

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

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

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	12/31/2018	0.00000 %	32,579,291,865.13	0.00	254,347,225.94	0.00	32,324,944,639.20	254,347,225.94	0.00
2M-1		01/24/2019	3.65625 %	236,460,795.79	720,466.49	10,715,146.49	0.00	225,745,649.30	11,435,612.98	0.00
2M-1H		12/31/2018	0.00000 %	12,445,577.97	0.00	563,967.45	0.00	11,881,610.52	563,967.45	0.00
2M-2A	30711XGL2	01/24/2019	6.15625 %	246,928,000.00	1,266,792.08	0.00	0.00	246,928,000.00	1,266,792.08	0.00
2M-AH		12/31/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		01/24/2019	6.15625 %	265,923,000.00	1,364,240.39	0.00	0.00	265,923,000.00	1,364,240.39	0.00
2M-BH	30711XGM0	12/31/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		01/24/2019	6.15625 %	246,928,000.00	1,266,792.08	0.00	0.00	246,928,000.00	1,266,792.08	0.00
2M-CH		12/31/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	01/24/2019	6.15625 %	759,779,000.00	3,897,824.56	0.00	0.00	759,779,000.00	3,897,824.56	0.00
2M-2H		12/31/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		01/24/2019	8.00625 %	189,945,000.00	1,267,289.30	0.00	0.00	189,945,000.00	1,267,289.30	0.00
2B-1H	30711XGQ1	12/31/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		12/31/2018	0.00000 %	199,594,792.26	0.00	0.00	115,571.16	199,479,221.10	0.00	463,103.90
2A-I1		01/24/2019	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	01/24/2019	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	01/24/2019	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	01/24/2019	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	01/24/2019	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	01/24/2019	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	01/24/2019	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	01/24/2019	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	01/24/2019	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	01/24/2019	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	01/24/2019	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	01/24/2019	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	01/24/2019	4.85625 %	246,928,000.00	999,286.75	0.00	0.00	246,928,000.00	999,286.75	0.00
2E-A2	30711XGW8	01/24/2019	4.35625 %	246,928,000.00	896,400.08	0.00	0.00	246,928,000.00	896,400.08	0.00
2E-A3	30711XGX6	01/24/2019	3.85625 %	246,928,000.00	793,513.42	0.00	0.00	246,928,000.00	793,513.42	0.00
2E-A4	30711XGY4	01/24/2019	3.35625 %	246,928,000.00	690,626.75	0.00	0.00	246,928,000.00	690,626.75	0.00
2E-B1	30711XHD9	01/24/2019	4.85625 %	265,923,000.00	1,076,157.14	0.00	0.00	265,923,000.00	1,076,157.14	0.00
2E-B2	30711XHE7	01/24/2019	4.35625 %	265,923,000.00	965,355.89	0.00	0.00	265,923,000.00	965,355.89	0.00
2E-B3	30711XHF4	01/24/2019	3.85625 %	265,923,000.00	854,554.64	0.00	0.00	265,923,000.00	854,554.64	0.00
2E-B4	30711XHG2	01/24/2019	3.35625 %	265,923,000.00	743,753.39	0.00	0.00	265,923,000.00	743,753.39	0.00
2E-C1	30711XHM9	01/24/2019	4.85625 %	246,928,000.00	999,286.75	0.00	0.00	246,928,000.00	999,286.75	0.00
2E-C2	30711XHN7	01/24/2019	4.35625 %	246,928,000.00	896,400.08	0.00	0.00	246,928,000.00	896,400.08	0.00
2E-C3	30711XHP2	01/24/2019	3.85625 %	246,928,000.00	793,513.42	0.00	0.00	246,928,000.00	793,513.42	0.00
2E-C4	30711XHQ0	01/24/2019	3.35625 %	246,928,000.00	690,626.75	0.00	0.00	246,928,000.00	690,626.75	0.00
2E-D1	30711XHR8	01/24/2019	4.85625 %	512,851,000.00	2,075,443.89	0.00	0.00	512,851,000.00	2,075,443.89	0.00
2E-D2	30711XHS6	01/24/2019	4.35625 %	512,851,000.00	1,861,755.97	0.00	0.00	512,851,000.00	1,861,755.97	0.00
2E-D3	30711XHT4	01/24/2019	3.85625 %	512,851,000.00	1,648,068.06	0.00	0.00	512,851,000.00	1,648,068.06	0.00
2E-D4	30711XHU1	01/24/2019	3.35625 %	512,851,000.00	1,434,380.14	0.00	0.00	512,851,000.00	1,434,380.14	0.00
2E-D5	30711XHV9	01/24/2019	6.15625 %	512,851,000.00	2,631,032.47	0.00	0.00	512,851,000.00	2,631,032.47	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-2019

