000 %	39,488,336.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	38,136,934.55
2B-1	04/27/20 - 05/25/20	29	5.98725 %	189,945,000.00	916,116.61	0.00	0.00	0.00	0.00	916,116.61	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 %	199,365,030.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,428,438.94
2A-I1	04/27/20 - 05/25/20	29	1.30000 %	237,391,287.73	248,601.43	0.00	0.00	0.00	0.00	248,601.43	0.00	211,716,255.10
2A-I2	04/27/20 - 05/25/20	29	1.80000 %	237,391,287.73	344,217.37	0.00	0.00	0.00	0.00	344,217.37	0.00	211,716,255.10
2A-I3	04/27/20 - 05/25/20	29	2.30000 %	237,391,287.73	439,833.30	0.00	0.00	0.00	0.00	439,833.30	0.00	211,716,255.10
2A-I4	04/27/20 - 05/25/20	29	2.80000 %	237,391,287.73	535,449.24	0.00	0.00	0.00	0.00	535,449.24	0.00	211,716,255.10
2B-I1	04/27/20 - 05/25/20	29	1.30000 %	265,923,000.00	278,480.47	0.00	0.00	0.00	0.00	278,480.47	0.00	265,923,000.00
2B-I2	04/27/20 - 05/25/20	29	1.80000 %	265,923,000.00	385,588.35	0.00	0.00	0.00	0.00	385,588.35	0.00	265,923,000.00
2B-I3	04/27/20 - 05/25/20	29	2.30000 %	265,923,000.00	492,696.22	0.00	0.00	0.00	0.00	492,696.22	0.00	265,923,000.00
2B-I4	04/27/20 - 05/25/20	29	2.80000 %	265,923,000.00	599,804.10	0.00	0.00	0.00	0.00	599,804.10	0.00	265,923,000.00
2C-I1	04/27/20 - 05/25/20	29	1.30000 %	246,928,000.00	258,588.49	0.00	0.00	0.00	0.00	258,588.49	0.00	246,928,000.00
2C-I2	04/27/20 - 05/25/20	29	1.80000 %	246,928,000.00	358,045.60	0.00	0.00	0.00	0.00	358,045.60	0.00	246,928,000.00
2C-I3	04/27/20 - 05/25/20	29	2.30000 %	246,928,000.00	457,502.71	0.00	0.00	0.00	0.00	457,502.71	0.00	246,928,000.00
2C-I4	04/27/20 - 05/25/20	29	2.80000 %	246,928,000.00	556,959.82	0.00	0.00	0.00	0.00	556,959.82	0.00	246,928,000.00
2E-A1	04/27/20 - 05/25/20	29	2.83725 %	237,391,287.73	542,572.63	0.00	0.00	0.00	0.00	542,572.63	0.00	211,716,255.10
2E-A2	04/27/20 - 05/25/20	29	2.33725 %	237,391,287.73	446,956.69	0.00	0.00	0.00	0.00	446,956.69	0.00	211,716,255.10
2E-A3	04/27/20 - 05/25/20	29	1.83725 %	237,391,287.73	351,340.75	0.00	0.00	0.00	0.00	351,340.75	0.00	211,716,255.10
2E-A4	04/27/20 - 05/25/20	29	1.33725 %	237,391,287.73	255,724.82	0.00	0.00	0.00	0.00	255,724.82	0.00	211,716,255.10
2E-B1	04/27/20 - 05/25/20	29	2.83725 %	265,923,000.00	607,783.64	0.00	0.00	0.00	0.00	607,783.64	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 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-B2	04/27/20 - 05/25/20	29	2.33725 %	265,923,000.00	500,675.76	0.00	0.00	0.00	0.00	500,675.76	0.00	265,923,000.00
2E-B3	04/27/20 - 05/25/20	29	1.83725 %	265,923,000.00	393,567.89	0.00	0.00	0.00	0.00	393,567.89	0.00	265,923,000.00
2E-B4	04/27/20 - 05/25/20	29	1.33725 %	265,923,000.00	286,460.01	0.00	0.00	0.00	0.00	286,460.01	0.00	265,923,000.00
2E-C1	04/27/20 - 05/25/20	29	2.83725 %	246,928,000.00	564,369.38	0.00	0.00	0.00	0.00	564,369.38	0.00	246,928,000.00
2E-C2	04/27/20 - 05/25/20	29	2.33725 %	246,928,000.00	464,912.27	0.00	0.00	0.00	0.00	464,912.27	0.00	246,928,000.00
2E-C3	04/27/20 - 05/25/20	29	1.83725 %	246,928,000.00	365,455.15	0.00	0.00	0.00	0.00	365,455.15	0.00	246,928,000.00
2E-C4	04/27/20 - 05/25/20	29	1.33725 %	246,928,000.00	265,998.04	0.00	0.00	0.00	0.00	265,998.04	0.00	246,928,000.00
2E-D1	04/27/20 - 05/25/20	29	2.83725 %	503,314,287.73	1,150,356.26	0.00	0.00	0.00	0.00	1,150,356.26	0.00	477,639,255.10
2E-D2	04/27/20 - 05/25/20	29	2.33725 %	503,314,287.73	947,632.45	0.00	0.00	0.00	0.00	947,632.45	0.00	477,639,255.10
2E-D3	04/27/20 - 05/25/20	29	1.83725 %	503,314,287.73	744,908.64	0.00	0.00	0.00	0.00	744,908.64	0.00	477,639,255.10
2E-D4	04/27/20 - 05/25/20	29	1.33725 %	503,314,287.73	542,184.83	0.00	0.00	0.00	0.00	542,184.83	0.00	477,639,255.10
2E-D5	04/27/20 - 05/25/20	29	4.13725 %	503,314,287.73	1,677,438.17	0.00	0.00	0.00	0.00	1,677,438.17	0.00	477,639,255.10
2E-F1	04/27/20 - 05/25/20	29	2.83725 %	512,851,000.00	1,172,153.01	0.00	0.00	0.00	0.00	1,172,153.01	0.00	512,851,000.00
2E-F2	04/27/20 - 05/25/20	29	2.33725 %	512,851,000.00	965,588.03	0.00	0.00	0.00	0.00	965,588.03	0.00	512,851,000.00
2E-F3	04/27/20 - 05/25/20	29	1.83725 %	512,851,000.00	759,023.04	0.00	0.00	0.00	0.00	759,023.04	0.00	512,851,000.00
2E-F4	04/27/20 - 05/25/20	29	1.33725 %	512,851,000.00	552,458.06	0.00	0.00	0.00	0.00	552,458.06	0.00	512,851,000.00
2E-F5	04/27/20 - 05/25/20	29	4.13725 %	512,851,000.00	1,709,221.98	0.00	0.00	0.00	0.00	1,709,221.98	0.00	512,851,000.00
2X-1	04/27/20 - 05/25/20	29	1.30000 %	503,314,287.73	527,081.91	0.00	0.00	0.00	0.00	527,081.91	0.00	477,639,255.10
2X-2	04/27/20 - 05/25/20	29	1.80000 %	503,314,287.73	729,805.72	0.00	0.00	0.00	0.00	729,805.72	0.00	477,639,255.10
2X-3	04/27/20 - 05/25/20	29	2.30000 %	503,314,287.73	932,529.53	0.00	0.00	0.00	0.00	932,529.53	0.00	477,639,255.10
2X-4	04/27/20 - 05/25/20	29	2.80000 %	503,314,287.73	1,135,253.34	0.00	0.00	0.00	0.00	1,135,253.34	0.00	477,639,255.10
2Y-1	04/27/20 - 05/25/20	29	1.30000 %	512,851,000.00	537,068.96	0.00	0.00	0.00	0.00	537,068.96	0.00	512,851,000.00
2Y-2	04/27/20 - 05/25/20	29	1.80000 %	512,851,000.00	743,633.95	0.00	0.00	0.00	0.00	743,633.95	0.00	512,851,000.00
2Y-3	04/27/20 - 05/25/20	29	2.30000 %	512,851,000.00	950,198.94	0.00	0.00	0.00	0.00	950,198.94	0.00	512,851,000.00
2Y-4	04/27/20 - 05/25/20	29	2.80000 %	512,851,000.00	1,156,763.92	0.00	0.00	0.00	0.00	1,156,763.92	0.00	512,851,000.00
Totals					32,851,793.55	0.00	0.00	0.00	0.00	32,851,793.55	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: 26-May-2020
11-May-2020 3:41:43 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 %	696.49355401	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	680.61186782
2M-1	379,890,000.00	1.63725 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	4.13725 %	961.37857080	3.20406783	0.00000000	0.00000000	0.00000000	0.00000000	3.20406783	0.00000000	857.40076095
2M-AH	12,997,022.00	0.00000 %	961.37857041	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	857.40076073
2M-2B	265,923,000.00	4.13725 %	1,000.00000000	3.33278472	0.00000000	0.00000000	0.00000000	0.00000000	3.33278472	0.00000000	1,000.00000000
2M-BH	13,996,255.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	246,928,000.00	4.13725 %	1,000.00000000	3.33278474	0.00000000	0.00000000	0.00000000	0.00000000	3.33278474	0.00000000	1,000.00000000
2M-CH	12,997,023.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	759,779,000.00	4.13725 %	987.44804441	3.29095175	0.00000000	0.00000000	0.00000000	0.00000000	3.29095175	0.00000000	953.65528015
2M-2H	39,990,300.00	0.00000 %	987.44786686	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	953.65462500
2B-1	189,945,000.00	5.98725 %	1,000.00000000	4.82306252	0.00000000	0.00000000	0.00000000	0.00000000	4.82306252	0.00000000	1,000.00000000
2B-1H	9,997,325.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	199,942,325.00	0.00000 %	997.11269272	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.42982853
2A-I1	0.00	1.30000 %	961.37857080	1.00677700	0.00000000	0.00000000	0.00000000	0.00000000	1.00677700	0.00000000	857.40076095
2A-I2	0.00	1.80000 %	961.37857080	1.39399894	0.00000000	0.00000000	0.00000000	0.00000000	1.39399894	0.00000000	857.40076095
2A-I3	0.00	2.30000 %	961.37857080	1.78122084	0.00000000	0.00000000	0.00000000	0.00000000	1.78122084	0.00000000	857.40076095
2A-I4	0.00	2.80000 %	961.37857080	2.16844278	0.00000000	0.00000000	0.00000000	0.00000000	2.16844278	0.00000000	857.40076095
2B-I1	0.00	1.30000 %	1,000.00000000	1.04722220	0.00000000	0.00000000	0.00000000	0.00000000	1.04722220	0.00000000	1,000.00000000
2B-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2B-I3	0.00	2.30000 %	1,000.00000000	1.85277776	0.00000000	0.00000000	0.00000000	0.00000000	1.85277776	0.00000000	1,000.00000000
2B-I4	0.00	2.80000 %	1,000.00000000	2.25555556	0.00000000	0.00000000	0.00000000	0.00000000	2.25555556	0.00000000	1,000.00000000
2C-I1	0.00	1.30000 %	1,000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1,000.00000000
2C-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2C-I3	0.00	2.30000 %	1,000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1,000.00000000
2C-I4	0.00	2.80000 %	1,000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1,000.00000000
2E-A1	246,928,000.00	2.83725 %	961.37857080	2.19729083	0.00000000	0.00000000	0.00000000	0.00000000	2.19729083	0.00000000	857.40076095
2E-A2	246,928,000.00	2.33725 %	961.37857080	1.81006889	0.00000000	0.00000000	0.00000000	0.00000000	1.81006889	0.00000000	857.40076095
2E-A3	246,928,000.00	1.83725 %	961.37857080	1.42284694	0.00000000	0.00000000	0.00000000	0.00000000	1.42284694	0.00000000	857.40076095
2E-A4	246,928,000.00	1.33725 %	961.37857080	1.03562504	0.00000000	0.00000000	0.00000000	0.00000000	1.03562504	0.00000000	857.40076095
2E-B1	265,923,000.00	2.83725 %	1,000.00000000	2.28556251	0.00000000	0.00000000	0.00000000	0.00000000	2.28556251	0.00000000	1,000.00000000

