

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
10-Jun-2020 11:12:26 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		05/29/2020	0.00000 %	26,127,958,893.94	0.00	815,022,568.22	0.00	25,312,936,325.72	815,022,568.22	0.00
2M-1	30711XGK4	06/24/2020	1.31825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	06/24/2020	3.81825 %	211,716,255.10	673,654.66	34,405,532.33	0.00	177,310,722.76	35,079,186.99	0.00
2M-AH		05/29/2020	0.00000 %	11,143,656.55	0.00	1,810,930.56	0.00	9,332,726.00	1,810,930.56	0.00
2M-2B	30711XGM0	06/24/2020	3.81825 %	265,923,000.00	846,133.75	0.00	0.00	265,923,000.00	846,133.75	0.00
2M-BH		05/29/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	06/24/2020	3.81825 %	246,928,000.00	785,694.03	0.00	0.00	246,928,000.00	785,694.03	0.00
2M-CH		05/29/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	06/24/2020	3.81825 %	724,567,255.10	2,305,482.43	34,405,532.33	0.00	690,161,722.76	36,711,014.76	0.00
2M-2H		05/29/2020	0.00000 %	38,136,934.55	0.00	1,810,930.56	0.00	36,326,004.00	1,810,930.56	0.00
2B-1	30711XGQ1	06/24/2020	5.66825 %	189,945,000.00	897,213.12	0.00	0.00	189,945,000.00	897,213.12	0.00
2B-1H		05/29/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		05/29/2020	0.00000 %	199,428,438.94	0.00	0.00	(30,295.89)	199,458,734.83	0.00	483,590.17
2A-I1	30711XGR9	06/24/2020	1.30000 %	0.00	229,359.28	0.00	0.00	0.00	229,359.28	0.00
2A-I2	30711XGS7	06/24/2020	1.80000 %	0.00	317,574.38	0.00	0.00	0.00	317,574.38	0.00
2A-I3	30711XGT5	06/24/2020	2.30000 %	0.00	405,789.49	0.00	0.00	0.00	405,789.49	0.00
2A-I4	30711XGU2	06/24/2020	2.80000 %	0.00	494,004.60	0.00	0.00	0.00	494,004.60	0.00
2B-I1	30711XGZ1	06/24/2020	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	06/24/2020	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	06/24/2020	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	06/24/2020	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	06/24/2020	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	06/24/2020	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	06/24/2020	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	06/24/2020	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	06/24/2020	2.51825 %	211,716,255.10	444,295.38	34,405,532.33	0.00	177,310,722.76	34,849,827.71	0.00
2E-A2	30711XGW8	06/24/2020	2.01825 %	211,716,255.10	356,080.28	34,405,532.33	0.00	177,310,722.76	34,761,612.61	0.00
2E-A3	30711XGX6	06/24/2020	1.51825 %	211,716,255.10	267,865.17	34,405,532.33	0.00	177,310,722.76	34,673,397.50	0.00
2E-A4	30711XGY4	06/24/2020	1.01825 %	211,716,255.10	179,650.06	34,405,532.33	0.00	177,310,722.76	34,585,182.39	0.00
2E-B1	30711XHD9	06/24/2020	2.51825 %	265,923,000.00	558,050.50	0.00	0.00	265,923,000.00	558,050.50	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
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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	06/24/2020	2.01825 %	265,923,000.00	447,249.25	0.00	0.00	265,923,000.00	447,249.25	0.00
2E-B3	30711XHF4	06/24/2020	1.51825 %	265,923,000.00	336,448.00	0.00	0.00	265,923,000.00	336,448.00	0.00
2E-B4	30711XHG2	06/24/2020	1.01825 %	265,923,000.00	225,646.75	0.00	0.00	265,923,000.00	225,646.75	0.00
2E-C1	30711XHM9	06/24/2020	2.51825 %	246,928,000.00	518,188.70	0.00	0.00	246,928,000.00	518,188.70	0.00
2E-C2	30711XHN7	06/24/2020	2.01825 %	246,928,000.00	415,302.03	0.00	0.00	246,928,000.00	415,302.03	0.00
2E-C3	30711XHP2	06/24/2020	1.51825 %	246,928,000.00	312,415.36	0.00	0.00	246,928,000.00	312,415.36	0.00
2E-C4	30711XHQ0	06/24/2020	1.01825 %	246,928,000.00	209,528.70	0.00	0.00	246,928,000.00	209,528.70	0.00
2E-D1	30711XHR8	06/24/2020	2.51825 %	477,639,255.10	1,002,345.88	34,405,532.33	0.00	443,233,722.76	35,407,878.21	0.00
2E-D2	30711XHS6	06/24/2020	2.01825 %	477,639,255.10	803,329.52	34,405,532.33	0.00	443,233,722.76	35,208,861.85	0.00
2E-D3	30711XHT4	06/24/2020	1.51825 %	477,639,255.10	604,313.17	34,405,532.33	0.00	443,233,722.76	35,009,845.50	0.00
2E-D4	30711XHU1	06/24/2020	1.01825 %	477,639,255.10	405,296.81	34,405,532.33	0.00	443,233,722.76	34,810,829.14	0.00
2E-D5	30711XHV9	06/24/2020	3.81825 %	477,639,255.10	1,519,788.40	34,405,532.33	0.00	443,233,722.76	35,925,320.73	0.00
2E-F1	30711XHW7	06/24/2020	2.51825 %	512,851,000.00	1,076,239.19	0.00	0.00	512,851,000.00	1,076,239.19	0.00
2E-F2	30711XHX5	06/24/2020	2.01825 %	512,851,000.00	862,551.28	0.00	0.00	512,851,000.00	862,551.28	0.00
2E-F3	30711XHY3	06/24/2020	1.51825 %	512,851,000.00	648,863.36	0.00	0.00	512,851,000.00	648,863.36	0.00
2E-F4	30711XHZ0	06/24/2020	1.01825 %	512,851,000.00	435,175.44	0.00	0.00	512,851,000.00	435,175.44	0.00
2E-F5	30711XJA3	06/24/2020	3.81825 %	512,851,000.00	1,631,827.78	0.00	0.00	512,851,000.00	1,631,827.78	0.00
2X-1	30711XJB1	06/24/2020	1.30000 %	0.00	517,442.53	0.00	0.00	0.00	517,442.53	0.00
2X-2	30711XJC9	06/24/2020	1.80000 %	0.00	716,458.88	0.00	0.00	0.00	716,458.88	0.00
2X-3	30711XJD7	06/24/2020	2.30000 %	0.00	915,475.24	0.00	0.00	0.00	915,475.24	0.00
2X-4	30711XJE5	06/24/2020	2.80000 %	0.00	1,114,491.60	0.00	0.00	0.00	1,114,491.60	0.00
2Y-1	30711XJF2	06/24/2020	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	06/24/2020	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	06/24/2020	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	06/24/2020	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				35,903,458,333.08	30,488,188.66	1,197,105,284.97	(30,295.89)	34,706,383,343.91	1,227,593,473.63	483,590.17