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Series 2017-C02**

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XHW7	01/24/2019	4.85625 %	512,851,000.00	2,075,443.89	0.00	0.00	512,851,000.00	2,075,443.89	0.00
2E-F2	30711XHX5	01/24/2019	4.35625 %	512,851,000.00	1,861,755.97	0.00	0.00	512,851,000.00	1,861,755.97	0.00
2E-F3	30711XHY3	01/24/2019	3.85625 %	512,851,000.00	1,648,068.06	0.00	0.00	512,851,000.00	1,648,068.06	0.00
2E-F4	30711XHZ0	01/24/2019	3.35625 %	512,851,000.00	1,434,380.14	0.00	0.00	512,851,000.00	1,434,380.14	0.00
2E-F5	30711XJA3	01/24/2019	6.15625 %	512,851,000.00	2,631,032.47	0.00	0.00	512,851,000.00	2,631,032.47	0.00
2X-1	30711XJB1	01/24/2019	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	01/24/2019	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	01/24/2019	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	01/24/2019	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	01/24/2019	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	01/24/2019	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	01/24/2019	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	01/24/2019	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				42,994,899,956.15	51,685,027.84	265,626,339.88	115,571.16	42,729,158,045.12	317,311,367.72	463,103.90

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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Series 2017-C02**

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	32,579,291,865.13	57,175,613.45	197,171,612.49	0.00	0.00	254,347,225.94	32,324,944,639.20	0.84203826	254,347,225.94
2M-1	379,890,000.00	236,460,795.79	2,414,486.05	8,300,660.44	0.00	0.00	10,715,146.49	225,745,649.30	0.59423951	10,715,146.49
2M-1H	19,994,649.00	12,445,577.97	127,081.00	436,886.45	0.00	0.00	563,967.45	11,881,610.52	0.59423951	563,967.45
2M-2A	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-AH	12,997,022.00	12,997,022.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00	1.00000000	0.00
2M-M2	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	759,779,000.00	0.00	0.00	0.00	0.00	0.00	759,779,000.00	1.00000000	0.00
2M-2H	39,990,300.00	39,990,300.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00	1.00000000	0.00
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	199,594,792.26	0.00	0.00	0.00	115,571.16	115,571.16	199,479,221.10	0.99768381	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	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	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-A3	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-A4	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-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
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	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	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-D3	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-D4	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-D5	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-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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	42,994,899,956.15	59,717,180.50	205,909,159.38	0.00	115,571.16	265,741,911.04	42,729,158,045.12	0.87280987	265,626,339.88