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	265,923,000.00	2.33725 %	1,000.00000000	1.88278472	0.00000000	0.00000000	0.00000000	0.00000000	1.88278472	0.00000000	1,000.00000000
2E-B3	265,923,000.00	1.83725 %	1,000.00000000	1.48000696	0.00000000	0.00000000	0.00000000	0.00000000	1.48000696	0.00000000	1,000.00000000
2E-B4	265,923,000.00	1.33725 %	1,000.00000000	1.07722916	0.00000000	0.00000000	0.00000000	0.00000000	1.07722916	0.00000000	1,000.00000000
2E-C1	246,928,000.00	2.83725 %	1,000.00000000	2.28556251	0.00000000	0.00000000	0.00000000	0.00000000	2.28556251	0.00000000	1,000.00000000
2E-C2	246,928,000.00	2.33725 %	1,000.00000000	1.88278474	0.00000000	0.00000000	0.00000000	0.00000000	1.88278474	0.00000000	1,000.00000000
2E-C3	246,928,000.00	1.83725 %	1,000.00000000	1.48000693	0.00000000	0.00000000	0.00000000	0.00000000	1.48000693	0.00000000	1,000.00000000
2E-C4	246,928,000.00	1.33725 %	1,000.00000000	1.07722915	0.00000000	0.00000000	0.00000000	0.00000000	1.07722915	0.00000000	1,000.00000000
2E-D1	512,851,000.00	2.83725 %	981.40451657	2.24306136	0.00000000	0.00000000	0.00000000	0.00000000	2.24306136	0.00000000	931.34117921
2E-D2	512,851,000.00	2.33725 %	981.40451657	1.84777343	0.00000000	0.00000000	0.00000000	0.00000000	1.84777343	0.00000000	931.34117921
2E-D3	512,851,000.00	1.83725 %	981.40451657	1.45248550	0.00000000	0.00000000	0.00000000	0.00000000	1.45248550	0.00000000	931.34117921
2E-D4	512,851,000.00	1.33725 %	981.40451657	1.05719757	0.00000000	0.00000000	0.00000000	0.00000000	1.05719757	0.00000000	931.34117921
2E-D5	512,851,000.00	4.13725 %	981.40451657	3.27080998	0.00000000	0.00000000	0.00000000	0.00000000	3.27080998	0.00000000	931.34117921
2E-F1	512,851,000.00	2.83725 %	1,000.00000000	2.28556249	0.00000000	0.00000000	0.00000000	0.00000000	2.28556249	0.00000000	1,000.00000000
2E-F2	512,851,000.00	2.33725 %	1,000.00000000	1.88278473	0.00000000	0.00000000	0.00000000	0.00000000	1.88278473	0.00000000	1,000.00000000
2E-F3	512,851,000.00	1.83725 %	1,000.00000000	1.48000694	0.00000000	0.00000000	0.00000000	0.00000000	1.48000694	0.00000000	1,000.00000000
2E-F4	512,851,000.00	1.33725 %	1,000.00000000	1.07722918	0.00000000	0.00000000	0.00000000	0.00000000	1.07722918	0.00000000	1,000.00000000
2E-F5	512,851,000.00	4.13725 %	1,000.00000000	3.33278473	0.00000000	0.00000000	0.00000000	0.00000000	3.33278473	0.00000000	1,000.00000000
2X-1	0.00	1.30000 %	981.40451657	1.02774862	0.00000000	0.00000000	0.00000000	0.00000000	1.02774862	0.00000000	931.34117921
2X-2	0.00	1.80000 %	981.40451657	1.42303655	0.00000000	0.00000000	0.00000000	0.00000000	1.42303655	0.00000000	931.34117921
2X-3	0.00	2.30000 %	981.40451657	1.81832448	0.00000000	0.00000000	0.00000000	0.00000000	1.81832448	0.00000000	931.34117921
2X-4	0.00	2.80000 %	981.40451657	2.21361241	0.00000000	0.00000000	0.00000000	0.00000000	2.21361241	0.00000000	931.34117921
2Y-1	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
2Y-2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2Y-3	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
2Y-4	0.00	2.80000 %	1,000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1,000.00000000

