

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: 26-Sep-2022
 08-Sep-2022 11:29:28 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		08/31/2022	0.00000 %	9,122,334,504.76	0.00	120,421,936.75	0.00	9,001,912,568.02	120,421,936.75	0.00
2M-1	30711XGK4	09/23/2022	3.59371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	09/23/2022	6.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XGM0	09/23/2022	6.09371 %	54,029,548.58	292,658.13	3,025,767.87	0.00	51,003,780.71	3,318,426.00	0.00
2M-BH		08/31/2022	0.00000 %	149,023,570.39	0.00	8,345,632.03	0.00	140,677,938.36	8,345,632.03	0.00
2M-2C	30711XGN8	09/23/2022	6.09371 %	69,162,213.63	374,626.20	0.00	0.00	69,162,213.63	374,626.20	0.00
2M-CH		08/31/2022	0.00000 %	190,762,809.37	0.00	0.00	0.00	190,762,809.37	0.00	0.00
2M-2	30711XGP3	09/23/2022	6.09371 %	123,191,762.21	667,284.33	3,025,767.87	0.00	120,165,994.34	3,693,052.20	0.00
2M-2H		08/31/2022	0.00000 %	339,786,379.76	0.00	8,345,632.03	0.00	331,440,747.73	8,345,632.03	0.00
2B-1	30711XGQ1	09/23/2022	7.94371 %	189,945,000.00	1,341,216.00	0.00	0.00	189,945,000.00	1,341,216.00	0.00
2B-1H		08/31/2022	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		08/31/2022	0.00000 %	199,715,590.22	0.00	0.00	73,559.33	199,642,030.89	0.00	300,294.11
2A-I1	30711XGR9	09/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XGS7	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XGT5	09/23/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XGU2	09/23/2022	2.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XGZ1	09/23/2022	1.30000 %	0.00	62,434.15	0.00	0.00	0.00	62,434.15	0.00
2B-I2	30711XHA5	09/23/2022	1.80000 %	0.00	86,447.28	0.00	0.00	0.00	86,447.28	0.00
2B-I3	30711XHB3	09/23/2022	2.30000 %	0.00	110,460.41	0.00	0.00	0.00	110,460.41	0.00
2B-I4	30711XHC1	09/23/2022	2.80000 %	0.00	134,473.54	0.00	0.00	0.00	134,473.54	0.00
2C-I1	30711XHH0	09/23/2022	1.30000 %	0.00	79,920.78	0.00	0.00	0.00	79,920.78	0.00
2C-I2	30711XHJ6	09/23/2022	1.80000 %	0.00	110,659.54	0.00	0.00	0.00	110,659.54	0.00
2C-I3	30711XHK3	09/23/2022	2.30000 %	0.00	141,398.30	0.00	0.00	0.00	141,398.30	0.00
2C-I4	30711XHL1	09/23/2022	2.80000 %	0.00	172,137.07	0.00	0.00	0.00	172,137.07	0.00
2E-A1	30711XGV0	09/23/2022	4.79371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XGW8	09/23/2022	4.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XGX6	09/23/2022	3.79371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XGY4	09/23/2022	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XHD9	09/23/2022	4.79371 %	54,029,548.58	230,223.99	3,025,767.87	0.00	51,003,780.71	3,255,991.86	0.00

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Series 2017-C02



Distribution Date: 26-Sep-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	09/23/2022	4.29371 %	54,029,548.58	206,210.86	3,025,767.87	0.00	51,003,780.71	3,231,978.73	0.00
2E-B3	30711XHF4	09/23/2022	3.79371 %	54,029,548.58	182,197.72	3,025,767.87	0.00	51,003,780.71	3,207,965.59	0.00
2E-B4	30711XHG2	09/23/2022	3.29371 %	54,029,548.58	158,184.59	3,025,767.87	0.00	51,003,780.71	3,183,952.46	0.00
2E-C1	30711XHM9	09/23/2022	4.79371 %	69,162,213.63	294,705.42	0.00	0.00	69,162,213.63	294,705.42	0.00
2E-C2	30711XHN7	09/23/2022	4.29371 %	69,162,213.63	263,966.66	0.00	0.00	69,162,213.63	263,966.66	0.00
2E-C3	30711XHP2	09/23/2022	3.79371 %	69,162,213.63	233,227.89	0.00	0.00	69,162,213.63	233,227.89	0.00
2E-C4	30711XHQ0	09/23/2022	3.29371 %	69,162,213.63	202,489.13	0.00	0.00	69,162,213.63	202,489.13	0.00
2E-D1	30711XHR8	09/23/2022	4.79371 %	54,029,548.58	230,223.99	3,025,767.87	0.00	51,003,780.71	3,255,991.86	0.00
2E-D2	30711XHS6	09/23/2022	4.29371 %	54,029,548.58	206,210.86	3,025,767.87	0.00	51,003,780.71	3,231,978.73	0.00
2E-D3	30711XHT4	09/23/2022	3.79371 %	54,029,548.58	182,197.72	3,025,767.87	0.00	51,003,780.71	3,207,965.59	0.00
2E-D4	30711XHU1	09/23/2022	3.29371 %	54,029,548.58	158,184.59	3,025,767.87	0.00	51,003,780.71	3,183,952.46	0.00
2E-D5	30711XHV9	09/23/2022	6.09371 %	54,029,548.58	292,658.13	3,025,767.87	0.00	51,003,780.71	3,318,426.00	0.00
2E-F1	30711XHW7	09/23/2022	4.79371 %	123,191,762.21	524,929.41	3,025,767.87	0.00	120,165,994.34	3,550,697.28	0.01
2E-F2	30711XHX5	09/23/2022	4.29371 %	123,191,762.21	470,177.51	3,025,767.87	0.00	120,165,994.34	3,495,945.38	0.01
2E-F3	30711XHY3	09/23/2022	3.79371 %	123,191,762.21	415,425.62	3,025,767.87	0.00	120,165,994.34	3,441,193.49	0.01
2E-F4	30711XHZ0	09/23/2022	3.29371 %	123,191,762.21	360,673.72	3,025,767.87	0.00	120,165,994.34	3,386,441.59	0.01
2E-F5	30711XJA3	09/23/2022	6.09371 %	123,191,762.21	667,284.33	3,025,767.87	0.00	120,165,994.34	3,693,052.20	0.01
2X-1	30711XJB1	09/23/2022	1.30000 %	0.00	62,434.15	0.00	0.00	0.00	62,434.15	0.00
2X-2	30711XJC9	09/23/2022	1.80000 %	0.00	86,447.28	0.00	0.00	0.00	86,447.28	0.00
2X-3	30711XJD7	09/23/2022	2.30000 %	0.00	110,460.41	0.00	0.00	0.00	110,460.41	0.00
2X-4	30711XJE5	09/23/2022	2.80000 %	0.00	134,473.54	0.00	0.00	0.00	134,473.54	0.00
2Y-1	30711XJF2	09/23/2022	1.30000 %	0.00	142,354.93	0.00	0.00	0.00	142,354.93	0.00
2Y-2	30711XJG0	09/23/2022	1.80000 %	0.00	197,106.82	0.00	0.00	0.00	197,106.82	0.00
2Y-3	30711XJH8	09/23/2022	2.30000 %	0.00	251,858.71	0.00	0.00	0.00	251,858.71	0.00
2Y-4	30711XJJ4	09/23/2022	2.80000 %	0.00	306,610.61	0.00	0.00	0.00	306,610.61	0.00
Totals				11,826,822,306.71	10,144,634.32	185,525,486.73	73,559.33	11,641,223,260.66	195,670,121.05	300,294.16

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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: 26-Sep-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	9,122,334,504.76	19,600,286.43	100,821,650.33	0.00	0.00	120,421,936.75	9,001,912,568.02	0.23449243	120,421,936.75
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	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.68477504	3,025,767.87
2M-BH	205,436,720.27	149,023,570.39	1,360,283.19	6,985,348.84	0.00	0.00	8,345,632.03	140,677,938.36	0.68477504	8,345,632.03
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	123,191,762.21	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	120,165,994.34	0.56467135	3,025,767.87
2M-2H	586,962,338.00	339,786,379.76	1,360,283.19	6,985,348.84	0.00	0.00	8,345,632.03	331,440,747.73	0.56467123	8,345,632.03
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	199,715,590.22	0.00	0.00	0.00	73,559.33	73,559.33	199,642,030.89	0.99849810	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	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.68477504	3,025,767.87
2E-B2	74,482,534.73	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.68477504	3,025,767.87
2E-B3	74,482,534.73	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.68477504	3,025,767.87