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

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

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

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Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
10-Jun-2020 11:12:26 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	26,127,958,893.94	47,628,794.43	767,393,773.79	0.00	0.00	815,022,568.22	25,312,936,325.72	0.65938120	815,022,568.22
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	246,928,000.00	211,716,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	177,310,722.76	0.71806649	34,405,532.33
2M-AH	12,997,022.00	11,143,656.55	105,923.91	1,705,006.65	0.00	0.00	1,810,930.56	9,332,726.00	0.71806649	1,810,930.56
2M-2B	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	724,567,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	690,161,722.76	0.90837167	34,405,532.33
2M-2H	39,990,300.00	38,136,934.55	105,923.91	1,705,006.65	0.00	0.00	1,810,930.56	36,326,004.00	0.90837038	1,810,930.56
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	199,428,438.94	0.00	0.00	0.00	(30,295.89)	(30,295.89)	199,458,734.83	0.99758135	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	211,716,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	177,310,722.76	0.71806649	34,405,532.33
2E-A2	246,928,000.00	211,716,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	177,310,722.76	0.71806649	34,405,532.33
2E-A3	246,928,000.00	211,716,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	177,310,722.76	0.71806649	34,405,532.33
2E-A4	246,928,000.00	211,716,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	177,310,722.76	0.71806649	34,405,532.33
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00

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Series 2017-C02



Distribution Date: 25-Jun-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	477,639,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	443,233,722.76	0.86425438	34,405,532.33
2E-D2	512,851,000.00	477,639,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	443,233,722.76	0.86425438	34,405,532.33
2E-D3	512,851,000.00	477,639,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	443,233,722.76	0.86425438	34,405,532.33
2E-D4	512,851,000.00	477,639,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	443,233,722.76	0.86425438	34,405,532.33
2E-D5	512,851,000.00	477,639,255.10	2,012,428.67	32,393,103.67	0.00	0.00	34,405,532.33	443,233,722.76	0.86425438	34,405,532.33
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	35,903,458,333.08	69,977,357.62	1,127,127,927.46	0.00	(30,295.89)	1,197,074,989.08	34,706,383,343.91	0.70893215	1,197,105,284.97