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	29,047,303.06
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	63,408.87
Total Deposits	29,110,711.93
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	29,091,545.27
Total Withdrawals (Pool Distribution Amount)	29,110,711.93
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	636,643,907.89
Total Principal Reduction Cumulative	12,698,431,141.42
Scheduled Principal Current	53,060,010.25
Scheduled Principal Cumulative	2,223,884,717.82
Unscheduled Principal Current	583,647,306.51
Unscheduled Principal Cumulative	10,474,032,537.53
Senior Reduction Amount	609,680,882.25
Subordinate Reduction Amount	27,026,434.51
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	63,408.87
Modification Loss Amount	33,430.57
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	129482
Period Reference Pool Removal Loan Count	2317
Period Ending Loan Count	127165
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	27,290,033,848.35
Period PIF Loan Count Current	2308
PIF Loan Count Cumulative	43274
Period PIF Loan UPB Current	573,586,820.34
PIF Loan UPB Cumulative	10,026,624,623.66
Period Partial Prepayment Amount	9,601,991.44
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	94
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,788,295.78
Credit Event Amount Current	1,879,888.40
Credit Event Amount Cumulative	24,517,802.19
Total Active Modified Loan Count	977
Total Active Modified Loan UPB	236,737,706.72
Libor Rate	0.487250%

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11-May-2020 3:41:43 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.742286%
Subordinate Percentage	4.257714%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.260000 %	4.260000 %
2M-1	0.00	0.00	3.000000 %	4.260000 %	4.260000 %
2M-1H	0.00	0.00	3.000000 %	4.260000 %	4.260000 %
2M-2A	0.00	0.00	2.350000 %	3.360000 %	3.440000 %
2M-2B	0.00	0.00	1.650000 %	2.360000 %	2.420000 %
2M-2C	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
2M-2	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
2M-2H	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
2B-1	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
2B-1H	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
2B-2H	0.00	63,408.87	0.000000 %	0.000000 %	0.000000 %

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11-May-2020 3:41:43 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1288	275,114,315.40	1.012857 %	1.008113 %
60 Days	261	56,666,232.97	0.205245 %	0.207644 %
90 Days	130	27,139,463.95	0.102229 %	0.099448 %
120 Days	78	15,944,611.94	0.061338 %	0.058427 %
150 Days	55	13,350,862.64	0.043251 %	0.048922 %
180+ Days	288	61,886,419.19	0.226477 %	0.226773 %
Totals	2100	450,101,906.09	1.651398 %	1.649327 %

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	445	114,716,607.10	33,430.57	0.029142

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434411	106,424.66	4.88	0.004585
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	259,419.28	60.30	0.023244
Summary	0039435537	168,646.86	82.18	0.048729
Summary	0039435811	380,829.23	135.51	0.035583
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	172,539.75	53.92	0.031251
Summary	0039436726	288,289.07	33.91	0.011762
Summary	0039437085	237,434.22	98.93	0.041666
Summary	0039437278	323,240.76	209.06	0.064676
Summary	0039437321	188,830.16	78.62	0.041635
Summary	0039437472	366,998.59	23.06	0.006283
Summary	0039438676	316,427.33	126.24	0.039895
Summary	0039439230	118,250.16	83.27	0.070419
Summary	0039439366	379,996.01	559.02	0.147112
Summary	0039439393	115,439.32	21.67	0.018772
Summary	0039439889	367,873.05	191.60	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	163,563.40	27.43	0.016770
Summary	0039440702	165,362.02	6.68	0.004040
Summary	0039442668	408,223.04	98.75	0.024190
Summary	0039443090	122,936.66	70.42	0.057282
Summary	0039443320	402,082.32	17.49	0.004350
Summary	0039443433	297,595.80	67.63	0.022725
Summary	0039443454	405,240.68	117.50	0.028995