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.68477504	3,025,767.87
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	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.35506889	3,025,767.87
2E-D2	143,644,748.37	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.35506889	3,025,767.87
2E-D3	143,644,748.37	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.35506889	3,025,767.87
2E-D4	143,644,748.37	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.35506889	3,025,767.87
2E-D5	143,644,748.37	54,029,548.58	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	51,003,780.71	0.35506889	3,025,767.87
2E-F1	143,644,748.37	123,191,762.21	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	120,165,994.34	0.83654986	3,025,767.87
2E-F2	143,644,748.37	123,191,762.21	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	120,165,994.34	0.83654986	3,025,767.87
2E-F3	143,644,748.37	123,191,762.21	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	120,165,994.34	0.83654986	3,025,767.87
2E-F4	143,644,748.37	123,191,762.21	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	120,165,994.34	0.83654986	3,025,767.87
2E-F5	143,644,748.37	123,191,762.21	493,180.28	2,532,587.59	0.00	0.00	3,025,767.87	120,165,994.34	0.83654986	3,025,767.87
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	11,826,822,306.71	30,211,737.29	155,313,749.45	0.00	73,559.33	185,599,046.06	11,641,223,260.66	0.27024904	185,525,486.73

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	237.62932081	0.51057136	2.62632118	0.00000000	0.00000000	3.13689254	234.49242827	0.23449243	3.13689254
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	725.39889755	6.62142181	34.00243559	0.00000000	0.00000000	40.62385740	684.77504015	0.68477504	40.62385740
2M-BH	205,436,720.27	725.39889750	6.62142186	34.00243555	0.00000000	0.00000000	40.62385741	684.77504010	0.68477504	40.62385741
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	578.88971795	2.31750068	11.90086812	0.00000000	0.00000000	14.21836881	564.67134915	0.56467135	14.21836881
2M-2H	586,962,338.00	578.88957734	2.31749654	11.90084676	0.00000000	0.00000000	14.21834331	564.67123403	0.56467123	14.21834331
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	998.86599908	0.00000000	0.00000000	0.00000000	0.36790274	0.36790274	998.49809634	0.99849810	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	725.39889755	6.62142181	34.00243559	0.00000000	0.00000000	40.62385740	684.77504015	0.68477504	40.62385740
2E-B2	74,482,534.73	725.39889755	6.62142181	34.00243559	0.00000000	0.00000000	40.62385740	684.77504015	0.68477504	40.62385740
2E-B3	74,482,534.73	725.39889755	6.62142181	34.00243559	0.00000000	0.00000000	40.62385740	684.77504015	0.68477504	40.62385740

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
08-Sep-2022 11:29:28 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	74,482,534.73	725.39889755	6.62142181	34.00243559	0.00000000	0.00000000	40.62385740	684.77504015	0.68477504	40.62385740
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	376.13312838	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	355.06888549	0.35506889	21.06424289
2E-D2	143,644,748.37	376.13312838	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	355.06888549	0.35506889	21.06424289
2E-D3	143,644,748.37	376.13312838	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	355.06888549	0.35506889	21.06424289
2E-D4	143,644,748.37	376.13312838	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	355.06888549	0.35506889	21.06424289
2E-D5	143,644,748.37	376.13312838	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	355.06888549	0.35506889	21.06424289
2E-F1	143,644,748.37	857.61410429	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	836.54986140	0.83654986	21.06424289
2E-F2	143,644,748.37	857.61410429	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	836.54986140	0.83654986	21.06424289
2E-F3	143,644,748.37	857.61410429	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	836.54986140	0.83654986	21.06424289
2E-F4	143,644,748.37	857.61410429	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	836.54986140	0.83654986	21.06424289
2E-F5	143,644,748.37	857.61410429	3.43333318	17.63090972	0.00000000	0.00000000	21.06424289	836.54986140	0.83654986	21.06424289
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-Sep-2022
 08-Sep-2022 11:29:28 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	9,122,334,504.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,001,912,568.02
2M-1	N/A	N/A	3.59371 %	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	6.09371 %	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	08/25/22 - 09/25/22	32	6.09371 %	54,029,548.58	292,658.13	0.00	0.00	0.00	0.00	292,658.13	0.00	51,003,780.71
2M-BH	N/A	N/A	0.00000 %	149,023,570.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	140,677,938.36
2M-2C	08/25/22 - 09/25/22	32	6.09371 %	69,162,213.63	374,626.20	0.00	0.00	0.00	0.00	374,626.20	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	08/25/22 - 09/25/22	32	6.09371 %	123,191,762.21	667,284.33	0.00	0.00	0.00	0.00	667,284.33	0.00	120,165,994.34
2M-2H	N/A	N/A	0.00000 %	339,786,379.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	331,440,747.73
2B-1	08/25/22 - 09/25/22	32	7.94371 %	189,945,000.00	1,341,216.00	0.00	0.00	0.00	0.00	1,341,216.00	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 %	199,715,590.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,642,030.89
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	08/25/22 - 09/25/22	32	1.30000 %	54,029,548.58	62,434.15	0.00	0.00	0.00	0.00	62,434.15	0.00	51,003,780.71
2B-I2	08/25/22 - 09/25/22	32	1.80000 %	54,029,548.58	86,447.28	0.00	0.00	0.00	0.00	86,447.28	0.00	51,003,780.71
2B-I3	08/25/22 - 09/25/22	32	2.30000 %	54,029,548.58	110,460.41	0.00	0.00	0.00	0.00	110,460.41	0.00	51,003,780.71
2B-I4	08/25/22 - 09/25/22	32	2.80000 %	54,029,548.58	134,473.54	0.00	0.00	0.00	0.00	134,473.54	0.00	51,003,780.71
2C-I1	08/25/22 - 09/25/22	32	1.30000 %	69,162,213.63	79,920.78	0.00	0.00	0.00	0.00	79,920.78	0.00	69,162,213.63
2C-I2	08/25/22 - 09/25/22	32	1.80000 %	69,162,213.63	110,659.54	0.00	0.00	0.00	0.00	110,659.54	0.00	69,162,213.63
2C-I3	08/25/22 - 09/25/22	32	2.30000 %	69,162,213.63	141,398.30	0.00	0.00	0.00	0.00	141,398.30	0.00	69,162,213.63
2C-I4	08/25/22 - 09/25/22	32	2.80000 %	69,162,213.63	172,137.07	0.00	0.00	0.00	0.00	172,137.07	0.00	69,162,213.63
2E-A1	N/A	N/A	4.79371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.79371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.29371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/22 - 09/25/22	32	4.79371 %	54,029,548.58	230,223.99	0.00	0.00	0.00	0.00	230,223.99	0.00	51,003,780.71
2E-B2	08/25/22 - 09/25/22	32	4.29371 %	54,029,548.58	206,210.86	0.00	0.00	0.00	0.00	206,210.86	0.00	51,003,780.71