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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	680.61186782	1.24069097	19.98997747	0.00000000	0.00000000	21.23066845	659.38119937	0.65938120	21.23066845
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	857.40076095	8.14986016	131.18440869	0.00000000	0.00000000	139.33426882	718.06649209	0.71806649	139.33426882
2M-AH	12,997,022.00	857.40076073	8.14986002	131.18440901	0.00000000	0.00000000	139.33426903	718.06649246	0.71806649	139.33426903
2M-2B	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	953.65528015	2.64870268	42.63490261	0.00000000	0.00000000	45.28360527	908.37167487	0.90837167	45.28360527
2M-2H	39,990,300.00	953.65462500	2.64874007	42.63550536	0.00000000	0.00000000	45.28424543	908.37037982	0.90837038	45.28424543
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	997.42982853	0.00000000	0.00000000	0.00000000	(0.15152315)	(0.15152315)	997.58135167	0.99758135	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	857.40076095	8.14986016	131.18440869	0.00000000	0.00000000	139.33426882	718.06649209	0.71806649	139.33426882
2E-A2	246,928,000.00	857.40076095	8.14986016	131.18440869	0.00000000	0.00000000	139.33426882	718.06649209	0.71806649	139.33426882
2E-A3	246,928,000.00	857.40076095	8.14986016	131.18440869	0.00000000	0.00000000	139.33426882	718.06649209	0.71806649	139.33426882
2E-A4	246,928,000.00	857.40076095	8.14986016	131.18440869	0.00000000	0.00000000	139.33426882	718.06649209	0.71806649	139.33426882
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
10-Jun-2020 11:12:26 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	931.34117921	3.92400262	63.16279713	0.00000000	0.00000000	67.08679973	864.25437946	0.86425438	67.08679973
2E-D2	512,851,000.00	931.34117921	3.92400262	63.16279713	0.00000000	0.00000000	67.08679973	864.25437946	0.86425438	67.08679973
2E-D3	512,851,000.00	931.34117921	3.92400262	63.16279713	0.00000000	0.00000000	67.08679973	864.25437946	0.86425438	67.08679973
2E-D4	512,851,000.00	931.34117921	3.92400262	63.16279713	0.00000000	0.00000000	67.08679973	864.25437946	0.86425438	67.08679973
2E-D5	512,851,000.00	931.34117921	3.92400262	63.16279713	0.00000000	0.00000000	67.08679973	864.25437946	0.86425438	67.08679973
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
10-Jun-2020 11:12:26 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 %	26,127,958,893.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,312,936,325.72
2M-1	N/A	N/A	1.31825 %	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	05/26/20 - 06/24/20	30	3.81825 %	211,716,255.10	673,654.66	0.00	0.00	0.00	0.00	673,654.66	0.00	177,310,722.76
2M-AH	N/A	N/A	0.00000 %	11,143,656.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,332,726.00
2M-2B	05/26/20 - 06/24/20	30	3.81825 %	265,923,000.00	846,133.75	0.00	0.00	0.00	0.00	846,133.75	0.00	265,923,000.00
2M-BH	N/A	N/A	0.00000 %	13,996,255.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00
2M-2C	05/26/20 - 06/24/20	30	3.81825 %	246,928,000.00	785,694.03	0.00	0.00	0.00	0.00	785,694.03	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	05/26/20 - 06/24/20	30	3.81825 %	724,567,255.10	2,305,482.43	0.00	0.00	0.00	0.00	2,305,482.43	0.00	690,161,722.76
2M-2H	N/A	N/A	0.00000 %	38,136,934.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,326,004.00
2B-1	05/26/20 - 06/24/20	30	5.66825 %	189,945,000.00	897,213.12	0.00	0.00	0.00	0.00	897,213.12	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 %	199,428,438.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,458,734.83
2A-I1	05/26/20 - 06/24/20	30	1.30000 %	211,716,255.10	229,359.28	0.00	0.00	0.00	0.00	229,359.28	0.00	177,310,722.76
2A-I2	05/26/20 - 06/24/20	30	1.80000 %	211,716,255.10	317,574.38	0.00	0.00	0.00	0.00	317,574.38	0.00	177,310,722.76
2A-I3	05/26/20 - 06/24/20	30	2.30000 %	211,716,255.10	405,789.49	0.00	0.00	0.00	0.00	405,789.49	0.00	177,310,722.76
2A-I4	05/26/20 - 06/24/20	30	2.80000 %	211,716,255.10	494,004.60	0.00	0.00	0.00	0.00	494,004.60	0.00	177,310,722.76
2B-I1	05/26/20 - 06/24/20	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	05/26/20 - 06/24/20	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	05/26/20 - 06/24/20	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	05/26/20 - 06/24/20	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	05/26/20 - 06/24/20	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	05/26/20 - 06/24/20	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	05/26/20 - 06/24/20	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	05/26/20 - 06/24/20	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	05/26/20 - 06/24/20	30	2.51825 %	211,716,255.10	444,295.38	0.00	0.00	0.00	0.00	444,295.38	0.00	177,310,722.76
2E-A2	05/26/20 - 06/24/20	30	2.01825 %	211,716,255.10	356,080.28	0.00	0.00	0.00	0.00	356,080.28	0.00	177,310,722.76
2E-A3	05/26/20 - 06/24/20	30	1.51825 %	211,716,255.10	267,865.17	0.00	0.00	0.00	0.00	267,865.17	0.00	177,310,722.76
2E-A4	05/26/20 - 06/24/20	30	1.01825 %	211,716,255.10	179,650.06	0.00	0.00	0.00	0.00	179,650.06	0.00	177,310,722.76
2E-B1	05/26/20 - 06/24/20	30	2.51825 %	265,923,000.00	558,050.50	0.00	0.00	0.00	0.00	558,050.50	0.00	265,923,000.00
2E-B2	05/26/20 - 06/24/20	30	2.01825 %	265,923,000.00	447,249.25	0.00	0.00	0.00	0.00	447,249.25	0.00	265,923,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
10-Jun-2020 11:12:26 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	05/26/20 - 06/24/20	30	1.51825 %	265,923,000.00	336,448.00	0.00	0.00	0.00	0.00	336,448.00	0.00	265,923,000.00
2E-B4	05/26/20 - 06/24/20	30	1.01825 %	265,923,000.00	225,646.75	0.00	0.00	0.00	0.00	225,646.75	0.00	265,923,000.00
2E-C1	05/26/20 - 06/24/20	30	2.51825 %	246,928,000.00	518,188.70	0.00	0.00	0.00	0.00	518,188.70	0.00	246,928,000.00
2E-C2	05/26/20 - 06/24/20	30	2.01825 %	246,928,000.00	415,302.03	0.00	0.00	0.00	0.00	415,302.03	0.00	246,928,000.00
2E-C3	05/26/20 - 06/24/20	30	1.51825 %	246,928,000.00	312,415.36	0.00	0.00	0.00	0.00	312,415.36	0.00	246,928,000.00
2E-C4	05/26/20 - 06/24/20	30	1.01825 %	246,928,000.00	209,528.70	0.00	0.00	0.00	0.00	209,528.70	0.00	246,928,000.00
2E-D1	05/26/20 - 06/24/20	30	2.51825 %	477,639,255.10	1,002,345.88	0.00	0.00	0.00	0.00	1,002,345.88	0.00	443,233,722.76
2E-D2	05/26/20 - 06/24/20	30	2.01825 %	477,639,255.10	803,329.52	0.00	0.00	0.00	0.00	803,329.52	0.00	443,233,722.76
2E-D3	05/26/20 - 06/24/20	30	1.51825 %	477,639,255.10	604,313.17	0.00	0.00	0.00	0.00	604,313.17	0.00	443,233,722.76
2E-D4	05/26/20 - 06/24/20	30	1.01825 %	477,639,255.10	405,296.81	0.00	0.00	0.00	0.00	405,296.81	0.00	443,233,722.76
2E-D5	05/26/20 - 06/24/20	30	3.81825 %	477,639,255.10	1,519,788.40	0.00	0.00	0.00	0.00	1,519,788.40	0.00	443,233,722.76
2E-F1	05/26/20 - 06/24/20	30	2.51825 %	512,851,000.00	1,076,239.19	0.00	0.00	0.00	0.00	1,076,239.19	0.00	512,851,000.00
2E-F2	05/26/20 - 06/24/20	30	2.01825 %	512,851,000.00	862,551.28	0.00	0.00	0.00	0.00	862,551.28	0.00	512,851,000.00
2E-F3	05/26/20 - 06/24/20	30	1.51825 %	512,851,000.00	648,863.36	0.00	0.00	0.00	0.00	648,863.36	0.00	512,851,000.00
2E-F4	05/26/20 - 06/24/20	30	1.01825 %	512,851,000.00	435,175.44	0.00	0.00	0.00	0.00	435,175.44	0.00	512,851,000.00
2E-F5	05/26/20 - 06/24/20	30	3.81825 %	512,851,000.00	1,631,827.78	0.00	0.00	0.00	0.00	1,631,827.78	0.00	512,851,000.00
2X-1	05/26/20 - 06/24/20	30	1.30000 %	477,639,255.10	517,442.53	0.00	0.00	0.00	0.00	517,442.53	0.00	443,233,722.76
2X-2	05/26/20 - 06/24/20	30	1.80000 %	477,639,255.10	716,458.88	0.00	0.00	0.00	0.00	716,458.88	0.00	443,233,722.76
2X-3	05/26/20 - 06/24/20	30	2.30000 %	477,639,255.10	915,475.24	0.00	0.00	0.00	0.00	915,475.24	0.00	443,233,722.76
2X-4	05/26/20 - 06/24/20	30	2.80000 %	477,639,255.10	1,114,491.60	0.00	0.00	0.00	0.00	1,114,491.60	0.00	443,233,722.76
2Y-1	05/26/20 - 06/24/20	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	05/26/20 - 06/24/20	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	05/26/20 - 06/24/20	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	05/26/20 - 06/24/20	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					30,488,188.66	0.00	0.00	0.00	0.00	30,488,188.66	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
10-Jun-2020 11:12:26 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 %	680.61186782	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	659.38119937
2M-1	379,890,000.00	1.31825 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	3.81825 %	857.40076095	2.72814205	0.00000000	0.00000000	0.00000000	0.00000000	2.72814205	0.00000000	718.06649209
2M-AH	12,997,022.00	0.00000 %	857.40076073	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	718.06649246
2M-2B	265,923,000.00	3.81825 %	1000.00000000	3.18187502	0.00000000	0.00000000	0.00000000	0.00000000	3.18187502	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.81825 %	1000.00000000	3.18187500	0.00000000	0.00000000	0.00000000	0.00000000	3.18187500	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	3.81825 %	953.65528015	3.03441189	0.00000000	0.00000000	0.00000000	0.00000000	3.03441189	0.00000000	908.37167487
2M-2H	39,990,300.00	0.00000 %	953.65462500	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	908.37037982
2B-1	189,945,000.00	5.66825 %	1000.00000000	4.72354166	0.00000000	0.00000000	0.00000000	0.00000000	4.72354166	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 %	997.42982853	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.58135167
2A-I1	0.00	1.30000 %	857.40076095	0.92885084	0.00000000	0.00000000	0.00000000	0.00000000	0.92885084	0.00000000	718.06649209
2A-I2	0.00	1.80000 %	857.40076095	1.28610113	0.00000000	0.00000000	0.00000000	0.00000000	1.28610113	0.00000000	718.06649209
2A-I3	0.00	2.30000 %	857.40076095	1.64335146	0.00000000	0.00000000	0.00000000	0.00000000	1.64335146	0.00000000	718.06649209
2A-I4	0.00	2.80000 %	857.40076095	2.00060179	0.00000000	0.00000000	0.00000000	0.00000000	2.00060179	0.00000000	718.06649209
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.51825 %	857.40076095	1.79929121	0.00000000	0.00000000	0.00000000	0.00000000	1.79929121	0.00000000	718.06649209
2E-A2	246,928,000.00	2.01825 %	857.40076095	1.44204092	0.00000000	0.00000000	0.00000000	0.00000000	1.44204092	0.00000000	718.06649209
2E-A3	246,928,000.00	1.51825 %	857.40076095	1.08479059	0.00000000	0.00000000	0.00000000	0.00000000	1.08479059	0.00000000	718.06649209