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Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	212,232.03	3.97	0.001871
Summary	0039443872	146,307.43	65.06	0.044468
Summary	0039444033	307,161.30	90.25	0.029382
Summary	0039444053	120,420.52	34.87	0.028957
Summary	0039444679	220,090.11	114.06	0.051824
Summary	0039445539	263,816.15	131.23	0.049743
Summary	0039445657	122,697.25	25.56	0.020832
Summary	0039446507	394,439.55	164.35	0.041667
Summary	0039446577	119,307.36	12.43	0.010418
Summary	0039446745	270,874.53	84.65	0.031251
Summary	0039446758	160,988.48	57.98	0.036015
Summary	0039447209	109,697.47	32.73	0.029837
Summary	0039447630	390,611.49	122.07	0.031251
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	163,654.94	51.88	0.031701
Summary	0039448455	283,681.41	50.17	0.017685
Summary	0039448579	216,783.43	52.22	0.024089
Summary	0039448816	369,575.52	6.26	0.001694
Summary	0039448821	198,907.49	33.66	0.016922
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	404,587.12	117.26	0.028983
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	365,418.73	38.06	0.010415
Summary	0039450531	253,887.32	126.18	0.049699
Summary	0039450747	184,462.04	88.47	0.047961
Summary	0039450940	217,811.22	90.75	0.041665
Summary	0039451214	395,853.32	81.27	0.020530
Summary	0039451257	296,842.81	247.37	0.083334
Summary	0039451419	190,878.82	35.89	0.018803
Summary	0039451468	270,927.57	64.47	0.023796
Summary	0039451518	325,816.59	10.48	0.003217
Summary	0039451925	172,750.07	48.46	0.028052
Summary	0039452485	161,716.12	50.54	0.031252
Summary	0039452499	157,018.65	61.85	0.039390

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Series 2017-C02



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 11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039452973	464,590.68	115.34	0.024826
Summary	0039454204	276,462.88	73.58	0.026615
Summary	0039454970	135,782.21	39.61	0.029172
Summary	0039455187	151,953.03	43.94	0.028917
Summary	0039455561	321,574.63	215.76	0.067095
Summary	0039455628	402,278.04	48.31	0.012009
Summary	0039457733	242,517.58	22.03	0.009084
Summary	0039458559	181,236.24	24.75	0.013656
Summary	0039460091	119,696.62	48.06	0.040152
Summary	0039460393	301,727.19	75.49	0.025019
Summary	0039461216	262,732.46	109.57	0.041704
Summary	0039461345	312,497.96	19.42	0.006214
Summary	0039462451	414,597.85	119.22	0.028756
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	299,325.25	76.58	0.025584
Summary	0039463797	276,223.63	45.13	0.016338
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	226,535.18	94.39	0.041667
Summary	0039464255	386,533.45	94.92	0.024557
Summary	0039464408	168,124.96	2.60	0.001546
Summary	0039464672	295,183.12	27.67	0.009374
Summary	0039465011	210,942.27	5.93	0.002811
Summary	0039465259	38,740.21	11.41	0.029453
Summary	0039465415	150,364.64	42.37	0.028178
Summary	0039466169	392,344.64	43.46	0.011077
Summary	0039466229	232,964.85	36.22	0.015547
Summary	0039466301	105,417.82	56.52	0.053615
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	85,218.68	24.08	0.028257
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	288,495.77	178.46	0.061859
Summary	0039468684	157,582.23	32.83	0.020834
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	301,816.71	38.04	0.012604

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039469284	170,968.71	106.03	0.062017
Summary	0039470859	357,382.08	74.45	0.020832
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	194,448.66	11.93	0.006135
Summary	0039472395	161,235.50	7.23	0.004484
Summary	0039472886	282,116.52	73.04	0.025890
Summary	0039472940	116,036.69	22.14	0.019080
Summary	0039473264	313,856.11	182.47	0.058138
Summary	0039473651	309,648.67	209.66	0.067709
Summary	0039473924	139,459.90	32.75	0.023483
Summary	0039474060	378,716.26	51.34	0.013556
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	296,820.91	67.66	0.022795
Summary	0039474766	263,438.28	107.17	0.040681
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	184,991.55	31.52	0.017039
Summary	0039475820	333,443.55	71.67	0.021494
Summary	0039478426	275,378.03	23.89	0.008675
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	409,170.13	106.14	0.025940
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	317,690.02	55.25	0.017391
Summary	0039479461	300,428.67	77.48	0.025790
Summary	0039479526	91,827.79	12.75	0.013885
Summary	0039479790	425,528.26	242.33	0.056948
Summary	0039480117	436,805.92	277.11	0.063440
Summary	0039480392	46,342.46	34.70	0.074877
Summary	0039480394	192,238.57	51.95	0.027024
Summary	0039480398	371,022.16	154.59	0.041666
Summary	0039480669	287,414.68	4.52	0.001573
Summary	0039480749	289,968.36	74.23	0.025599
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	344,260.30	177.30	0.051502

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Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	412,235.09	124.26	0.030143
Summary	0039481523	198,101.18	144.45	0.072917
Summary	0039481548	217,148.92	75.96	0.034981
Summary	0039481551	355,015.12	101.84	0.028686
Summary	0039481979	101,817.27	21.94	0.021548
Summary	0039482253	129,432.27	4.91	0.003793
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,871.02	69.64	0.047416
Summary	0039483449	231,626.21	48.26	0.020835
Summary	0039484057	244,757.87	112.30	0.045882
Summary	0039484062	396,050.45	247.53	0.062500
Summary	0039484208	295,097.33	99.88	0.033846
Summary	0039484419	247,336.49	18.82	0.007609
Summary	0039484476	252,456.00	89.11	0.035297
Summary	0039484688	272,748.70	21.54	0.007897
Summary	0039484882	311,703.35	82.03	0.026317
Summary	0039484921	324,024.12	106.40	0.032837
Summary	0039485394	194,051.78	106.54	0.054903
Summary	0039486591	106,020.77	22.31	0.021043
Summary	0039486740	64,516.18	21.49	0.033309
Summary	0039487251	96,596.24	60.45	0.062580
Summary	0039487290	267,485.78	250.77	0.093751
Summary	0039488729	332,579.05	42.28	0.012713
Summary	0039490173	310,995.46	125.03	0.040203
Summary	0039491080	275,618.90	156.75	0.056872
Summary	0039491221	259,435.17	5.27	0.002031
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039492533	187,031.81	5.08	0.002716
Summary	0039492626	174,021.55	45.17	0.025957
Summary	0039493057	229,419.76	102.41	0.044639
Summary	0039493193	343,724.10	71.61	0.020834
Summary	0039493195	608,362.53	35.67	0.005863
Summary	0039493360	95,894.40	11.08	0.011554