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	08/25/22 - 09/25/22	32	3.79371 %	54,029,548.58	182,197.72	0.00	0.00	0.00	0.00	182,197.72	0.00	51,003,780.71
2E-B4	08/25/22 - 09/25/22	32	3.29371 %	54,029,548.58	158,184.59	0.00	0.00	0.00	0.00	158,184.59	0.00	51,003,780.71
2E-C1	08/25/22 - 09/25/22	32	4.79371 %	69,162,213.63	294,705.42	0.00	0.00	0.00	0.00	294,705.42	0.00	69,162,213.63
2E-C2	08/25/22 - 09/25/22	32	4.29371 %	69,162,213.63	263,966.66	0.00	0.00	0.00	0.00	263,966.66	0.00	69,162,213.63
2E-C3	08/25/22 - 09/25/22	32	3.79371 %	69,162,213.63	233,227.89	0.00	0.00	0.00	0.00	233,227.89	0.00	69,162,213.63
2E-C4	08/25/22 - 09/25/22	32	3.29371 %	69,162,213.63	202,489.13	0.00	0.00	0.00	0.00	202,489.13	0.00	69,162,213.63
2E-D1	08/25/22 - 09/25/22	32	4.79371 %	54,029,548.58	230,223.99	0.00	0.00	0.00	0.00	230,223.99	0.00	51,003,780.71
2E-D2	08/25/22 - 09/25/22	32	4.29371 %	54,029,548.58	206,210.86	0.00	0.00	0.00	0.00	206,210.86	0.00	51,003,780.71
2E-D3	08/25/22 - 09/25/22	32	3.79371 %	54,029,548.58	182,197.72	0.00	0.00	0.00	0.00	182,197.72	0.00	51,003,780.71
2E-D4	08/25/22 - 09/25/22	32	3.29371 %	54,029,548.58	158,184.59	0.00	0.00	0.00	0.00	158,184.59	0.00	51,003,780.71
2E-D5	08/25/22 - 09/25/22	32	6.09371 %	54,029,548.58	292,658.13	0.00	0.00	0.00	0.00	292,658.13	0.00	51,003,780.71
2E-F1	08/25/22 - 09/25/22	32	4.79371 %	123,191,762.21	524,929.41	0.00	0.00	0.00	0.00	524,929.41	0.00	120,165,994.34
2E-F2	08/25/22 - 09/25/22	32	4.29371 %	123,191,762.21	470,177.51	0.00	0.00	0.00	0.00	470,177.51	0.00	120,165,994.34
2E-F3	08/25/22 - 09/25/22	32	3.79371 %	123,191,762.21	415,425.62	0.00	0.00	0.00	0.00	415,425.62	0.00	120,165,994.34
2E-F4	08/25/22 - 09/25/22	32	3.29371 %	123,191,762.21	360,673.72	0.00	0.00	0.00	0.00	360,673.72	0.00	120,165,994.34
2E-F5	08/25/22 - 09/25/22	32	6.09371 %	123,191,762.21	667,284.33	0.00	0.00	0.00	0.00	667,284.33	0.00	120,165,994.34
2X-1	08/25/22 - 09/25/22	32	1.30000 %	54,029,548.58	62,434.15	0.00	0.00	0.00	0.00	62,434.15	0.00	51,003,780.71
2X-2	08/25/22 - 09/25/22	32	1.80000 %	54,029,548.58	86,447.28	0.00	0.00	0.00	0.00	86,447.28	0.00	51,003,780.71
2X-3	08/25/22 - 09/25/22	32	2.30000 %	54,029,548.58	110,460.41	0.00	0.00	0.00	0.00	110,460.41	0.00	51,003,780.71
2X-4	08/25/22 - 09/25/22	32	2.80000 %	54,029,548.58	134,473.54	0.00	0.00	0.00	0.00	134,473.54	0.00	51,003,780.71
2Y-1	08/25/22 - 09/25/22	32	1.30000 %	123,191,762.21	142,354.93	0.00	0.00	0.00	0.00	142,354.93	0.00	120,165,994.34
2Y-2	08/25/22 - 09/25/22	32	1.80000 %	123,191,762.21	197,106.82	0.00	0.00	0.00	0.00	197,106.82	0.00	120,165,994.34
2Y-3	08/25/22 - 09/25/22	32	2.30000 %	123,191,762.21	251,858.71	0.00	0.00	0.00	0.00	251,858.71	0.00	120,165,994.34
2Y-4	08/25/22 - 09/25/22	32	2.80000 %	123,191,762.21	306,610.61	0.00	0.00	0.00	0.00	306,610.61	0.00	120,165,994.34
Totals					10,144,634.32	0.00	0.00	0.00	0.00	10,144,634.32	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-Sep-2022
08-Sep-2022 11:29:29 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	38,388,926,390.00	0.00000 %	237.62932081	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	234.49242827
2M-1	379,890,000.00	3.59371 %	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	6.09371 %	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	6.09371 %	725.39889755	3.92921819	0.00000000	0.00000000	0.00000000	0.00000000	3.92921819	0.00000000	684.77504015
2M-BH	205,436,720.27	0.00000 %	725.39889750	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	684.77504010
2M-2C	69,162,213.63	6.09371 %	1000.00000000	5.41663114	0.00000000	0.00000000	0.00000000	0.00000000	5.41663114	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	6.09371 %	578.88971795	3.13563205	0.00000000	0.00000000	0.00000000	0.00000000	3.13563205	0.00000000	564.67134915
2M-2H	586,962,338.00	0.00000 %	578.88957734	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	564.67123403
2B-1	189,945,000.00	7.94371 %	1000.00000000	7.06107557	0.00000000	0.00000000	0.00000000	0.00000000	7.06107557	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 %	998.86599908	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.49809634
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 %	725.39889755	0.83823879	0.00000000	0.00000000	0.00000000	0.00000000	0.83823879	0.00000000	684.77504015
2B-I2	0.00	1.80000 %	725.39889755	1.16063827	0.00000000	0.00000000	0.00000000	0.00000000	1.16063827	0.00000000	684.77504015
2B-I3	0.00	2.30000 %	725.39889755	1.48303774	0.00000000	0.00000000	0.00000000	0.00000000	1.48303774	0.00000000	684.77504015
2B-I4	0.00	2.80000 %	725.39889755	1.80543721	0.00000000	0.00000000	0.00000000	0.00000000	1.80543721	0.00000000	684.77504015
2C-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.59999997	0.00000000	0.00000000	0.00000000	0.00000000	1.59999997	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444439	0.00000000	0.00000000	0.00000000	0.00000000	2.04444439	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888896	0.00000000	0.00000000	0.00000000	0.00000000	2.48888896	0.00000000	1000.00000000
2E-A1	69,162,213.63	4.79371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	69,162,213.63	4.29371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	69,162,213.63	3.79371 %	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

Series 2017-C02



Distribution Date: 26-Sep-2022
08-Sep-2022 11:29:29 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	69,162,213.63	3.29371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	74,482,534.73	4.79371 %	725.39889755	3.09097953	0.00000000	0.00000000	0.00000000	0.00000000	3.09097953	0.00000000	684.77504015
2E-B2	74,482,534.73	4.29371 %	725.39889755	2.76858005	0.00000000	0.00000000	0.00000000	0.00000000	2.76858005	0.00000000	684.77504015
2E-B3	74,482,534.73	3.79371 %	725.39889755	2.44618045	0.00000000	0.00000000	0.00000000	0.00000000	2.44618045	0.00000000	684.77504015
2E-B4	74,482,534.73	3.29371 %	725.39889755	2.12378097	0.00000000	0.00000000	0.00000000	0.00000000	2.12378097	0.00000000	684.77504015
2E-C1	69,162,213.63	4.79371 %	1000.00000000	4.26107559	0.00000000	0.00000000	0.00000000	0.00000000	4.26107559	0.00000000	1000.00000000
2E-C2	69,162,213.63	4.29371 %	1000.00000000	3.81663117	0.00000000	0.00000000	0.00000000	0.00000000	3.81663117	0.00000000	1000.00000000
2E-C3	69,162,213.63	3.79371 %	1000.00000000	3.37218660	0.00000000	0.00000000	0.00000000	0.00000000	3.37218660	0.00000000	1000.00000000
2E-C4	69,162,213.63	3.29371 %	1000.00000000	2.92774218	0.00000000	0.00000000	0.00000000	0.00000000	2.92774218	0.00000000	1000.00000000
2E-D1	143,644,748.37	4.79371 %	376.13312838	1.60273169	0.00000000	0.00000000	0.00000000	0.00000000	1.60273169	0.00000000	355.06888549
2E-D2	143,644,748.37	4.29371 %	376.13312838	1.43556143	0.00000000	0.00000000	0.00000000	0.00000000	1.43556143	0.00000000	355.06888549
2E-D3	143,644,748.37	3.79371 %	376.13312838	1.26839110	0.00000000	0.00000000	0.00000000	0.00000000	1.26839110	0.00000000	355.06888549
2E-D4	143,644,748.37	3.29371 %	376.13312838	1.10122084	0.00000000	0.00000000	0.00000000	0.00000000	1.10122084	0.00000000	355.06888549
2E-D5	143,644,748.37	6.09371 %	376.13312838	2.03737438	0.00000000	0.00000000	0.00000000	0.00000000	2.03737438	0.00000000	355.06888549
2E-F1	143,644,748.37	4.79371 %	857.61410429	3.65435852	0.00000000	0.00000000	0.00000000	0.00000000	3.65435852	0.00000000	836.54986140
2E-F2	143,644,748.37	4.29371 %	857.61410429	3.27319666	0.00000000	0.00000000	0.00000000	0.00000000	3.27319666	0.00000000	836.54986140
2E-F3	143,644,748.37	3.79371 %	857.61410429	2.89203486	0.00000000	0.00000000	0.00000000	0.00000000	2.89203486	0.00000000	836.54986140
2E-F4	143,644,748.37	3.29371 %	857.61410429	2.51087300	0.00000000	0.00000000	0.00000000	0.00000000	2.51087300	0.00000000	836.54986140
2E-F5	143,644,748.37	6.09371 %	857.61410429	4.64537923	0.00000000	0.00000000	0.00000000	0.00000000	4.64537923	0.00000000	836.54986140
2X-1	0.00	1.30000 %	376.13312838	0.43464276	0.00000000	0.00000000	0.00000000	0.00000000	0.43464276	0.00000000	355.06888549
2X-2	0.00	1.80000 %	376.13312838	0.60181302	0.00000000	0.00000000	0.00000000	0.00000000	0.60181302	0.00000000	355.06888549
2X-3	0.00	2.30000 %	376.13312838	0.76898328	0.00000000	0.00000000	0.00000000	0.00000000	0.76898328	0.00000000	355.06888549
2X-4	0.00	2.80000 %	376.13312838	0.93615354	0.00000000	0.00000000	0.00000000	0.00000000	0.93615354	0.00000000	355.06888549
2Y-1	0.00	1.30000 %	857.61410429	0.99102078	0.00000000	0.00000000	0.00000000	0.00000000	0.99102078	0.00000000	836.54986140
2Y-2	0.00	1.80000 %	857.61410429	1.37218257	0.00000000	0.00000000	0.00000000	0.00000000	1.37218257	0.00000000	836.54986140
2Y-3	0.00	2.30000 %	857.61410429	1.75334436	0.00000000	0.00000000	0.00000000	0.00000000	1.75334436	0.00000000	836.54986140
2Y-4	0.00	2.80000 %	857.61410429	2.13450623	0.00000000	0.00000000	0.00000000	0.00000000	2.13450623	0.00000000	836.54986140