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	246,928,000.00	1.01825 %	857.40076095	0.72754025	0.00000000	0.00000000	0.00000000	0.00000000	0.72754025	0.00000000	718.06649209
2E-B1	265,923,000.00	2.51825 %	1000.00000000	2.09854168	0.00000000	0.00000000	0.00000000	0.00000000	2.09854168	0.00000000	1000.00000000
2E-B2	265,923,000.00	2.01825 %	1000.00000000	1.68187502	0.00000000	0.00000000	0.00000000	0.00000000	1.68187502	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.51825 %	1000.00000000	1.26520835	0.00000000	0.00000000	0.00000000	0.00000000	1.26520835	0.00000000	1000.00000000
2E-B4	265,923,000.00	1.01825 %	1000.00000000	0.84854168	0.00000000	0.00000000	0.00000000	0.00000000	0.84854168	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.51825 %	1000.00000000	2.09854168	0.00000000	0.00000000	0.00000000	0.00000000	2.09854168	0.00000000	1000.00000000
2E-C2	246,928,000.00	2.01825 %	1000.00000000	1.68187500	0.00000000	0.00000000	0.00000000	0.00000000	1.68187500	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.51825 %	1000.00000000	1.26520832	0.00000000	0.00000000	0.00000000	0.00000000	1.26520832	0.00000000	1000.00000000
2E-C4	246,928,000.00	1.01825 %	1000.00000000	0.84854168	0.00000000	0.00000000	0.00000000	0.00000000	0.84854168	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.51825 %	931.34117921	1.95445827	0.00000000	0.00000000	0.00000000	0.00000000	1.95445827	0.00000000	864.25437946
2E-D2	512,851,000.00	2.01825 %	931.34117921	1.56639944	0.00000000	0.00000000	0.00000000	0.00000000	1.56639944	0.00000000	864.25437946
2E-D3	512,851,000.00	1.51825 %	931.34117921	1.17834063	0.00000000	0.00000000	0.00000000	0.00000000	1.17834063	0.00000000	864.25437946
2E-D4	512,851,000.00	1.01825 %	931.34117921	0.79028180	0.00000000	0.00000000	0.00000000	0.00000000	0.79028180	0.00000000	864.25437946
2E-D5	512,851,000.00	3.81825 %	931.34117921	2.96341121	0.00000000	0.00000000	0.00000000	0.00000000	2.96341121	0.00000000	864.25437946
2E-F1	512,851,000.00	2.51825 %	1000.00000000	2.09854166	0.00000000	0.00000000	0.00000000	0.00000000	2.09854166	0.00000000	1000.00000000
2E-F2	512,851,000.00	2.01825 %	1000.00000000	1.68187501	0.00000000	0.00000000	0.00000000	0.00000000	1.68187501	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.51825 %	1000.00000000	1.26520834	0.00000000	0.00000000	0.00000000	0.00000000	1.26520834	0.00000000	1000.00000000
2E-F4	512,851,000.00	1.01825 %	1000.00000000	0.84854166	0.00000000	0.00000000	0.00000000	0.00000000	0.84854166	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.81825 %	1000.00000000	3.18187501	0.00000000	0.00000000	0.00000000	0.00000000	3.18187501	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	931.34117921	1.00895295	0.00000000	0.00000000	0.00000000	0.00000000	1.00895295	0.00000000	864.25437946
2X-2	0.00	1.80000 %	931.34117921	1.39701176	0.00000000	0.00000000	0.00000000	0.00000000	1.39701176	0.00000000	864.25437946
2X-3	0.00	2.30000 %	931.34117921	1.78507060	0.00000000	0.00000000	0.00000000	0.00000000	1.78507060	0.00000000	864.25437946
2X-4	0.00	2.80000 %	931.34117921	2.17312943	0.00000000	0.00000000	0.00000000	0.00000000	2.17312943	0.00000000	864.25437946
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	37,273,873.40
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	323,225.25
Gains & Subsequent Recoveries (Realized Losses)	30,295.89
Total Deposits	37,627,394.54
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	37,608,227.88
Total Withdrawals (Pool Distribution Amount)	37,627,394.54
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	851,208,735.22
Total Principal Reduction Cumulative	13,549,639,876.64
Scheduled Principal Current	49,747,147.01
Scheduled Principal Cumulative	2,273,631,864.83
Unscheduled Principal Current	801,491,884.10
Unscheduled Principal Cumulative	11,275,524,421.63
Senior Reduction Amount	815,022,568.22
Subordinate Reduction Amount	36,216,462.89
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	30,295.89
Modification Loss Amount	34,043.13
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	127165
Period Reference Pool Removal Loan Count	3164
Period Ending Loan Count	124001
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	26,438,825,113.13
Period PIF Loan Count Current	3159
PIF Loan Count Cumulative	46433
Period PIF Loan UPB Current	794,007,079.33
PIF Loan UPB Cumulative	10,820,631,702.99
Period Partial Prepayment Amount	8,446,009.17
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	95
Repurchase Prior Credit Event UPB Curr	323,225.25
Repurchase Prior Credit Event UPB Cum	21,111,521.03
Credit Event Amount Current	705,508.69
Credit Event Amount Cumulative	25,223,310.88
Total Active Modified Loan Count	992
Total Active Modified Loan UPB	239,092,444.11
Libor Rate	0.168250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.741761%
Subordinate Percentage	4.258239%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.260000 %	4.260000 %
2M-1	0.00	0.00	3.000000 %	4.260000 %	4.260000 %
2M-1H	0.00	0.00	3.000000 %	4.260000 %	4.260000 %
2M-2A	0.00	0.00	2.350000 %	3.440000 %	3.550000 %
2M-2B	0.00	0.00	1.650000 %	2.420000 %	2.490000 %
2M-2C	0.00	0.00	1.000000 %	1.460000 %	1.510000 %
2M-2	0.00	0.00	1.000000 %	1.460000 %	1.510000 %
2M-2H	0.00	0.00	1.000000 %	1.460000 %	1.510000 %
2B-1	0.00	0.00	0.500000 %	0.730000 %	0.750000 %
2B-1H	0.00	0.00	0.500000 %	0.730000 %	0.750000 %
2B-2H	0.00	30,295.89	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	4499	1,057,354,228.81	3.628197 %	3.999248 %
60 Days	453	106,953,732.82	0.365320 %	0.404533 %
90 Days	153	36,017,871.46	0.123386 %	0.136231 %
120 Days	91	18,129,371.75	0.073387 %	0.068571 %
150 Days	60	12,323,579.69	0.048387 %	0.046612 %
180+ Days	295	64,594,306.67	0.237901 %	0.244316 %
Totals	5551	1,295,373,091.20	4.476577 %	4.899511 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	454	116,220,336.10	34,043.13	0.029292

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434411	106,257.57	4.87	0.004583
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	259,203.38	60.28	0.023256
Summary	0039435537	168,646.86	82.18	0.048729
Summary	0039435811	380,829.23	135.51	0.035583
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	172,200.59	53.81	0.031248
Summary	0039436726	288,038.30	33.91	0.011773
Summary	0039437085	237,223.55	98.84	0.041665
Summary	0039437278	322,643.77	208.69	0.064681
Summary	0039437321	188,830.16	78.62	0.041635
Summary	0039437472	366,998.59	23.06	0.006283
Summary	0039438676	316,172.14	126.24	0.039928
Summary	0039439230	118,168.30	83.24	0.070442
Summary	0039439366	379,736.56	558.81	0.147157
Summary	0039439393	115,256.88	21.67	0.018801
Summary	0039439889	367,352.81	191.33	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	163,436.34	27.43	0.016783
Summary	0039440702	165,362.02	6.68	0.004040
Summary	0039442668	407,878.09	98.75	0.024211
Summary	0039443090	122,715.38	70.33	0.057311
Summary	0039443320	401,735.28	17.49	0.004354
Summary	0039443433	297,335.25	67.63	0.022745
Summary	0039443454	405,240.68	117.50	0.028995