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Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493381	298,569.72	100.32	0.033600
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,676.42	36.05	0.062504
Summary	0039494162	223,977.54	53.77	0.024007
Summary	0039494928	274,142.42	27.09	0.009882
Summary	0039495376	416,024.06	100.87	0.024246
Summary	0039496341	157,994.77	49.37	0.031248
Summary	0039496424	258,952.40	125.23	0.048360
Summary	0039496488	296,729.45	55.25	0.018620
Summary	0039496545	280,022.81	58.54	0.020905
Summary	0039497036	246,285.36	69.79	0.028337
Summary	0039497243	390,845.95	127.57	0.032639
Summary	0039497247	325,221.62	163.33	0.050221
Summary	0039497293	158,937.26	20.07	0.012628
Summary	0039497384	346,444.14	4.86	0.001403
Summary	0039497528	160,668.47	38.49	0.023956
Summary	0039498327	246,904.69	77.16	0.031251
Summary	0039498350	160,571.69	30.26	0.018845
Summary	0039498441	175,239.24	16.79	0.009581
Summary	0039498539	145,743.12	13.09	0.008982
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	305,792.52	41.71	0.013640
Summary	0039498922	283,783.28	26.96	0.009500
Summary	0039499375	376,689.97	46.43	0.012326
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	444,729.57	28.59	0.006429
Summary	0039500223	349,132.20	127.07	0.036396
Summary	0039500373	145,210.15	69.82	0.048082
Summary	0039500489	383,590.75	319.66	0.083334
Summary	0039500615	274,433.72	63.14	0.023007
Summary	0039500813	209,718.96	34.39	0.016398
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	274,361.51	46.81	0.017061

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501465	58,246.31	44.42	0.076262
Summary	0039501764	258,463.11	4.75	0.001838
Summary	0039501779	286,130.30	59.89	0.020931
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	80,291.47	1.24	0.001544
Summary	0039502209	166,005.85	79.15	0.047679
Summary	0039502643	278,765.41	61.77	0.022158
Summary	0039503134	173,753.73	18.59	0.010699
Summary	0039503341	284,357.08	39.67	0.013951
Summary	0039503589	321,205.56	81.10	0.025249
Summary	0039503669	294,550.43	6.46	0.002193
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	252,866.08	122.75	0.048543
Summary	0039504429	177,365.38	24.67	0.013909
Summary	0039504514	172,152.26	15.15	0.008800
Summary	0039504896	330,808.56	82.10	0.024818
Summary	0039504900	278,068.94	44.78	0.016104
Summary	0039506011	294,177.39	275.79	0.093750
Summary	0039506739	349,254.35	61.28	0.017546
Summary	0039507186	91,333.58	24.99	0.027361
Summary	0039507253	149,462.92	9.22	0.006169
Summary	0039507733	210,727.22	36.05	0.017107
Summary	0039508264	369,660.77	9.78	0.002646
Summary	0039508339	269,179.34	70.09	0.026038
Summary	0039510362	150,897.34	72.62	0.048125
Summary	0039510619	352,551.58	154.40	0.043795
Summary	0039510732	196,816.11	39.83	0.020237
Summary	0039510767	283,838.91	71.22	0.025092
Summary	0039510796	218,870.37	42.02	0.019199
Summary	0039510825	232,337.74	46.11	0.019846
Summary	0039512200	210,512.51	50.64	0.024056
Summary	0039512837	108,849.84	18.68	0.017161
Summary	0039512951	107,451.43	23.23	0.021619
Summary	0039512980	108,539.99	62.86	0.057914

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514097	274,055.40	153.80	0.056120
Summary	0039514171	318,984.71	385.66	0.120902
Summary	0039514522	213,679.36	38.11	0.017835
Summary	0039514722	170,108.41	17.72	0.010417
Summary	0039514914	304,655.46	52.60	0.017265
Summary	0039515276	217,308.48	56.31	0.025912
Summary	0039515806	135,236.06	36.82	0.027226
Summary	0039515837	178,926.66	57.71	0.032253
Summary	0039515860	144,795.79	30.17	0.020836
Summary	0039516221	149,110.87	24.70	0.016565
Summary	0039516270	362,735.70	103.57	0.028552
Summary	0039517935	331,405.53	65.58	0.019788
Summary	0039518387	571,294.15	120.86	0.021155
Summary	0039518623	238,940.35	34.96	0.014631
Summary	0039518905	393,564.73	11.51	0.002925
Summary	0039519123	261,169.76	50.70	0.019413
Summary	0039519217	97,591.12	28.93	0.029644
Summary	0039519241	159,619.61	23.94	0.014998
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	238,530.71	74.54	0.031250
Summary	0039519403	408,765.03	42.58	0.010417
Summary	0039519404	167,575.45	58.57	0.034951
Summary	0039519632	137,862.76	29.67	0.021521
Summary	0039519846	436,048.62	148.41	0.034035
Summary	0039519948	299,417.94	76.08	0.025409
Summary	0039521322	176,871.70	34.39	0.019443
Summary	0039521507	154,685.03	16.08	0.010395
Summary	0039522551	308,974.46	15.02	0.004861
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	128,563.96	35.00	0.027224
Summary	0039523117	348,711.40	90.02	0.025815
Summary	0039523160	372,658.29	117.24	0.031460
Summary	0039523242	240,513.18	62.43	0.025957
Summary	0039523404	100,846.36	9.99	0.009906

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523587	147,973.93	47.79	0.032296
Summary	0039523890	251,062.27	81.81	0.032586
Summary	0039524504	343,593.35	178.95	0.052082
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	143,354.17	49.25	0.034355
Summary	0039525606	271,439.02	53.81	0.019824
Summary	0039526316	310,468.12	87.76	0.028267
Summary	0039526898	177,009.33	73.75	0.041664
Summary	0039527057	399,364.83	50.73	0.012703
Summary	0039527117	304,700.30	126.20	0.041418
Summary	0039527573	310,896.93	226.70	0.072918
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	241,076.03	9.72	0.004032
Summary	0039529468	179,551.58	35.72	0.019894
Summary	0039531022	150,936.32	48.88	0.032385
Summary	0039532026	356,053.78	61.39	0.017242
Summary	0039532036	399,936.20	96.89	0.024226
Summary	0039532203	293,111.46	7.16	0.002443
Summary	0039532356	302,876.97	63.92	0.021104
Summary	0039533461	211,022.44	54.12	0.025647
Summary	0039534389	222,294.24	23.16	0.010419
Summary	0039534406	185,575.10	82.45	0.044429
Summary	0039534500	338,488.26	179.47	0.053021
Summary	0039535483	302,125.67	61.86	0.020475
Summary	0039535531	224,786.66	69.92	0.031105
Summary	0039535750	235,156.20	23.30	0.009908
Summary	0039535891	322,457.86	163.68	0.050760
Summary	0039536402	253,194.10	95.99	0.037912
Summary	0039537086	146,918.55	19.38	0.013191
Summary	0039537702	242,568.72	63.51	0.026182
Summary	0039537744	182,347.53	18.99	0.010414
Summary	0039539087	291,478.30	156.48	0.053685
Summary	0039540137	207,456.23	7.55	0.003639
Summary	0039540275	376,772.13	21.28	0.005648