(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-Sep-2022
 08-Sep-2022 11:29:29 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	5,126,994.19
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(73,559.33)
Total Deposits	5,053,434.86
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,034,268.20
Total Withdrawals (Pool Distribution Amount)	5,053,434.86
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-Sep-2022
08-Sep-2022 11:29:29 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	131,866,895.98
Total Principal Reduction Cumulative	30,135,361,323.84
Scheduled Principal Current	21,453,749.90
Scheduled Principal Cumulative	3,096,820,886.65
Unscheduled Principal Current	110,339,586.75
Unscheduled Principal Cumulative	27,038,240,142.28
Senior Reduction Amount	120,421,936.75
Subordinate Reduction Amount	11,371,399.90
Calculated Tranche Write-down Amount	73,559.33
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	104,937.69
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	20,569.89
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	55599
Period Reference Pool Removal Loan Count	619
Period Ending Loan Count	54980
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	9,853,103,665.93
Period PIF Loan Count Current	616
PIF Loan Count Cumulative	115235
Period PIF Loan UPB Current	105,600,408.84
PIF Loan UPB Cumulative	26,365,554,879.21
Period Partial Prepayment Amount	4,903,879.47
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	243,493.19
Credit Event Amount Cumulative	48,074,549.16
Total Active Modified Loan Count	1125
Total Active Modified Loan UPB	272,908,331.25
Libor Rate	2.443710%

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08-Sep-2022 11:29:29 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.360655%
Subordinate Percentage	8.639345%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

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 %	6.610000 %	6.690000 %
2M-2C	0.00	0.00	1.000000 %	4.000000 %	4.060000 %
2M-2	0.00	0.00	1.000000 %	4.000000 %	4.060000 %
2M-2H	0.00	0.00	1.000000 %	4.000000 %	4.060000 %
2B-1	0.00	0.00	0.500000 %	2.000000 %	2.030000 %
2B-1H	0.00	0.00	0.500000 %	2.000000 %	2.030000 %
2B-2H	73,559.33	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Sep-2022 11:29:29 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	773	142,758,279.69	1.405966 %	1.448866 %
60 Days	188	33,149,595.91	0.341943 %	0.336438 %
90 Days	79	14,623,117.69	0.143689 %	0.148411 %
120 Days	53	10,673,866.91	0.096399 %	0.108330 %
150 Days	54	10,673,602.11	0.098218 %	0.108327 %
180+ Days	520	111,741,062.22	0.945798 %	1.134070 %
Totals	1667	323,619,524.53	3.032012 %	3.284443 %

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	576	149,861,245.80	104,937.69	0.070023

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434372	291,569.10	425.20	0.145832
Summary	0039434459	272,932.06	433.58	0.158860
Summary	0039434607	453,730.86	472.64	0.104167
Summary	0039434774	306,171.28	159.46	0.052082
Summary	0039435537	164,860.31	80.99	0.049126
Summary	0039435747	77,797.80	113.46	0.145840
Summary	0039435787	367,292.23	303.02	0.082501
Summary	0039435811	371,312.85	132.53	0.035692
Summary	0039436085	312,704.03	260.59	0.083334
Summary	0039436178	162,147.00	50.67	0.031249
Summary	0039436230	307,796.10	352.68	0.114582
Summary	0039436332	341,536.34	320.19	0.093750
Summary	0039436726	281,216.48	33.91	0.012058
Summary	0039437058	591,377.58	579.06	0.097917
Summary	0039437085	231,271.10	96.36	0.041665
Summary	0039437405	357,726.47	335.37	0.093750
Summary	0039437411	317,820.41	364.17	0.114584
Summary	0039437472	377,994.29	23.06	0.006101
Summary	0039438105	338,397.34	317.25	0.093751
Summary	0039438108	311,034.84	323.99	0.104165
Summary	0039438352	339,015.74	333.48	0.098367
Summary	0039438507	272,261.20	283.61	0.104168
Summary	0039438666	285,381.88	327.00	0.114583
Summary	0039438883	283,243.38	295.05	0.104168
Summary	0039438931	202,398.12	210.83	0.104166

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039439393	112,306.27	21.67	0.019295
Summary	0039439686	226,890.88	94.54	0.041668
Summary	0039439714	344,830.36	215.52	0.062500
Summary	0039439716	166,680.26	69.45	0.041667
Summary	0039439889	390,200.89	203.23	0.052083
Summary	0039439923	305,963.25	446.20	0.145835
Summary	0039440034	460,365.81	91.74	0.019928
Summary	0039440469	158,356.06	148.46	0.093751
Summary	0039442509	156,501.70	48.91	0.031252
Summary	0039442950	196,618.36	122.89	0.062502
Summary	0039443038	294,233.62	245.19	0.083332
Summary	0039443045	248,031.54	232.53	0.093750
Summary	0039443320	391,920.75	17.49	0.004463
Summary	0039443529	206,374.13	25.33	0.012274
Summary	0039443869	411,395.69	685.66	0.166667
Summary	0039443872	143,073.76	64.39	0.045005
Summary	0039444135	124,039.16	103.37	0.083337
Summary	0039444673	393,756.73	492.20	0.125001
Summary	0039444679	230,616.58	115.15	0.049931
Summary	0039444760	457,490.92	174.44	0.038130
Summary	0039445386	231,023.91	119.66	0.051796
Summary	0039445539	256,750.93	128.28	0.049963
Summary	0039445692	210,654.76	285.26	0.135416
Summary	0039446758	156,454.27	57.51	0.036758
Summary	0039447560	215,822.93	157.37	0.072916
Summary	0039447806	116,976.32	97.48	0.083333
Summary	0039448174	467,868.93	487.36	0.104166
Summary	0039448409	159,432.44	51.88	0.032540
Summary	0039448586	223,668.10	256.29	0.114585
Summary	0039448816	366,088.50	152.54	0.041668
Summary	0039449195	380,034.43	319.60	0.084098
Summary	0039449264	396,555.54	117.26	0.029570
Summary	0039449680	263,406.77	246.94	0.093749
Summary	0039450238	68,678.44	100.16	0.145839

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039450423	331,350.14	207.09	0.062499
Summary	0039450504	442,533.53	599.26	0.135416
Summary	0039450518	358,750.01	373.70	0.104167
Summary	0039450531	232,176.53	119.40	0.051426
Summary	0039450645	133,569.93	102.96	0.077083
Summary	0039450747	215,460.21	399.99	0.185644
Summary	0039450838	269,532.42	224.61	0.083333
Summary	0039450977	366,984.63	573.41	0.156249
Summary	0039451066	181,231.97	207.66	0.114582
Summary	0039451257	288,978.09	240.82	0.083335
Summary	0039451467	256,423.88	86.56	0.033757
Summary	0039451508	224,082.23	256.76	0.114583
Summary	0039452485	167,565.21	52.36	0.031248
Summary	0039452496	168,676.33	364.45	0.216065
Summary	0039452575	137,498.63	114.58	0.083332
Summary	0039452930	87,487.17	136.70	0.156251
Summary	0039453039	427,818.48	445.64	0.104166
Summary	0039453085	312,911.37	325.95	0.104167
Summary	0039453307	243,549.63	228.33	0.093751
Summary	0039453736	444,056.67	416.30	0.093749
Summary	0039454201	218,134.42	181.78	0.083334
Summary	0039454204	282,123.16	73.58	0.026081
Summary	0039454370	181,307.51	207.75	0.114584
Summary	0039455066	188,045.42	97.94	0.052083
Summary	0039455809	143,071.05	149.03	0.104165
Summary	0039456995	309,663.56	73.06	0.023593
Summary	0039457780	213,984.07	133.74	0.062500
Summary	0039457825	357,048.87	435.48	0.121966
Summary	0039458024	187,168.72	136.48	0.072918
Summary	0039458344	215,384.32	157.05	0.072916
Summary	0039459032	283,048.31	117.94	0.041668
Summary	0039459399	116,412.35	48.51	0.041671
Summary	0039459991	486,164.11	427.42	0.087917
Summary	0039460027	128,417.90	120.39	0.093749

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039460091	130,335.62	49.16	0.037718
Summary	0039460094	122,913.33	133.67	0.108751
Summary	0039460702	181,192.32	96.92	0.053490
Summary	0039460722	364,128.13	338.34	0.092918
Summary	0039460755	357,171.84	409.26	0.114584
Summary	0039460795	260,330.41	244.06	0.093750
Summary	0039461345	304,146.59	19.42	0.006385
Summary	0039461514	324,245.30	236.43	0.072917
Summary	0039462078	316,463.66	329.65	0.104167
Summary	0039462130	291,560.42	182.23	0.062502
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039462775	610,027.83	889.62	0.145833
Summary	0039462997	310,414.12	226.34	0.072915
Summary	0039463115	225,248.72	209.29	0.092915
Summary	0039463250	290,959.44	76.58	0.026320
Summary	0039463441	492,872.26	355.28	0.072084
Summary	0039463465	77,027.79	72.21	0.093745
Summary	0039463537	281,292.60	175.81	0.062501
Summary	0039463797	300,666.00	45.13	0.015010
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039463980	320,893.07	367.69	0.114583
Summary	0039464076	251,995.36	324.26	0.128677
Summary	0039464081	429,731.09	581.93	0.135417
Summary	0039464144	522,354.43	459.24	0.087917
Summary	0039464408	179,530.24	2.60	0.001448
Summary	0039464466	336,861.91	385.99	0.114584
Summary	0039465118	546,163.12	625.81	0.114583
Summary	0039465259	37,787.80	11.41	0.030195
Summary	0039466169	404,702.46	43.46	0.010739
Summary	0039466229	243,969.70	36.22	0.014846
Summary	0039466352	233,592.74	316.32	0.135415
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	82,941.73	23.94	0.028864
Summary	0039466796	273,083.45	4.84	0.001772