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	848.66379263	1.48937777	5.13615855	0.00000000	0.00000000	6.62553632	842.03825631	0.84203826	6.62553632
2M-1	379,890,000.00	622.44543365	6.35575048	21.85016831	0.00000000	0.00000000	28.20591879	594.23951486	0.59423951	28.20591879
2M-1H	19,994,649.00	622.44543378	6.35575048	21.85016851	0.00000000	0.00000000	28.20591899	594.23951478	0.59423951	28.20591899
2M-2A	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	12,997,022.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-M2	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	39,990,300.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	998.26183506	0.00000000	0.00000000	0.00000000	0.57802249	0.57802249	997.68381257	0.99768381	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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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Securities Administration Services
8480 Stagecoach Circle
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	32,579,291,865.13	0.00	0.00	0.00	0.00	0.00	0.00	32,324,944,639.20
2M-1	12/26/18 - 01/24/19	30	3.65625 %	236,460,795.79	720,466.49	0.00	0.00	0.00	720,466.49	0.00	225,745,649.30
2M-1H	N/A	N/A	0.00000 %	12,445,577.97	0.00	0.00	0.00	0.00	0.00	0.00	11,881,610.52
2M-2A	12/26/18 - 01/24/19	30	6.15625 %	246,928,000.00	1,266,792.08	0.00	0.00	0.00	1,266,792.08	0.00	246,928,000.00
2M-AH	N/A	N/A	0.00000 %	12,997,022.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00
2M-M2	12/26/18 - 01/24/19	30	6.15625 %	265,923,000.00	1,364,240.39	0.00	0.00	0.00	1,364,240.39	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	13,996,255.00
2M-2C	12/26/18 - 01/24/19	30	6.15625 %	246,928,000.00	1,266,792.08	0.00	0.00	0.00	1,266,792.08	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	12,997,023.00
2M-2	12/26/18 - 01/24/19	30	6.15625 %	759,779,000.00	3,897,824.56	0.00	0.00	0.00	3,897,824.56	0.00	759,779,000.00
2M-2H	N/A	N/A	0.00000 %	39,990,300.00	0.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00
2B-1	12/26/18 - 01/24/19	30	8.00625 %	189,945,000.00	1,267,289.30	0.00	0.00	0.00	1,267,289.30	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	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,594,792.26	0.00	0.00	0.00	0.00	0.00	0.00	199,479,221.10
2A-I1	12/26/18 - 01/24/19	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2A-I2	12/26/18 - 01/24/19	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2A-I3	12/26/18 - 01/24/19	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2A-I4	12/26/18 - 01/24/19	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2B-I1	12/26/18 - 01/24/19	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	12/26/18 - 01/24/19	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	12/26/18 - 01/24/19	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	12/26/18 - 01/24/19	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	12/26/18 - 01/24/19	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	12/26/18 - 01/24/19	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	12/26/18 - 01/24/19	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	12/26/18 - 01/24/19	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	12/26/18 - 01/24/19	30	4.85625 %	246,928,000.00	999,286.75	0.00	0.00	0.00	999,286.75	0.00	246,928,000.00
2E-A2	12/26/18 - 01/24/19	30	4.35625 %	246,928,000.00	896,400.08	0.00	0.00	0.00	896,400.08	0.00	246,928,000.00
2E-A3	12/26/18 - 01/24/19	30	3.85625 %	246,928,000.00	793,513.42	0.00	0.00	0.00	793,513.42	0.00	246,928,000.00
2E-A4	12/26/18 - 01/24/19	30	3.35625 %	246,928,000.00	690,626.75	0.00	0.00	0.00	690,626.75	0.00	246,928,000.00
2E-B1	12/26/18 - 01/24/19	30	4.85625 %	265,923,000.00	1,076,157.14	0.00	0.00	0.00	1,076,157.14	0.00	265,923,000.00
2E-B2	12/26/18 - 01/24/19	30	4.35625 %	265,923,000.00	965,355.89	0.00	0.00	0.00	965,355.89	0.00	265,923,000.00
2E-B3	12/26/18 - 01/24/19	30	3.85625 %	265,923,000.00	854,554.64	0.00	0.00	0.00	854,554.64	0.00	265,923,000.00
2E-B4	12/26/18 - 01/24/19	30	3.35625 %	265,923,000.00	743,753.39	0.00	0.00	0.00	743,753.39	0.00	265,923,000.00
2E-C1	12/26/18 - 01/24/19	30	4.85625 %	246,928,000.00	999,286.75	0.00	0.00	0.00	999,286.75	0.00	246,928,000.00
2E-C2	12/26/18 - 01/24/19	30	4.35625 %	246,928,000.00	896,400.08	0.00	0.00	0.00	896,400.08	0.00	246,928,000.00
2E-C3	12/26/18 - 01/24/19	30	3.85625 %	246,928,000.00	793,513.42	0.00	0.00	0.00	793,513.42	0.00	246,928,000.00
2E-C4	12/26/18 - 01/24/19	30	3.35625 %	246,928,000.00	690,626.75	0.00	0.00	0.00	690,626.75	0.00	246,928,000.00
2E-D1	12/26/18 - 01/24/19	30	4.85625 %	512,851,000.00	2,075,443.89	0.00	0.00	0.00	2,075,443.89	0.00	512,851,000.00
2E-D2	12/26/18 - 01/24/19	30	4.35625 %	512,851,000.00	1,861,755.97	0.00	0.00	0.00	1,861,755.97	0.00	512,851,000.00
2E-D3	12/26/18 - 01/24/19	30	3.85625 %	512,851,000.00	1,648,068.06	0.00	0.00	0.00	1,648,068.06	0.00	512,851,000.00
2E-D4	12/26/18 - 01/24/19	30	3.35625 %	512,851,000.00	1,434,380.14	0.00	0.00	0.00	1,434,380.14	0.00	512,851,000.00