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	192,954.25	80.40	0.041668
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	198,262.38	3.36	0.001695
Summary	0039545696	398,812.37	93.88	0.023540
Summary	0039545753	434,471.04	117.22	0.026980
Summary	0039547391	235,988.03	15.98	0.006772
Summary	0039547406	242,203.27	31.61	0.013051
Summary	0039548365	357,052.84	117.01	0.032771
Summary	0039548818	43,101.99	17.29	0.040114
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	256,665.01	77.90	0.030351
Summary	0039549526	393,519.33	107.71	0.027371
Summary	0039549942	372,019.40	26.90	0.007231
Summary	0039549997	174,440.49	42.50	0.024364
Summary	0039550052	191,887.84	91.05	0.047450
Summary	0039550747	352,757.25	112.32	0.031841
Summary	0039550842	252,019.94	126.71	0.050278
Summary	0039551261	162,703.88	3.80	0.002336
Summary	0039551621	223,830.37	73.40	0.032793
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	394,393.06	119.71	0.030353
Summary	0039553472	347,653.35	55.45	0.015950
Summary	0039553647	404,383.73	79.36	0.019625
Summary	0039553850	348,668.64	9.73	0.002791
Summary	0039553939	160,127.22	119.19	0.074435
Summary	0039555148	382,269.42	137.46	0.035959
Summary	0039555682	242,847.00	46.31	0.019070
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	369,426.75	75.44	0.020421

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	400,031.98	246.68	0.061665
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	237,174.69	37.11	0.015647
Summary	0039559008	271,664.12	59.19	0.021788
Summary	0039559035	89,588.66	14.71	0.016419
Summary	0039559196	229,209.59	39.58	0.017268
Summary	0039559473	259,477.48	23.42	0.009026
Summary	0039560098	348,323.26	70.23	0.020162
Summary	0039560122	168,138.70	122.60	0.072916
Summary	0039560335	106,074.79	18.25	0.017205
Summary	0039560746	173,535.93	34.85	0.020082
Summary	0039560761	290,202.99	90.99	0.031354
Summary	0039561960	124,244.56	38.83	0.031253
Summary	0039562190	225,643.69	2.24	0.000993
Summary	0039562513	151,733.05	4.24	0.002794
Summary	0039562838	242,233.50	58.53	0.024163
Summary	0039562917	266,207.03	8.45	0.003174
Summary	0039563096	317,882.29	96.40	0.030326
Summary	0039563120	79,584.14	8.29	0.010417
Summary	0039564050	185,720.63	153.22	0.082500
Summary	0039564683	124,271.39	24.26	0.019522
Summary	0039564762	389,007.54	85.43	0.021961
Summary	0039565463	300,259.24	68.07	0.022670
Summary	0039565670	291,803.71	184.04	0.063070
Summary	0039566121	385,901.17	58.83	0.015245
Summary	0039566280	301,558.50	68.98	0.022875
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	279,895.65	92.42	0.033019
Summary	0039567552	366,885.56	107.39	0.029271
Summary	0039568470	73,253.78	3.76	0.005133
Summary	0039568767	290,410.41	6.90	0.002376
Summary	0039569273	332,962.16	60.50	0.018170
Summary	0039569366	341,512.66	142.30	0.041668

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039569436	161,688.79	73.76	0.045618
Summary	0039570718	140,108.93	43.37	0.030954
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	411,427.13	90.39	0.021970
Summary	0039571622	362,613.16	126.67	0.034933
Summary	0039572130	183,494.16	9.46	0.005155
Summary	0039572279	327,417.27	204.64	0.062501
Summary	0039572397	360,372.23	115.58	0.032072
Summary	0039572777	212,193.31	52.43	0.024709
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	104,514.17	21.42	0.020495
Summary	0039573971	69,513.01	6.24	0.008977
Summary	0039574034	227,646.09	96.94	0.042584
Summary	0039574884	292,819.24	61.00	0.020832
Summary	0039575128	269,347.27	168.34	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	206,008.92	125.50	0.060920
Summary	0039576553	288,655.61	14.36	0.004975
Summary	0039576554	304,126.20	63.36	0.020833
Summary	0039577920	171,109.69	35.65	0.020835
Summary	0039578057	194,308.15	43.46	0.022367
Summary	0039578889	356,752.00	7.21	0.002021
Summary	0039579043	127,918.42	137.78	0.107709
Summary	0039579415	393,822.25	74.42	0.018897
Summary	0039579419	281,046.86	130.43	0.046409
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039580132	330,108.10	23.89	0.007237
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	221,634.88	104.53	0.047163
Summary	0039581811	359,303.10	77.89	0.021678
Summary	0039582358	131,681.68	21.78	0.016540
Summary	0039582509	412,582.46	87.94	0.021315
Summary	0039583224	202,252.33	42.14	0.020835
Summary	0039583702	555,504.09	146.23	0.026324

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:44 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039583938	395,430.70	307.45	0.077751
Summary	0039583999	198,424.12	292.49	0.147406
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	253,210.69	26.38	0.010418
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	100,726.89	1.56	0.001549
Summary	0039588470	381,641.26	64.58	0.016922
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	118,172.14	36.91	0.031234
Summary	0039590293	418,868.08	545.82	0.130308
Summary	0039591406	190,376.42	39.92	0.020969
Summary	0039591824	185,755.39	74.23	0.039961
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	151,000.71	80.05	0.053013
Summary	0039593020	179,798.81	21.05	0.011708
Summary	0039593146	170,276.80	124.16	0.072917
Summary	0039593231	172,508.05	109.33	0.063377
Summary	0039594372	101,871.30	21.22	0.020830
Summary	0039594537	189,456.15	6.70	0.003536
Summary	0039595333	216,709.88	146.23	0.067477
Summary	0039595354	182,746.73	0.32	0.000175
Summary	0039595562	176,912.37	73.71	0.041665
Summary	0039596146	401,018.48	83.55	0.020834
Summary	0039596795	406,807.71	64.90	0.015953
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	197,578.61	108.52	0.054925
Summary	0039597816	94,587.47	21.85	0.023100
Summary	0039598778	81,010.12	41.52	0.051253
Summary	0039598920	320,052.17	47.27	0.014769
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	372,113.08	95.54	0.025675