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039466895	204,066.68	148.80	0.072917
Summary	0039467000	68,205.50	85.26	0.125005
Summary	0039467496	86,045.10	107.56	0.125004
Summary	0039468562	340,862.44	390.57	0.114583
Summary	0039468579	281,169.63	175.40	0.062382
Summary	0039468684	168,673.61	35.14	0.020833
Summary	0039468895	455,142.75	568.93	0.125000
Summary	0039469171	292,571.08	38.04	0.013002
Summary	0039469284	167,437.65	133.39	0.079665
Summary	0039469394	204,214.52	340.36	0.166668
Summary	0039470160	238,808.64	124.38	0.052084
Summary	0039470224	40,471.73	59.02	0.145830
Summary	0039470322	380,044.90	475.06	0.125001
Summary	0039470572	160,355.44	83.52	0.052084
Summary	0039471363	70,306.14	87.88	0.124996
Summary	0039471849	404,686.07	252.93	0.062500
Summary	0039471913	111,238.53	2.54	0.002283
Summary	0039472036	212,035.03	11.93	0.005626
Summary	0039472237	140,017.96	145.85	0.104165
Summary	0039472886	285,036.92	73.04	0.025625
Summary	0039473264	307,384.86	179.10	0.058266
Summary	0039473651	312,598.10	211.50	0.067659
Summary	0039473654	218,855.45	410.35	0.187498
Summary	0039473924	137,303.38	32.75	0.023852
Summary	0039474060	389,554.41	283.01	0.072650
Summary	0039474488	405,198.01	422.08	0.104166
Summary	0039474664	327,705.98	375.50	0.114584
Summary	0039474760	289,588.10	67.66	0.023364
Summary	0039475372	180,667.26	31.07	0.017197
Summary	0039475552	220,418.63	204.81	0.092919
Summary	0039476236	252,526.73	236.74	0.093748
Summary	0039477120	230,727.91	192.27	0.083332
Summary	0039477289	211,530.42	198.31	0.093750
Summary	0039477629	240,950.21	150.59	0.062498

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039478499	372,228.83	39.66	0.010655
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	396,934.25	106.14	0.026740
Summary	0039479461	294,625.10	77.48	0.026298
Summary	0039479526	89,200.39	12.75	0.014294
Summary	0039479790	449,116.18	516.46	0.114995
Summary	0039480159	257,464.60	214.55	0.083332
Summary	0039480389	102,587.74	106.86	0.104164
Summary	0039480392	45,087.52	34.17	0.075786
Summary	0039480479	131,124.96	259.52	0.197918
Summary	0039480749	281,975.66	74.23	0.026325
Summary	0039480766	258,877.42	298.71	0.115387
Summary	0039480859	288,660.65	282.65	0.097918
Summary	0039481069	221,055.17	205.40	0.092918
Summary	0039481405	406,272.78	592.48	0.145833
Summary	0039481932	118,554.00	61.75	0.052086
Summary	0039481979	112,616.50	23.07	0.020485
Summary	0039482253	122,649.34	4.91	0.004003
Summary	0039482714	151,034.43	251.72	0.166664
Summary	0039482734	90,776.14	141.84	0.156253
Summary	0039483118	228,681.74	142.93	0.062502
Summary	0039483311	143,117.82	68.22	0.047667
Summary	0039483449	223,880.48	46.64	0.020833
Summary	0039484057	244,629.89	112.27	0.045894
Summary	0039484062	373,853.79	233.66	0.062500
Summary	0039484871	216,085.30	202.58	0.093750
Summary	0039486505	268,521.97	223.77	0.083334
Summary	0039486591	103,433.58	22.31	0.021569
Summary	0039486597	275,815.09	172.38	0.062498
Summary	0039486640	178,986.90	279.67	0.156252
Summary	0039487146	308,741.23	160.80	0.052082
Summary	0039487291	322,332.35	503.64	0.156249
Summary	0039487313	169,543.49	88.30	0.052081
Summary	0039488528	264,327.41	330.41	0.125000

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039488666	210,929.61	87.89	0.041668
Summary	0039488892	205,809.56	192.95	0.093752
Summary	0039490080	409,390.37	479.14	0.117037
Summary	0039490173	304,920.96	124.40	0.040797
Summary	0039490289	139,963.91	204.11	0.145830
Summary	0039490983	177,843.43	185.25	0.104165
Summary	0039491164	193,778.99	141.30	0.072918
Summary	0039491221	252,540.55	57.52	0.022777
Summary	0039491349	211,742.85	17.55	0.008288
Summary	0039491457	259,603.89	162.25	0.062499
Summary	0039492009	336,873.69	280.73	0.083334
Summary	0039492202	205,313.06	171.09	0.083331
Summary	0039492626	169,325.09	45.17	0.026676
Summary	0039492868	382,005.69	437.71	0.114582
Summary	0039493088	415,987.52	433.32	0.104167
Summary	0039493210	314,401.35	360.25	0.114583
Summary	0039493360	103,609.20	11.08	0.010694
Summary	0039493420	330,272.35	206.42	0.062500
Summary	0039493511	114,127.64	118.88	0.104164
Summary	0039493566	65,626.73	41.02	0.062505
Summary	0039493567	162,688.97	305.04	0.187499
Summary	0039494222	206,528.03	150.59	0.072915
Summary	0039494227	265,807.99	249.19	0.093748
Summary	0039495376	404,028.05	100.87	0.024966
Summary	0039495802	324,611.22	92.12	0.028379
Summary	0039496277	490,536.84	106.05	0.021619
Summary	0039496341	156,469.80	48.90	0.031252
Summary	0039496344	298,326.37	341.83	0.114583
Summary	0039496357	413,585.19	318.81	0.077084
Summary	0039496424	272,671.19	130.95	0.048025
Summary	0039496847	113,738.85	47.39	0.041666
Summary	0039496915	213,151.01	155.42	0.072915
Summary	0039497036	240,437.59	69.79	0.029026
Summary	0039497179	100,128.31	114.73	0.114583

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039497243	405,954.13	495.45	0.122046
Summary	0039497293	155,107.12	20.07	0.012939
Summary	0039497384	328,496.31	4.86	0.001479
Summary	0039497528	164,323.69	38.49	0.023423
Summary	0039498394	186,693.83	213.92	0.114583
Summary	0039498494	142,068.56	221.98	0.156249
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498560	228,984.76	237.41	0.103679
Summary	0039498893	297,739.10	41.71	0.014009
Summary	0039498922	305,439.48	314.81	0.103068
Summary	0039499375	364,597.42	46.43	0.012735
Summary	0039499554	414,177.67	609.56	0.147174
Summary	0039500223	341,298.39	127.07	0.037231
Summary	0039500373	139,735.16	69.82	0.049966
Summary	0039500489	399,917.70	333.26	0.083332
Summary	0039500615	267,432.94	62.85	0.023501
Summary	0039500882	393,161.26	245.73	0.062501
Summary	0039501031	286,033.27	357.54	0.124999
Summary	0039501050	382,977.27	396.50	0.103531
Summary	0039501235	382,338.40	119.48	0.031250
Summary	0039501465	60,400.28	45.54	0.075397
Summary	0039501779	310,069.19	59.89	0.019315
Summary	0039501910	97,697.30	41.89	0.042877
Summary	0039502066	148,341.68	169.97	0.114580
Summary	0039502209	182,667.36	286.91	0.157067
Summary	0039502643	297,749.58	61.77	0.020746
Summary	0039503134	191,850.04	18.59	0.009690
Summary	0039503330	233,246.62	340.15	0.145833
Summary	0039503440	230,393.42	144.00	0.062502
Summary	0039503657	269,513.30	168.45	0.062502
Summary	0039504058	467,575.22	438.35	0.093750
Summary	0039504135	275,978.66	316.23	0.114585
Summary	0039504654	138,802.11	57.83	0.041664
Summary	0039504900	269,960.43	43.94	0.016276