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	212,232.03	25.94	0.012222
Summary	0039443872	146,197.68	65.04	0.044488
Summary	0039444033	307,161.30	90.25	0.029382
Summary	0039444053	120,329.59	34.87	0.028979
Summary	0039444679	220,090.11	114.06	0.051824
Summary	0039445539	263,577.74	131.13	0.049750
Summary	0039445657	122,697.25	25.56	0.020832
Summary	0039446507	393,655.85	164.02	0.041666
Summary	0039446577	119,307.36	12.43	0.010418
Summary	0039446745	270,397.03	84.50	0.031250
Summary	0039446758	160,848.12	57.97	0.036040
Summary	0039447209	109,697.47	32.73	0.029837
Summary	0039447630	389,783.78	121.81	0.031251
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	163,516.75	51.88	0.031728
Summary	0039448455	283,429.35	50.17	0.017701
Summary	0039448579	216,783.43	52.22	0.024089
Summary	0039448816	368,326.58	6.26	0.001700
Summary	0039448821	198,740.08	33.66	0.016937
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	404,282.65	117.26	0.029004
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	364,772.70	38.00	0.010417
Summary	0039450531	253,664.89	126.11	0.049715
Summary	0039450747	184,462.04	88.47	0.047961
Summary	0039450940	217,618.75	90.67	0.041665
Summary	0039451214	395,550.90	81.27	0.020546
Summary	0039451257	296,564.64	247.14	0.083334
Summary	0039451419	190,715.49	35.89	0.018819
Summary	0039451468	270,927.57	64.47	0.023796
Summary	0039451518	325,275.55	10.48	0.003222
Summary	0039451925	172,452.53	48.46	0.028100
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	156,904.04	61.82	0.039400

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454204	276,231.57	73.58	0.026637
Summary	0039454970	135,782.21	39.61	0.029172
Summary	0039455187	151,822.46	43.91	0.028922
Summary	0039455561	321,574.63	215.76	0.067095
Summary	0039457733	242,517.58	22.03	0.009084
Summary	0039458559	181,077.24	24.75	0.013668
Summary	0039460091	119,696.62	48.06	0.040152
Summary	0039460393	301,463.99	75.49	0.025041
Summary	0039460702	184,752.40	24.57	0.013299
Summary	0039461216	261,132.46	109.23	0.041829
Summary	0039461345	312,497.96	19.42	0.006214
Summary	0039462451	414,144.86	119.22	0.028787
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	299,064.02	76.58	0.025607
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	226,122.99	94.22	0.041668
Summary	0039464255	386,233.42	94.92	0.024576
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	295,183.12	27.67	0.009374
Summary	0039465011	210,565.64	5.93	0.002816
Summary	0039465259	38,740.21	11.41	0.029453
Summary	0039465415	150,235.54	42.36	0.028196
Summary	0039466169	392,344.64	43.46	0.011077
Summary	0039466229	232,964.85	36.22	0.015547
Summary	0039466301	105,232.18	56.43	0.053624
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	85,149.03	24.08	0.028280
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	288,245.76	178.35	0.061874
Summary	0039468684	157,318.87	32.77	0.020830
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	301,816.71	38.04	0.012604
Summary	0039469284	170,842.99	134.10	0.078493

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Credit-Linked Notes

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Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039470859	356,726.67	74.32	0.020834
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	194,279.79	11.93	0.006141
Summary	0039472395	161,089.64	7.23	0.004488
Summary	0039472886	282,116.52	73.04	0.025890
Summary	0039472940	115,937.19	22.14	0.019097
Summary	0039473264	313,585.86	182.33	0.058144
Summary	0039473651	309,394.49	209.50	0.067713
Summary	0039473924	139,459.90	32.75	0.023483
Summary	0039474060	378,716.26	51.34	0.013556
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	296,574.00	67.66	0.022814
Summary	0039474766	263,230.59	107.11	0.040691
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	184,844.79	31.50	0.017041
Summary	0039475820	333,162.77	71.67	0.021512
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	409,170.13	106.14	0.025940
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	317,276.89	55.25	0.017414
Summary	0039479461	300,428.67	77.48	0.025790
Summary	0039479526	91,742.18	12.75	0.013898
Summary	0039479790	425,182.76	242.30	0.056987
Summary	0039480117	436,442.23	276.99	0.063465
Summary	0039480392	46,301.73	34.68	0.074900
Summary	0039480394	192,084.85	51.94	0.027040
Summary	0039480398	370,361.41	154.32	0.041667
Summary	0039480669	287,146.22	4.52	0.001574
Summary	0039480749	289,705.16	74.23	0.025623
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	343,701.73	177.22	0.051562
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	411,895.37	124.26	0.030168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481523	197,924.69	144.32	0.072917
Summary	0039481548	216,985.29	75.96	0.035007
Summary	0039481551	355,015.12	101.84	0.028686
Summary	0039481979	101,817.27	21.94	0.021548
Summary	0039482253	129,202.06	4.91	0.003800
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,744.92	69.59	0.047422
Summary	0039483449	231,197.33	48.17	0.020835
Summary	0039484057	244,757.87	112.30	0.045882
Summary	0039484062	395,296.04	247.06	0.062500
Summary	0039484208	294,875.90	99.88	0.033872
Summary	0039484419	247,336.49	18.82	0.007609
Summary	0039484476	252,456.00	89.11	0.035297
Summary	0039484688	272,502.58	21.54	0.007905
Summary	0039484882	311,703.35	82.03	0.026317
Summary	0039484921	323,740.41	106.35	0.032850
Summary	0039485394	193,916.93	106.53	0.054936
Summary	0039486591	105,932.46	22.31	0.021061
Summary	0039486740	64,467.54	21.49	0.033335
Summary	0039487251	96,596.24	60.45	0.062580
Summary	0039487290	267,156.90	250.46	0.093750
Summary	0039488729	332,277.66	42.28	0.012724
Summary	0039489531	143,566.26	3.69	0.002570
Summary	0039490173	310,584.06	124.99	0.040244
Summary	0039491080	275,413.15	156.68	0.056889
Summary	0039491221	259,109.01	58.89	0.022728
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039492533	187,031.81	5.08	0.002716
Summary	0039492626	173,706.78	45.17	0.026004
Summary	0039493057	229,206.90	102.34	0.044650
Summary	0039493193	343,724.10	71.61	0.020834
Summary	0039493195	607,860.31	35.67	0.005868
Summary	0039493360	95,815.02	11.08	0.011564
Summary	0039493381	298,569.72	100.32	0.033600

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,676.42	36.05	0.062504
Summary	0039494162	223,785.61	75.10	0.033559
Summary	0039494928	273,886.03	27.09	0.009891
Summary	0039495376	415,640.85	100.87	0.024269
Summary	0039495802	333,145.74	26.29	0.007891
Summary	0039496341	157,847.49	49.33	0.031252
Summary	0039496424	258,640.52	125.10	0.048368
Summary	0039496488	296,435.21	55.25	0.018638
Summary	0039496545	279,781.26	58.54	0.020923
Summary	0039496851	106,853.45	11.74	0.010987
Summary	0039497036	246,085.47	69.79	0.028360
Summary	0039497243	390,544.53	127.57	0.032665
Summary	0039497247	325,221.62	163.33	0.050221
Summary	0039497293	158,937.26	20.07	0.012628
Summary	0039497384	345,806.02	4.86	0.001405
Summary	0039497528	160,400.92	38.49	0.023996
Summary	0039498327	246,345.70	76.98	0.031249
Summary	0039498350	160,373.10	30.26	0.018869
Summary	0039498441	174,812.30	16.75	0.009582
Summary	0039498539	145,603.68	13.09	0.008990
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	305,517.24	41.71	0.013652
Summary	0039498922	283,783.28	26.96	0.009500
Summary	0039499375	376,689.97	46.43	0.012326
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	444,299.96	28.59	0.006435
Summary	0039500223	348,865.60	127.07	0.036424
Summary	0039500373	145,099.01	69.82	0.048119
Summary	0039500489	383,590.75	319.66	0.083334
Summary	0039500615	274,194.76	63.13	0.023024
Summary	0039500813	209,320.16	34.39	0.016429
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501170	274,127.45	46.81	0.017076
Summary	0039501465	58,182.90	44.39	0.076294
Summary	0039501764	258,463.11	4.75	0.001838
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	80,148.25	1.24	0.001547
Summary	0039502209	166,005.85	79.15	0.047679
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	284,083.24	39.67	0.013964
Summary	0039503589	320,938.54	81.10	0.025270
Summary	0039503669	294,292.11	6.46	0.002195
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	252,665.38	122.71	0.048566
Summary	0039504429	177,365.38	24.67	0.013909
Summary	0039504514	171,987.32	15.15	0.008809
Summary	0039504896	330,808.56	82.10	0.024818
Summary	0039504900	277,790.59	44.75	0.016109
Summary	0039506011	293,525.76	275.18	0.093750
Summary	0039506739	348,935.79	61.28	0.017562
Summary	0039507186	91,247.85	24.98	0.027376
Summary	0039507253	149,131.44	9.22	0.006182
Summary	0039507733	210,513.33	36.05	0.017125
Summary	0039508264	368,956.46	9.78	0.002651
Summary	0039508339	269,179.34	70.09	0.026038
Summary	0039510362	150,775.49	72.62	0.048164
Summary	0039510619	352,551.58	154.40	0.043795
Summary	0039510732	196,648.41	39.83	0.020254
Summary	0039510767	283,838.91	71.22	0.025092
Summary	0039510796	218,683.24	42.02	0.019215
Summary	0039510825	232,143.69	46.11	0.019863
Summary	0039512200	210,512.51	50.64	0.024056
Summary	0039512837	108,745.52	18.68	0.017178
Summary	0039512951	107,245.54	23.23	0.021661