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039600325	376,894.29	158.76	0.042123
Summary	0039600345	136,842.96	47.42	0.034653
Summary	0039601812	103,891.83	2.43	0.002339
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	373,727.97	12.04	0.003222
Summary	0039602696	346,820.14	167.56	0.048313
Summary	0039602705	141,409.70	21.15	0.014957
Summary	0039602875	332,274.38	18.60	0.005598
Summary	0039602910	127,460.54	20.08	0.015754
Summary	0039603669	337,168.93	97.88	0.029030
Summary	0039603722	381,583.11	142.79	0.037420

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Distribution Date: 26-May-2020
11-May-2020 3:41:44 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,879,888.40	(67,997.06)	(3.617)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039455831	120,895.57	(42,940.89)	(35.519)
0039477633	406,716.22	(40,014.59)	(9.838)
0039482111	182,634.36	5,114.32	2.800
0039483899	133,200.14	1,208.70	0.907
0039495692	264,227.71	(51,403.25)	(19.454)
0039514109	87,790.94	11,476.62	13.073
0039544277	110,317.45	19,147.74	17.357
0039550940	319,463.02	9,134.74	2.859
0039602032	254,642.99	20,279.55	7.964

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,087,550.75	4,588.19	72,030.20	6.623

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039439436	48,126.10	4.40	12,401.67	25.769
0039455276	151,985.84	2.26	46,978.41	30.910
0039465408	132,956.56	5,187.56	(2,699.34)	(2.030)
0039484670	255,700.19	2.20	3,433.58	1.343
0039555830	77,196.84	2.25	1,129.27	1.463
0039567949	141,115.97	(607.74)	3,816.62	2.705
0039572779	280,469.25	(2.74)	6,969.99	2.485

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
139	24,517,802.19	513,886.06	2.096

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039439436	48,126.10	12,401.67	25.769
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
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)
0039452340	86,510.45	(1,224.44)	(1.415)
0039455276	151,985.84	46,978.41	30.910
0039455831	120,895.57	(42,940.89)	(35.519)
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039465408	132,956.56	(2,699.34)	(2.030)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039471602	151,889.63	89,825.69	59.139
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(40,014.59)	(9.838)
0039479834	59,539.61	12,926.41	21.711
0039481744	212,572.05	15,827.63	7.446
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
0039484670	255,700.19	3,433.58	1.343
0039486210	89,126.49	8,009.75	8.987
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
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	(552.55)	(0.214)
0039504055	251,362.96	90,272.63	35.913
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	(40,387.73)	(16.248)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039516384	78,394.98	7,500.55	9.568
0039519938	275,909.55	8,071.87	2.926
0039523254	84,473.32	7,489.60	8.866
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
0039529433	62,474.61	37,728.45	60.390
0039530557	77,698.12	1,870.55	2.407
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	6,446.97	3.868

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
 11-May-2020 3:41:44 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039538934	299,071.92	(7,741.00)	(2.588)
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016
0039544277	110,317.45	19,147.74	17.357
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)
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550940	319,463.02	9,134.74	2.859
0039552191	256,584.12	68,507.00	26.700
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	40,886.48	20.875
0039555830	77,196.84	1,129.27	1.463
0039556192	6,323.43	1,096.24	17.336
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)
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	(15,458.13)	(11.849)
0039565365	58,687.57	12,723.82	21.681
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)

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Credit-Linked Notes

Series 2017-C02



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 11-May-2020 3:41:44 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	3,816.62	2.705
0039568020	86,163.57	37,681.67	43.733
0039568948	143,331.12	14,904.21	10.398
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	(620.20)	(0.458)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039575178	79,439.34	11,792.91	14.845
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)
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	(2,799.51)	(0.955)
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	31,279.38	15.011
0039590034	57,413.12	12,692.20	22.107
0039591586	142,861.63	21,682.82	15.177
0039596544	109,190.18	31,783.39	29.108
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)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598238	374,284.32	(378.39)	(0.101)

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11-May-2020 3:41:44 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039602032	254,642.99	20,279.55	7.964
0039604356	69,635.71	4,717.92	6.775

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-May-2020
11-May-2020 3:41:44 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	16	(8,729.97)	(63,408.87)	(0.000 %)	0	0.00	0.00	0.000 %	16	(8,729.97)	(63,408.87)	(0.000 %)

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

Group	Loan Number	Securitized Principal 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	0039439436	50,000.00	3.750 %	OK	95.00	360	12,397.27	03/31/2020	4.40	12,401.67
Summary	0039455276	155,000.00	4.250 %	MD	97.00	360	46,640.75	02/29/2020	2.26	46,978.41
Summary	0039455831	126,000.00	3.875 %	SC	90.00	360	(42,940.89)	04/30/2020	(42,940.89)	(42,940.89)
Summary	0039465408	138,000.00	4.250 %	FL	95.00	360	(9,016.47)	08/31/2019	5,187.56	(2,699.34)
Summary	0039477633	417,000.00	3.500 %	OH	89.00	360	(40,014.59)	04/30/2020	(40,014.59)	(40,014.59)
Summary	0039482111	189,000.00	4.500 %	MA	97.00	360	5,114.32	04/30/2020	5,114.32	5,114.32
Summary	0039483899	140,000.00	4.000 %	TX	94.00	360	1,208.70	04/30/2020	1,208.70	1,208.70
Summary	0039484670	268,000.00	3.990 %	SC	83.00	360	(3,276.95)	02/29/2020	2.20	3,433.58
Summary	0039495692	276,000.00	3.875 %	MS	95.00	360	(51,403.25)	04/30/2020	(51,403.25)	(51,403.25)
Summary	0039514109	91,000.00	5.000 %	AZ	95.00	360	11,476.62	04/30/2020	11,476.62	11,476.62
Summary	0039544277	114,000.00	4.625 %	WA	95.00	360	19,147.74	04/30/2020	19,147.74	19,147.74
Summary	0039550940	324,000.00	4.490 %	NM	94.00	360	9,134.74	04/30/2020	9,134.74	9,134.74
Summary	0039555830	81,000.00	3.750 %	MI	95.00	360	1,125.40	10/31/2019	2.25	1,129.27
Summary	0039567949	146,000.00	4.625 %	CO	97.00	360	4,424.36	03/31/2020	(607.74)	3,816.62
Summary	0039572779	284,000.00	3.750 %	FL	90.00	360	6,972.73	02/29/2020	(2.74)	6,969.99
Summary	0039602032	261,000.00	3.500 %	MN	97.00	360	20,279.55	04/30/2020	20,279.55	20,279.55

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.