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039505016	184,977.76	401.45	0.217026
Summary	0039505048	168,669.47	140.56	0.083335
Summary	0039505353	323,634.87	235.98	0.072916
Summary	0039505585	381,011.49	317.51	0.083333
Summary	0039506011	274,210.05	257.07	0.093749
Summary	0039506152	178,739.43	130.33	0.072916
Summary	0039506417	257,338.05	160.84	0.062501
Summary	0039506483	405,227.13	84.42	0.020833
Summary	0039506739	346,659.85	61.28	0.017677
Summary	0039506746	230,921.03	157.12	0.068041
Summary	0039506874	62,076.09	51.73	0.083333
Summary	0039507186	88,825.35	24.47	0.027548
Summary	0039507262	139,628.77	130.90	0.093749
Summary	0039507275	383,493.95	356.33	0.092917
Summary	0039507512	303,038.06	536.63	0.177083
Summary	0039507551	229,677.64	191.40	0.083334
Summary	0039507735	276,726.07	57.65	0.020833
Summary	0039507818	233,939.21	97.47	0.041665
Summary	0039508339	261,741.79	70.09	0.026778
Summary	0039508926	237,813.99	198.79	0.083591
Summary	0039508983	388,588.20	364.30	0.093750
Summary	0039509514	409,822.49	213.45	0.052084
Summary	0039509881	160,992.32	100.62	0.062500
Summary	0039510732	191,230.94	39.83	0.020828
Summary	0039510738	294,842.05	245.70	0.083333
Summary	0039510884	315,380.53	164.26	0.052083
Summary	0039511188	275,113.61	57.32	0.020835
Summary	0039511281	173,724.16	108.58	0.062501
Summary	0039511524	224,209.88	140.13	0.062499
Summary	0039511803	373,989.00	155.83	0.041667
Summary	0039511824	315,788.57	171.37	0.054267
Summary	0039513262	214,578.07	9.35	0.004357
Summary	0039513277	385,398.97	200.73	0.052084
Summary	0039513475	370,684.76	231.68	0.062501

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Series 2017-C02



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 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514171	310,229.67	375.63	0.121081
Summary	0039514223	350,205.14	145.92	0.041667
Summary	0039514522	207,869.06	38.11	0.018334
Summary	0039514749	311,015.83	97.19	0.031249
Summary	0039514784	124,367.74	90.68	0.072913
Summary	0039514914	296,879.94	52.60	0.017718
Summary	0039515806	131,006.02	36.82	0.028106
Summary	0039516221	145,551.26	24.70	0.016970
Summary	0039517121	365,981.96	419.35	0.114582
Summary	0039517245	372,749.63	232.97	0.062500
Summary	0039518387	558,885.70	120.86	0.021625
Summary	0039518405	119,025.44	123.98	0.104163
Summary	0039518623	232,635.41	34.96	0.015028
Summary	0039518891	417,489.49	304.42	0.072917
Summary	0039519036	195,201.71	142.33	0.072914
Summary	0039519217	94,570.39	28.48	0.030115
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519404	163,383.60	58.13	0.035579
Summary	0039519632	134,259.59	29.67	0.022099
Summary	0039519948	309,798.19	76.08	0.024558
Summary	0039519949	195,260.30	85.04	0.043552
Summary	0039519955	365,503.58	266.51	0.072916
Summary	0039520477	258,873.87	404.49	0.156250
Summary	0039521058	408,239.72	170.10	0.041667
Summary	0039521507	154,271.50	16.08	0.010423
Summary	0039521588	146,393.09	106.74	0.072913
Summary	0039521591	129,032.38	120.97	0.093752
Summary	0039522742	192,876.12	160.73	0.083333
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523117	339,692.78	89.08	0.026224
Summary	0039523242	234,759.64	62.43	0.026593
Summary	0039523404	114,603.35	9.99	0.008717
Summary	0039523587	143,503.61	46.39	0.032327
Summary	0039523874	312,224.43	130.09	0.041666

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

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Summary	0039524475	197,834.55	144.25	0.072914
Summary	0039524616	414,409.45	388.51	0.093750
Summary	0039524701	274,659.12	200.27	0.072916
Summary	0039524715	331,342.98	448.69	0.135416
Summary	0039525295	139,838.30	49.25	0.035219
Summary	0039525606	264,289.45	53.81	0.020360
Summary	0039525672	251,118.54	156.95	0.062500
Summary	0039525833	188,953.43	196.83	0.104169
Summary	0039526316	311,706.08	208.56	0.066909
Summary	0039526818	119,584.07	87.20	0.072919
Summary	0039526821	78,559.78	122.75	0.156250
Summary	0039527057	403,579.01	50.73	0.012570
Summary	0039527241	184,221.37	115.14	0.062501
Summary	0039527340	287,335.05	269.38	0.093751
Summary	0039527573	299,846.50	218.64	0.072917
Summary	0039528032	169,645.74	141.37	0.083332
Summary	0039529204	311,494.55	221.39	0.071073
Summary	0039529468	175,065.07	35.72	0.020404
Summary	0039529551	134,517.92	70.06	0.052082
Summary	0039529814	109,167.03	68.23	0.062501
Summary	0039530013	135,596.48	183.62	0.135416
Summary	0039530271	219,315.38	251.30	0.114584
Summary	0039530565	348,070.01	253.80	0.072916
Summary	0039530727	238,714.24	248.66	0.104166
Summary	0039530980	137,555.94	82.42	0.059917
Summary	0039531022	147,086.90	48.48	0.032960
Summary	0039532356	301,049.29	63.73	0.021169
Summary	0039533003	392,151.01	245.09	0.062499
Summary	0039533461	225,822.61	54.12	0.023966
Summary	0039534406	181,015.19	80.55	0.044499
Summary	0039534500	364,726.52	190.40	0.052203
Summary	0039535531	219,460.99	69.92	0.031860
Summary	0039535891	315,863.09	163.68	0.051820
Summary	0039536402	248,221.20	95.47	0.038462

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 08-Sep-2022 11:29:29 AM

Modification Loss Detail

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Summary	0039536405	330,046.50	206.28	0.062500
Summary	0039536952	455,786.13	522.25	0.114582
Summary	0039537086	142,834.39	19.38	0.013568
Summary	0039537326	439,145.95	288.36	0.065664
Summary	0039537702	236,740.02	63.51	0.026827
Summary	0039537744	181,056.49	18.86	0.010417
Summary	0039538720	213,336.51	222.23	0.104169
Summary	0039539087	286,809.35	155.03	0.054053
Summary	0039539340	386,339.08	321.95	0.083334
Summary	0039539614	262,664.01	82.08	0.031249
Summary	0039540137	212,888.82	7.55	0.003546
Summary	0039540267	397,190.51	372.37	0.093751
Summary	0039541257	269,528.56	122.05	0.045283
Summary	0039541489	358,617.47	261.49	0.072916
Summary	0039541621	190,367.06	237.96	0.125001
Summary	0039541861	339,805.27	393.07	0.115675
Summary	0039542207	211,627.70	308.62	0.145832
Summary	0039542798	257,883.31	376.08	0.145833
Summary	0039543112	213,236.19	285.74	0.134002
Summary	0039544440	204,797.23	218.56	0.106720
Summary	0039544486	264,355.05	357.98	0.135416
Summary	0039544688	499,523.87	606.43	0.121402
Summary	0039545344	206,643.36	3.36	0.001626
Summary	0039545541	308,557.76	289.27	0.093749
Summary	0039546147	361,823.27	301.52	0.083334
Summary	0039547289	403,930.32	252.46	0.062501
Summary	0039547406	234,654.84	31.61	0.013471
Summary	0039547496	373,476.95	583.56	0.156251
Summary	0039548288	593,305.03	556.22	0.093749
Summary	0039548525	176,551.64	154.10	0.087283
Summary	0039548818	42,239.81	17.29	0.040933
Summary	0039549019	447,351.55	236.96	0.052970
Summary	0039549186	275,143.18	79.82	0.029010
Summary	0039549385	268,404.76	167.75	0.062499

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:29 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039549997	170,151.33	42.50	0.024978
Summary	0039550275	252,593.34	263.12	0.104167
Summary	0039550842	246,755.78	125.62	0.050909
Summary	0039551104	382,983.55	241.58	0.063078
Summary	0039551181	245,711.29	102.38	0.041667
Summary	0039551325	193,124.88	100.59	0.052085
Summary	0039551621	220,909.92	73.40	0.033226
Summary	0039551839	256,328.88	186.91	0.072918
Summary	0039551990	299,249.85	155.86	0.052084
Summary	0039552305	385,342.64	119.71	0.031066
Summary	0039553090	289,813.05	11.71	0.004041
Summary	0039553472	362,389.84	55.45	0.015301
Summary	0039553647	391,733.93	79.36	0.020259
Summary	0039553850	342,919.32	9.73	0.002837
Summary	0039553903	206,501.31	64.53	0.031249
Summary	0039554146	312,620.56	260.52	0.083334
Summary	0039554373	166,321.30	121.28	0.072919
Summary	0039554930	424,707.28	575.12	0.135416
Summary	0039555148	372,823.30	137.46	0.036870
Summary	0039556794	329,441.15	69.52	0.021102
Summary	0039556922	357,857.07	335.49	0.093750
Summary	0039557424	401,351.73	418.07	0.104165
Summary	0039558233	341,097.84	505.76	0.148274
Summary	0039558278	300,581.29	219.17	0.072915
Summary	0039558417	87,976.97	82.48	0.093752
Summary	0039558855	247,035.81	37.11	0.015022
Summary	0039559008	280,987.13	61.13	0.021755
Summary	0039559035	87,069.07	14.71	0.016895
Summary	0039559236	111,794.82	81.52	0.072919
Summary	0039559473	253,487.85	23.42	0.009239
Summary	0039560335	102,541.48	18.25	0.017798
Summary	0039560546	233,743.39	170.44	0.072918
Summary	0039560746	193,187.08	34.85	0.018040
Summary	0039560761	286,155.67	90.99	0.031797