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513262	208,928.30	9.35	0.004475
Summary	0039514097	273,799.82	153.67	0.056125
Summary	0039514171	318,114.22	384.66	0.120919
Summary	0039514522	213,480.19	38.11	0.017852
Summary	0039514722	169,329.23	17.64	0.010418
Summary	0039514914	304,395.01	52.60	0.017280
Summary	0039515276	217,308.48	56.31	0.025912
Summary	0039515806	135,236.06	36.82	0.027226
Summary	0039515837	178,791.45	57.71	0.032278
Summary	0039515860	144,500.20	30.10	0.020830
Summary	0039516221	148,984.48	24.70	0.016579
Summary	0039516270	362,447.70	103.57	0.028575
Summary	0039517935	331,130.95	65.58	0.019805
Summary	0039518387	570,817.93	120.86	0.021173
Summary	0039518623	238,729.66	34.96	0.014644
Summary	0039518905	392,864.43	11.51	0.002930
Summary	0039519123	260,941.84	50.67	0.019418
Summary	0039519217	97,591.12	28.93	0.029644
Summary	0039519241	159,341.05	23.90	0.014999
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	238,061.82	74.39	0.031248
Summary	0039519403	408,132.33	42.51	0.010416
Summary	0039519404	167,432.71	58.55	0.034969
Summary	0039519632	137,739.60	29.67	0.021541
Summary	0039519846	436,048.62	148.41	0.034035
Summary	0039519948	299,165.98	76.08	0.025431
Summary	0039519949	192,332.37	47.62	0.024759
Summary	0039521322	176,716.27	34.39	0.019461
Summary	0039521507	154,685.03	16.08	0.010395
Summary	0039522551	308,974.46	46.65	0.015098
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	128,463.03	35.00	0.027245
Summary	0039523117	348,117.82	89.96	0.025842

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039523160	372,337.48	117.24	0.031488
Summary	0039523242	240,321.25	62.43	0.025978
Summary	0039523404	100,758.52	9.99	0.009915
Summary	0039523587	147,973.93	47.79	0.032296
Summary	0039523890	250,879.18	81.81	0.032609
Summary	0039524504	343,593.35	178.95	0.052082
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	143,238.33	49.25	0.034383
Summary	0039525606	271,194.29	53.81	0.019842
Summary	0039526316	310,468.12	87.76	0.028267
Summary	0039526898	176,653.91	73.61	0.041669
Summary	0039527057	399,364.83	50.73	0.012703
Summary	0039527117	304,415.55	126.12	0.041430
Summary	0039527573	310,531.26	226.43	0.072917
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	240,694.08	9.72	0.004038
Summary	0039529468	179,398.44	35.72	0.019911
Summary	0039531022	150,804.93	48.86	0.032399
Summary	0039532026	355,762.39	61.39	0.017256
Summary	0039532036	399,594.37	96.89	0.024247
Summary	0039532203	292,839.26	7.16	0.002445
Summary	0039532356	302,876.97	63.92	0.021104
Summary	0039533461	211,022.44	54.12	0.025647
Summary	0039534389	221,892.23	23.11	0.010415
Summary	0039534406	185,413.20	82.38	0.044430
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535483	301,882.93	61.86	0.020491
Summary	0039535531	224,436.64	69.92	0.031154
Summary	0039535750	234,950.25	23.30	0.009917
Summary	0039535891	322,233.72	163.68	0.050795
Summary	0039536402	253,194.10	95.99	0.037912
Summary	0039537086	146,778.55	19.38	0.013204
Summary	0039537702	242,370.05	63.51	0.026204
Summary	0039537744	182,011.84	18.96	0.010417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039539087	291,239.86	156.41	0.053705
Summary	0039539614	269,446.22	84.20	0.031249
Summary	0039540137	207,456.23	7.55	0.003639
Summary	0039540275	376,407.77	21.28	0.005653
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	192,772.06	80.32	0.041666
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	198,262.38	3.36	0.001695
Summary	0039545696	398,472.28	93.88	0.023560
Summary	0039545753	434,100.64	117.22	0.027003
Summary	0039547287	374,803.92	195.21	0.052083
Summary	0039547391	235,988.03	15.98	0.006772
Summary	0039547406	241,872.21	31.61	0.013069
Summary	0039548365	356,813.52	117.01	0.032793
Summary	0039548818	43,071.59	17.29	0.040142
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	256,479.28	77.88	0.030365
Summary	0039549526	393,519.33	107.71	0.027371
Summary	0039549942	371,718.88	26.90	0.007237
Summary	0039549997	174,289.63	42.50	0.024385
Summary	0039550052	191,725.92	91.00	0.047464
Summary	0039550747	352,454.03	112.29	0.031859
Summary	0039550842	251,578.50	126.62	0.050330
Summary	0039551261	162,558.54	3.80	0.002338
Summary	0039551621	223,830.37	73.40	0.032793
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	393,783.72	119.71	0.030400
Summary	0039553472	347,327.83	55.45	0.015965
Summary	0039553647	404,383.73	79.36	0.019625
Summary	0039553850	348,668.64	9.73	0.002791

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039553939	160,021.26	119.19	0.074484
Summary	0039555148	381,913.08	137.46	0.035992
Summary	0039555682	242,434.99	46.31	0.019102
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	369,110.65	75.44	0.020438
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	400,031.98	246.68	0.061665
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	271,161.68	59.08	0.021788
Summary	0039559035	89,502.29	14.71	0.016435
Summary	0039559196	229,011.45	39.58	0.017283
Summary	0039559473	259,278.78	23.42	0.009033
Summary	0039560098	348,323.26	70.23	0.020162
Summary	0039560122	168,138.70	122.60	0.072916
Summary	0039560335	105,984.42	18.25	0.017220
Summary	0039560746	173,399.28	34.85	0.020098
Summary	0039560761	290,202.99	90.99	0.031354
Summary	0039560986	81,901.53	4.35	0.005311
Summary	0039561329	132,098.16	41.18	0.031174
Summary	0039561960	124,022.59	38.76	0.031252
Summary	0039562190	225,437.97	2.24	0.000994
Summary	0039562513	151,454.61	4.24	0.002800
Summary	0039562838	242,010.80	58.53	0.024185
Summary	0039562917	265,972.57	8.45	0.003177
Summary	0039563096	316,854.37	96.40	0.030424
Summary	0039563120	79,419.91	8.27	0.010413
Summary	0039564050	185,720.63	153.22	0.082500
Summary	0039564683	124,061.92	24.26	0.019555
Summary	0039564762	388,669.16	85.43	0.021980
Summary	0039565463	300,032.98	68.07	0.022688
Summary	0039565670	291,803.71	184.04	0.063070
Summary	0039566121	385,574.54	58.83	0.015258
Summary	0039566280	301,298.95	68.98	0.022894