Contact:
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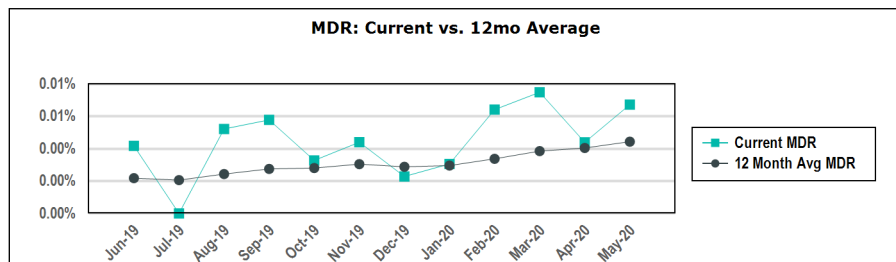
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Realized Loss Report - Collateral

Summary

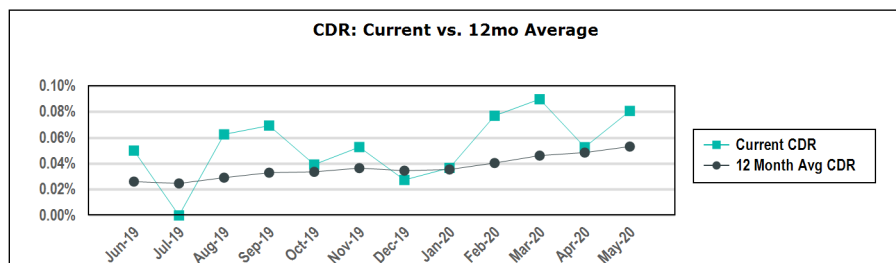
MDR

Current Month 0.007 %
3 Month Average 0.006 %
12 Month Average 0.004 %



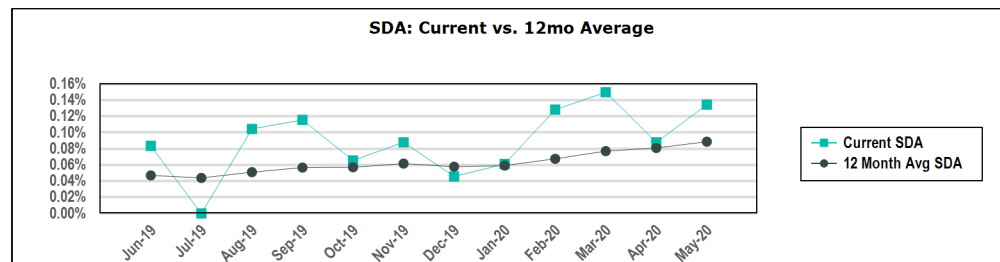
CDR

Current Month 0.081 %
3 Month Average 0.074 %
12 Month Average 0.053 %



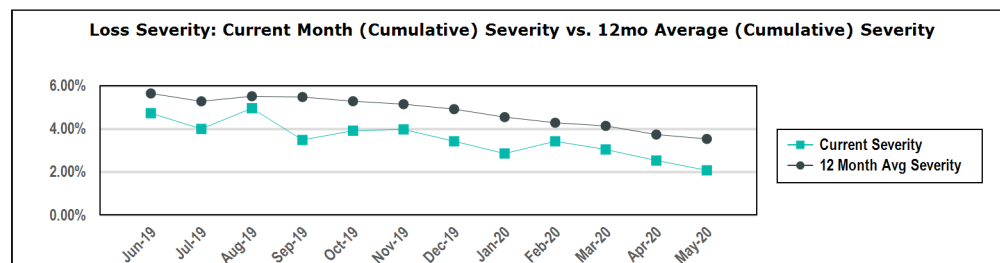
SDA

Current Month 0.135 %
3 Month Average 0.124 %
12 Month Average 0.089 %



Loss Severity

Current Month (Cumulative) 2.096 %
3 Month Average (Cumulative) 2.568 %
12 Month Average (Cumulative) 3.552 %



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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11-May-2020 3:41:45 PM

Prepayment Rates

Summary

SMM

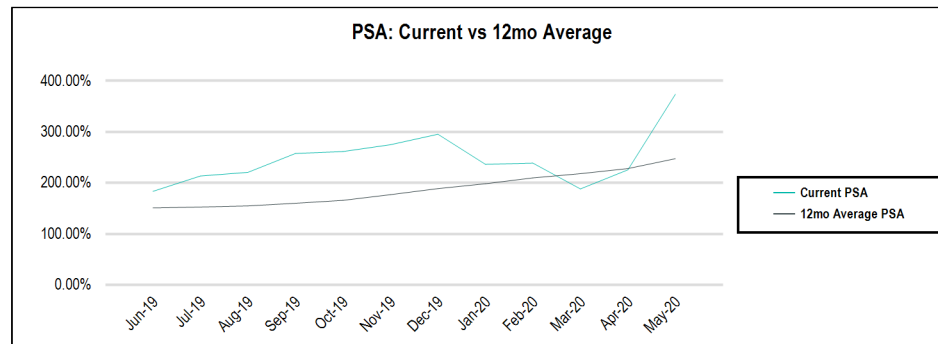
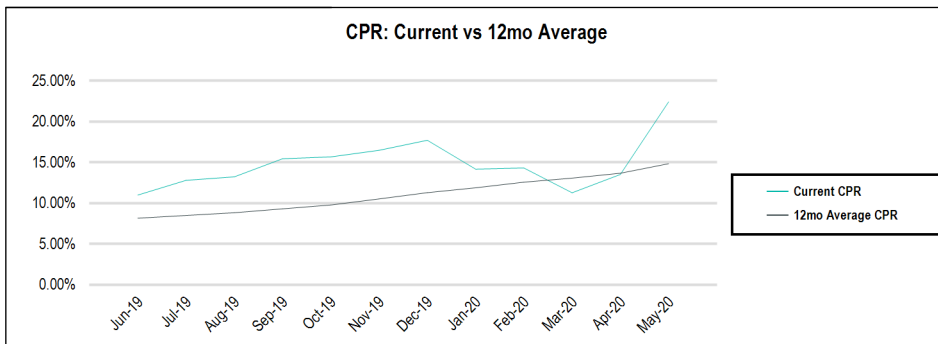
Current Month	2.094 %
3 Month Average	1.430 %
12 Month Average	1.335 %

CPR

Current Month	22.424 %
3 Month Average	15.747 %
12 Month Average	14.846 %

PSA

Current Month	373.729 %
3 Month Average	262.444 %
12 Month Average	247.433 %



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
94	20,788,295.78

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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