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039560910	133,569.18	139.13	0.104163
Summary	0039560986	79,866.68	4.35	0.005447
Summary	0039561329	129,060.92	41.18	0.031907
Summary	0039562407	373,549.71	272.38	0.072917
Summary	0039562838	235,727.72	58.53	0.024829
Summary	0039563096	308,663.08	96.40	0.031231
Summary	0039563100	270,809.25	282.09	0.104166
Summary	0039563120	74,393.18	7.75	0.010418
Summary	0039563406	253,176.55	184.61	0.072917
Summary	0039563782	449,964.18	374.97	0.083333
Summary	0039564061	290,212.55	301.35	0.103838
Summary	0039564378	420,821.76	482.19	0.114583
Summary	0039565294	284,474.34	266.69	0.093748
Summary	0039565463	293,602.20	68.07	0.023184
Summary	0039565501	240,735.84	66.05	0.027437
Summary	0039565670	284,125.93	180.04	0.063366
Summary	0039565700	128,109.25	40.03	0.031247
Summary	0039566027	177,932.55	166.81	0.093749
Summary	0039566280	293,965.24	68.98	0.023465
Summary	0039566445	105,806.40	77.15	0.072916
Summary	0039566510	136,314.32	85.20	0.062503
Summary	0039566840	172,924.87	41.71	0.024120
Summary	0039567002	103,153.09	96.71	0.093754
Summary	0039567765	118,246.68	36.95	0.031248
Summary	0039568470	71,072.28	3.76	0.005290
Summary	0039569322	287,960.51	209.97	0.072916
Summary	0039569366	322,356.30	134.32	0.041668
Summary	0039569398	176,355.71	146.96	0.083332
Summary	0039569436	157,337.82	71.95	0.045730
Summary	0039569532	393,281.74	204.83	0.052082
Summary	0039569938	340,641.28	0.16	0.000047
Summary	0039570718	137,001.91	43.37	0.031656
Summary	0039570735	149,777.36	78.01	0.052084
Summary	0039570786	142,476.19	133.57	0.093749

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039570878	391,834.70	408.16	0.104166
Summary	0039570933	289,815.05	332.08	0.114583
Summary	0039571024	450,533.31	52.86	0.011733
Summary	0039571451	420,016.13	360.56	0.085844
Summary	0039571453	338,057.71	243.68	0.072082
Summary	0039571540	217,567.64	158.64	0.072915
Summary	0039572130	178,506.44	9.46	0.005300
Summary	0039572182	280,712.34	175.45	0.062502
Summary	0039572279	319,235.32	199.52	0.062499
Summary	0039572702	243,470.47	152.17	0.062500
Summary	0039572777	207,257.48	52.43	0.025297
Summary	0039573942	102,253.02	21.42	0.020948
Summary	0039573971	67,878.32	6.24	0.009193
Summary	0039574034	255,540.31	271.32	0.106175
Summary	0039574215	208,622.72	86.93	0.041669
Summary	0039574916	125,971.75	91.85	0.072913
Summary	0039575698	203,234.91	125.50	0.061751
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	301,039.03	62.72	0.020835
Summary	0039577125	228,507.93	47.61	0.020835
Summary	0039577246	358,634.55	261.50	0.072915
Summary	0039577454	117,924.48	105.66	0.089600
Summary	0039577920	166,321.56	34.65	0.020833
Summary	0039578057	199,468.15	229.88	0.115246
Summary	0039579043	125,327.41	137.78	0.109936
Summary	0039579419	274,285.10	182.54	0.066551
Summary	0039579442	216,412.30	67.63	0.031251
Summary	0039579573	293,708.60	275.35	0.093749
Summary	0039579661	227,129.60	94.64	0.041668
Summary	0039579691	429,234.93	81.68	0.019029
Summary	0039579708	255,752.06	15.21	0.005947
Summary	0039580050	326,114.75	169.85	0.052083
Summary	0039580068	368,429.58	462.44	0.125517
Summary	0039580387	162,038.12	118.15	0.072915

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039580689	453,722.56	714.68	0.157515
Summary	0039580970	336,468.43	245.34	0.072916
Summary	0039581730	311,977.29	162.49	0.052084
Summary	0039581811	352,089.05	77.89	0.022122
Summary	0039581875	402,475.63	377.32	0.093750
Summary	0039581910	226,173.03	188.48	0.083334
Summary	0039582067	441,402.51	423.67	0.095983
Summary	0039582358	128,307.36	21.78	0.016975
Summary	0039582440	105,495.74	87.91	0.083330
Summary	0039583702	558,802.32	357.54	0.063983
Summary	0039583845	415,127.64	428.75	0.103281
Summary	0039585044	288,624.62	571.24	0.197918
Summary	0039585814	127,763.24	146.40	0.114587
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039586912	441,144.37	505.48	0.114584
Summary	0039587261	272,543.87	28.39	0.010417
Summary	0039587378	259,357.66	55.84	0.021530
Summary	0039588009	129,650.50	108.04	0.083332
Summary	0039588470	411,760.88	64.58	0.015684
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,043.50	51.05	0.020833
Summary	0039589137	254,970.57	186.94	0.073318
Summary	0039589287	639,461.08	599.49	0.093749
Summary	0039589333	416,917.72	150.17	0.036019
Summary	0039589367	174,786.78	63.16	0.036135
Summary	0039589729	169,158.37	121.93	0.072080
Summary	0039589777	119,189.92	36.91	0.030967
Summary	0039589866	414,947.81	561.91	0.135417
Summary	0039590258	333,607.37	382.26	0.114584
Summary	0039590654	307,300.04	320.10	0.104165
Summary	0039590888	213,108.54	155.39	0.072916
Summary	0039591467	263,089.75	109.62	0.041666
Summary	0039591824	179,683.32	74.23	0.041312
Summary	0039592152	215,003.18	167.67	0.077985

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Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039592291	182,026.56	84.95	0.046669
Summary	0039592313	211,946.34	220.78	0.104168
Summary	0039592995	215,593.16	89.83	0.041666
Summary	0039593032	248,252.33	155.16	0.062501
Summary	0039593231	166,697.76	107.52	0.064500
Summary	0039593576	177,324.14	129.30	0.072917
Summary	0039594063	132,453.47	88.30	0.066665
Summary	0039594280	345,091.11	287.58	0.083335
Summary	0039595333	211,157.12	142.76	0.067608
Summary	0039595354	191,228.48	0.32	0.000167
Summary	0039596293	314,014.59	457.94	0.145834
Summary	0039596795	397,868.01	64.90	0.016312
Summary	0039596842	206,565.87	86.07	0.041667
Summary	0039597352	410,129.46	299.05	0.072916
Summary	0039597426	207,443.73	194.48	0.093751
Summary	0039597814	197,978.65	108.73	0.054920
Summary	0039597848	378,388.95	235.61	0.062267
Summary	0039598033	166,447.56	86.69	0.052082
Summary	0039598778	79,310.99	40.65	0.051254
Summary	0039599146	488,215.49	508.56	0.104167
Summary	0039599333	305,003.52	381.25	0.124999
Summary	0039599401	344,030.27	53.93	0.015676
Summary	0039599455	426,418.51	310.93	0.072917
Summary	0039599727	137,771.08	129.16	0.093750
Summary	0039599781	371,539.44	95.54	0.025715
Summary	0039599825	65,239.78	24.87	0.038121
Summary	0039600257	242,169.90	151.36	0.062502
Summary	0039600325	400,557.87	502.71	0.125502
Summary	0039600345	130,790.11	47.42	0.036257
Summary	0039600486	214,976.92	335.90	0.156249
Summary	0039601812	113,088.30	2.43	0.002149
Summary	0039602414	616,413.16	117.87	0.019122
Summary	0039602483	463,693.22	177.46	0.038271
Summary	0039602516	354,777.08	12.04	0.003394

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602661	113,447.99	118.17	0.104162
Summary	0039602696	339,242.27	167.56	0.049392
Summary	0039602910	126,082.85	20.08	0.015926
Summary	0039603581	256,788.45	80.25	0.031251
Summary	0039603662	349,541.57	327.70	0.093751
Summary	0039603722	372,433.03	142.79	0.038340
Summary	0039604172	253,179.23	158.24	0.062501

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	243,493.19	51,711.51	21.237

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039473687	72,415.46	22,510.49	31.085
0039496013	99,185.51	18,856.87	19.012
0039506054	71,892.22	10,344.15	14.388