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Modification Loss Detail

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Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566950	279,693.66	92.42	0.033043
Summary	0039567552	366,885.56	107.39	0.029271
Summary	0039568470	73,178.79	3.76	0.005138
Summary	0039568767	289,834.90	6.90	0.002381
Summary	0039569273	332,621.94	60.50	0.018189
Summary	0039569366	340,858.80	142.02	0.041665
Summary	0039569436	161,540.07	73.70	0.045623
Summary	0039570718	140,007.46	43.37	0.030977
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	411,087.99	90.39	0.021988
Summary	0039571622	362,338.66	126.67	0.034959
Summary	0039572130	183,320.18	9.46	0.005160
Summary	0039572279	327,126.77	204.45	0.062499
Summary	0039572397	360,053.70	115.58	0.032101
Summary	0039572777	212,027.74	52.43	0.024728
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	104,424.27	21.42	0.020512
Summary	0039573971	69,455.13	6.24	0.008984
Summary	0039574034	227,646.09	96.94	0.042584
Summary	0039574884	292,819.24	61.00	0.020832
Summary	0039575128	269,347.27	168.34	0.062499
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	205,867.06	125.50	0.060962
Summary	0039576553	288,377.47	14.36	0.004980
Summary	0039576554	304,126.20	63.36	0.020833
Summary	0039577920	170,927.55	35.61	0.020833
Summary	0039578057	194,308.15	43.46	0.022367
Summary	0039578889	356,295.59	7.21	0.002024
Summary	0039579043	127,771.49	137.78	0.107833
Summary	0039579415	393,099.42	74.42	0.018932
Summary	0039579419	280,806.45	130.36	0.046423
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	265,195.16	15.21	0.005735

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039580132	329,782.42	23.89	0.007244
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	221,470.77	104.50	0.047185
Summary	0039581811	359,000.44	77.89	0.021696
Summary	0039582358	131,450.74	21.78	0.016569
Summary	0039582509	412,582.46	87.94	0.021315
Summary	0039583224	201,826.81	42.05	0.020835
Summary	0039583702	555,504.09	146.23	0.026324
Summary	0039583938	395,430.70	307.45	0.077751
Summary	0039583999	198,192.47	292.16	0.147412
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	252,969.84	26.35	0.010416
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	100,631.83	1.56	0.001550
Summary	0039588470	381,319.52	64.58	0.016936
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	118,071.14	36.91	0.031261
Summary	0039590293	418,580.96	545.70	0.130369
Summary	0039591406	190,376.42	39.92	0.020969
Summary	0039591824	185,522.77	74.23	0.040011
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	150,870.67	80.00	0.053026
Summary	0039593020	179,637.24	21.05	0.011718
Summary	0039593146	170,276.80	124.16	0.072917
Summary	0039593231	172,508.05	109.33	0.063377
Summary	0039594372	101,500.32	21.15	0.020837
Summary	0039595333	216,520.08	146.11	0.067481
Summary	0039595354	182,746.73	0.32	0.000175
Summary	0039595562	176,593.87	73.58	0.041666
Summary	0039596146	401,018.48	83.55	0.020834
Summary	0039596795	406,511.13	64.90	0.015965

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	197,260.01	108.35	0.054928
Summary	0039597816	94,392.80	21.85	0.023148
Summary	0039598778	80,938.84	41.48	0.051249
Summary	0039598920	320,052.17	47.27	0.014769
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	371,772.75	95.54	0.025698
Summary	0039600325	376,567.55	158.69	0.042141
Summary	0039600345	136,728.72	47.42	0.034682
Summary	0039601105	359,898.69	116.12	0.032265
Summary	0039601812	103,488.07	2.43	0.002348
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	373,085.13	12.04	0.003227
Summary	0039602696	346,551.08	167.56	0.048351
Summary	0039602705	141,282.63	21.15	0.014970
Summary	0039602875	331,912.09	18.60	0.005604
Summary	0039602910	127,358.70	20.08	0.015766
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603669	336,890.95	97.88	0.029054
Summary	0039603722	381,308.15	142.79	0.037447

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	705,508.69	13,692.48	1.941

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039452078	54,902.67	12,054.08	21.955
0039533104	227,823.01	5,883.09	2.582
0039550744	203,898.83	(6,055.52)	(2.970)
0039571880	218,884.18	1,810.83	0.827

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	985,526.44	(43,988.37)	82,777.99	8.399

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039481744	212,572.05	80.00	15,907.63	7.483
0039568948	143,331.12	55.00	14,959.21	10.437
0039589117	208,376.98	(14,216.87)	17,062.51	8.188
0039590034	57,413.12	(769.95)	11,922.25	20.766
0039596544	109,190.18	93.00	31,876.39	29.193
0039602032	254,642.99	(29,229.55)	(8,950.00)	(3.515)

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Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
143	25,223,310.88	483,590.17	1.917

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039439436	48,126.10	12,401.67	25.769
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452078	54,902.67	12,054.08	21.955
0039452340	86,510.45	(1,224.44)	(1.415)
0039455276	151,985.84	46,978.41	30.910
0039455831	120,895.57	(42,940.89)	(35.519)
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039465408	132,956.56	(2,699.34)	(2.030)
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039471602	151,889.63	89,825.69	59.139
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(40,014.59)	(9.838)
0039479834	59,539.61	12,926.41	21.711
0039481744	212,572.05	15,907.63	7.483
0039482111	182,634.36	5,114.32	2.800
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484670	255,700.19	3,433.58	1.343
0039486210	89,126.49	8,009.75	8.987
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	(552.55)	(0.214)
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(40,387.73)	(16.248)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039516384	78,394.98	7,500.55	9.568
0039519938	275,909.55	8,071.87	2.926
0039523254	84,473.32	7,489.60	8.866
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039529433	62,474.61	37,728.45	60.390
0039530557	77,698.12	1,870.55	2.407
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,883.09	2.582
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 25-Jun-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039538327	166,678.97	6,446.97	3.868
0039538934	299,071.92	(7,741.00)	(2.588)
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016
0039544277	110,317.45	19,147.74	17.357
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,134.74	2.859
0039552191	256,584.12	68,507.00	26.700
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	40,886.48	20.875
0039555830	77,196.84	1,129.27	1.463
0039556192	6,323.43	1,096.24	17.336
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,458.13)	(11.849)
0039565365	58,687.57	12,723.82	21.681

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Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	3,816.62	2.705
0039568020	86,163.57	37,681.67	43.733
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	(620.20)	(0.458)
0039571880	218,884.18	1,810.83	0.827
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039575178	79,439.34	11,792.91	14.845
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	(2,799.51)	(0.955)
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	17,062.51	8.188
0039590034	57,413.12	11,922.25	20.766
0039591586	142,861.63	21,682.82	15.177
0039596544	109,190.18	31,876.39	29.193
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039596770	377,526.92	(5,116.77)	(1.355)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598238	374,284.32	(378.39)	(0.101)
0039602032	254,642.99	(8,950.00)	(3.515)
0039604356	69,635.71	4,717.92	6.775

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	10	179,691.60	(30,295.89)	(0.000 %)	0	0.00	0.00	0.000 %	10	179,691.60	(30,295.89)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039452078	57,000.00	4.125 %	TX	95.00	360	12,054.08	05/31/2020	12,054.08	12,054.08
Summary	0039481744	218,000.00	4.000 %	SC	95.00	360	15,827.63	03/31/2020	80.00	15,907.63
Summary	0039533104	245,000.00	4.000 %	NE	95.00	360	5,883.09	05/31/2020	5,883.09	5,883.09
Summary	0039550744	205,000.00	3.625 %	MI	95.00	360	(6,055.52)	05/31/2020	(6,055.52)	(6,055.52)
Summary	0039568948	149,000.00	3.500 %	IL	97.00	360	14,904.21	12/31/2019	55.00	14,959.21
Summary	0039571880	230,000.00	3.750 %	TX	95.00	360	1,810.83	05/31/2020	1,810.83	1,810.83
Summary	0039589117	219,000.00	3.875 %	AR	95.00	360	31,279.38	03/31/2020	(14,216.87)	17,062.51
Summary	0039590034	59,000.00	4.500 %	IL	97.00	360	13,182.00	01/31/2020	(769.95)	11,922.25
Summary	0039596544	113,000.00	3.625 %	PA	95.00	360	70,526.35	01/31/2020	93.00	31,876.39
Summary	0039602032	261,000.00	3.500 %	MN	97.00	360	20,279.55	04/30/2020	(29,229.55)	(8,950.00)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



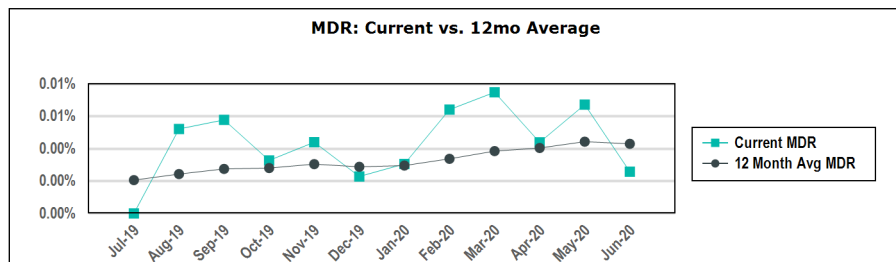
Distribution Date: 25-Jun-2020
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Realized Loss Report - Collateral

Summary

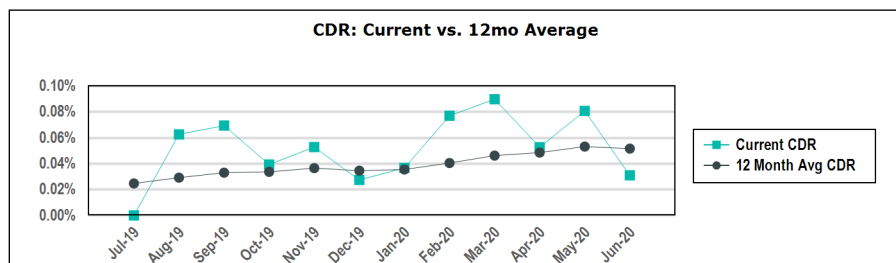
MDR

Current Month 0.003 %
3 Month Average 0.005 %
12 Month Average 0.004 %



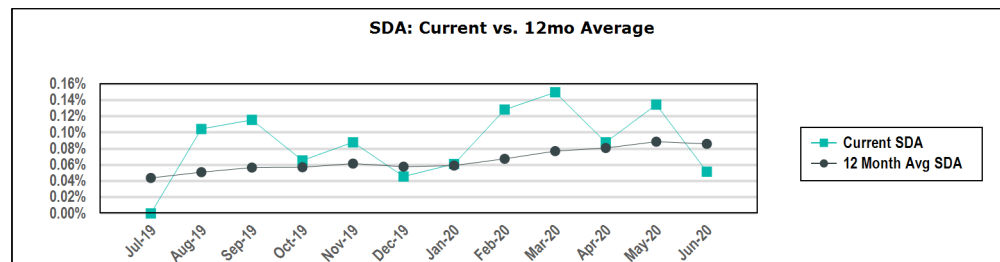
CDR

Current Month 0.031 %
3 Month Average 0.055 %
12 Month Average 0.052 %



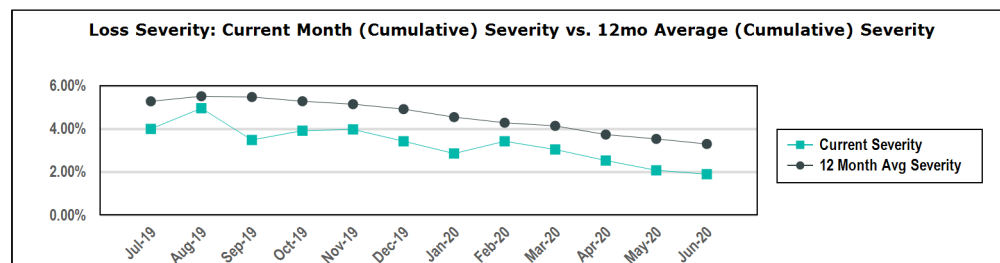
SDA

Current Month 0.052 %
3 Month Average 0.091 %
12 Month Average 0.086 %



Loss Severity

Current Month (Cumulative) 1.917 %
3 Month Average (Cumulative) 2.188 %
12 Month Average (Cumulative) 3.317 %



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.

Contact:
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Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	2.942 %
3 Month Average	2.080 %
12 Month Average	1.500 %

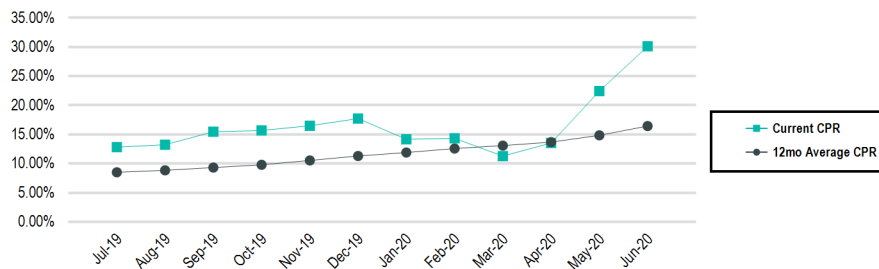
CPR

Current Month	30.118 %
3 Month Average	22.024 %
12 Month Average	16.439 %

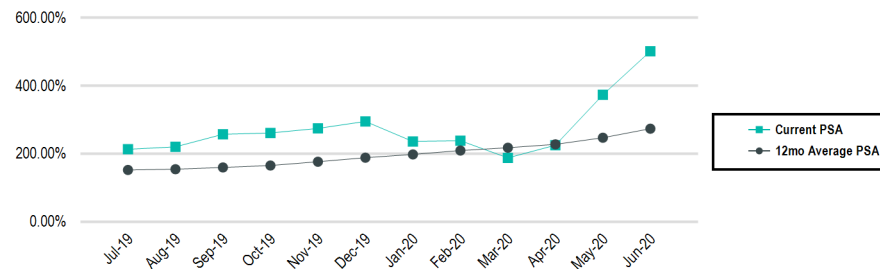
PSA

Current Month	501.966 %
3 Month Average	367.058 %
12 Month Average	273.979 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0039525016	323,225.25	0.00	0.000 %	323,225.25
Total	323,225.25	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
95	21,111,521.03

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2017-C02



Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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