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	332,652.01	21,847.82	(91,302.10)	(27.447)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039474566	229,143.13	(598.90)	(92,024.15)	(40.160)
0039568019	103,508.88	22,446.72	722.05	0.698

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
270	48,074,549.16	300,294.90	0.625

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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 08-Sep-2022 11:29:30 AM

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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Series 2017-C02



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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039473067	108,622.20	7,673.71	7.065
0039473687	72,415.46	22,510.49	31.085
0039474160	210,232.92	2,531.77	1.204
0039474566	229,143.13	(92,024.15)	(40.160)
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,515.22)	(19.497)
0039495871	204,631.45	445.07	0.217
0039496013	99,185.51	18,856.87	19.012
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
0039506054	71,892.22	10,344.15	14.388
0039506265	86,316.27	(30,624.51)	(35.479)

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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039511800	236,683.38	40,020.39	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

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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,033.08)	(32.476)
0039529084	293,349.80	64,690.85	22.052
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
0039534456	134,717.94	16,159.85	11.995
0039534646	63,169.28	40,594.04	64.262
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

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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,075.10	9.986
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039552245	363,678.66	8,863.27	2.437
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

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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	(5,522.44)	(2.105)
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,583.18)	(48.212)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,874.03	5.423
0039567949	141,115.97	358.39	0.254
0039568019	103,508.88	722.05	0.698
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

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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579509	306,053.12	80,461.70	26.290
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582711	289,431.19	(3,425.98)	(1.184)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584079	236,300.66	(71,625.71)	(30.311)
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

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Credit-Linked Notes

Series 2017-C02



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 08-Sep-2022 11:29:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039596972	121,078.18	(405.60)	(0.335)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598228	215,057.33	(15,294.33)	(7.112)
0039598238	374,284.32	(378.39)	(0.101)
0039599776	228,048.73	(8,191.67)	(3.592)
0039600016	212,298.02	(3,801.61)	(1.791)
0039600808	366,197.21	(117,299.83)	(32.032)
0039601086	99,695.17	36,925.20	37.038
0039601848	209,143.89	(4,888.27)	(2.337)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:30 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	576,145.20	73,559.33	0.001 %	0	0.00	0.00	0.000 %	5	576,145.20	73,559.33	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039473687	77,000.00	4.000 %	DE	90.00	360	72,415.46	08/31/2022	22,510.49	22,510.49
Summary	0039474566	238,000.00	4.125 %	CO	95.00	360	229,143.13	02/28/2022	(598.90)	(92,024.15)
Summary	0039496013	106,000.00	3.625 %	WI	97.00	360	99,185.51	08/31/2022	18,856.87	18,856.87
Summary	0039506054	76,000.00	4.250 %	FL	95.00	360	71,892.22	08/31/2022	10,344.15	10,344.15
Summary	0039568019	110,000.00	4.000 %	OH	85.00	360	103,508.88	03/31/2022	22,446.72	722.05

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

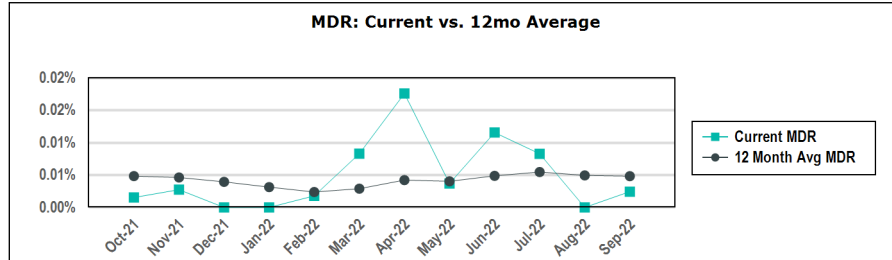
Distribution Date: 26-Sep-2022
08-Sep-2022 11:29:30 AM

Realized Loss Report - Collateral

Summary

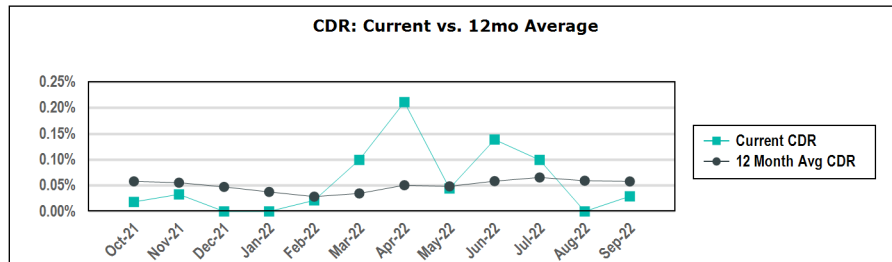
MDR

Current Month 0.002 %
3 Month Average 0.004 %
12 Month Average 0.005 %



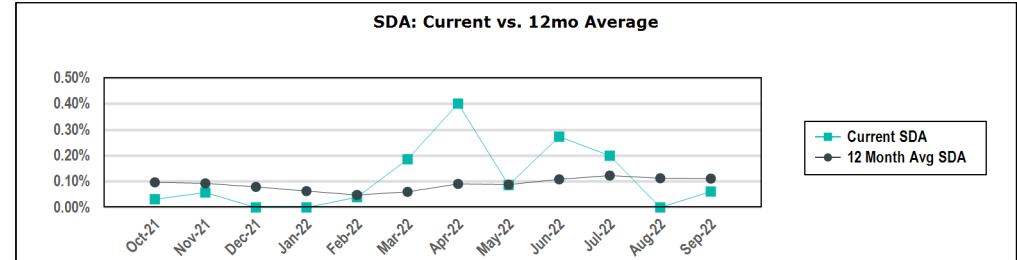
CDR

Current Month 0.029 %
3 Month Average 0.043 %
12 Month Average 0.058 %



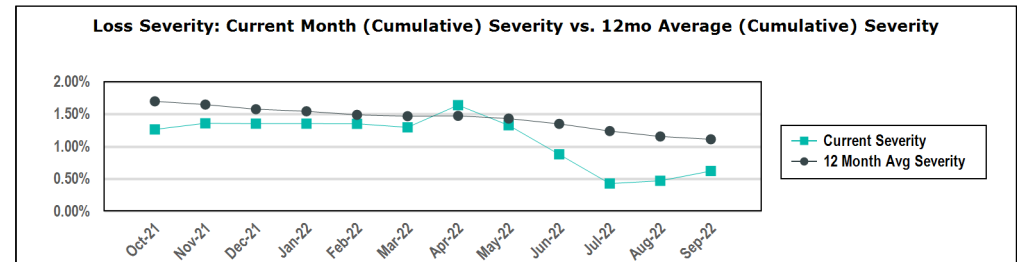
SDA

Current Month 0.061 %
3 Month Average 0.087 %
12 Month Average 0.111 %



Loss Severity

Current Month (Cumulative) 0.625 %
3 Month Average (Cumulative) 0.510 %
12 Month Average (Cumulative) 1.116 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02

Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:31 AM

Prepayment Rates

Summary

SMM

Current Month	1.108 %
3 Month Average	1.375 %
12 Month Average	2.393 %

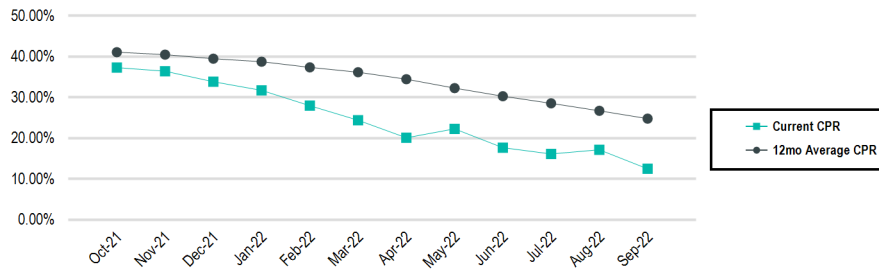
CPR

Current Month	12.517 %
3 Month Average	15.283 %
12 Month Average	24.809 %

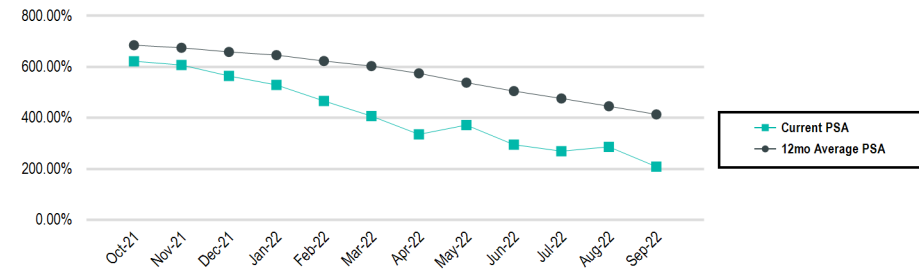
PSA

Current Month	208.613 %
3 Month Average	254.718 %
12 Month Average	413.491 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Distribution Date: 26-Sep-2022
 08-Sep-2022 11:29:32 AM

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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08-Sep-2022 11:29:32 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Sep-2022
08-Sep-2022 11:29:32 AM

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.