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	12/26/18 - 01/24/19	30	6.15625 %	512,851,000.00	2,631,032.47	0.00	0.00	0.00	2,631,032.47	0.00	512,851,000.00
2E-F1	12/26/18 - 01/24/19	30	4.85625 %	512,851,000.00	2,075,443.89	0.00	0.00	0.00	2,075,443.89	0.00	512,851,000.00
2E-F2	12/26/18 - 01/24/19	30	4.35625 %	512,851,000.00	1,861,755.97	0.00	0.00	0.00	1,861,755.97	0.00	512,851,000.00
2E-F3	12/26/18 - 01/24/19	30	3.85625 %	512,851,000.00	1,648,068.06	0.00	0.00	0.00	1,648,068.06	0.00	512,851,000.00
2E-F4	12/26/18 - 01/24/19	30	3.35625 %	512,851,000.00	1,434,380.14	0.00	0.00	0.00	1,434,380.14	0.00	512,851,000.00
2E-F5	12/26/18 - 01/24/19	30	6.15625 %	512,851,000.00	2,631,032.47	0.00	0.00	0.00	2,631,032.47	0.00	512,851,000.00
2X-1	12/26/18 - 01/24/19	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2X-2	12/26/18 - 01/24/19	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2X-3	12/26/18 - 01/24/19	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2X-4	12/26/18 - 01/24/19	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
2Y-1	12/26/18 - 01/24/19	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	12/26/18 - 01/24/19	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	12/26/18 - 01/24/19	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	12/26/18 - 01/24/19	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					51,685,027.84	0.00	0.00	0.00	51,685,027.84	0.00	

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

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	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 %	848.66379263	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	842.03825631
2M-1	379,890,000.00	3.65625 %	622.44543365	1.89651344	0.00000000	0.00000000	0.00000000	1.89651344	0.00000000	594.23951486
2M-1H	19,994,649.00	0.00000 %	622.44543378	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	594.23951478
2M-2A	246,928,000.00	6.15625 %	1000.00000000	5.13020832	0.00000000	0.00000000	0.00000000	5.13020832	0.00000000	1000.00000000
2M-AH	12,997,022.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-M2	265,923,000.00	6.15625 %	1000.00000000	5.13020833	0.00000000	0.00000000	0.00000000	5.13020833	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	1000.00000000
2M-2C	246,928,000.00	6.15625 %	1000.00000000	5.13020832	0.00000000	0.00000000	0.00000000	5.13020832	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	1000.00000000
2M-2	759,779,000.00	6.15625 %	1000.00000000	5.13020834	0.00000000	0.00000000	0.00000000	5.13020834	0.00000000	1000.00000000
2M-2H	39,990,300.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	189,945,000.00	8.00625 %	1000.00000000	6.67187502	0.00000000	0.00000000	0.00000000	6.67187502	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	1000.00000000
2B-2H	199,942,325.00	0.00000 %	998.26183506	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.68381257
2A-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	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	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	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	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	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	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	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	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.85625 %	1000.00000000	4.04687500	0.00000000	0.00000000	0.00000000	4.04687500	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.35625 %	1000.00000000	3.63020832	0.00000000	0.00000000	0.00000000	3.63020832	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.85625 %	1000.00000000	3.21354168	0.00000000	0.00000000	0.00000000	3.21354168	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.35625 %	1000.00000000	2.79687500	0.00000000	0.00000000	0.00000000	2.79687500	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.85625 %	1000.00000000	4.04687500	0.00000000	0.00000000	0.00000000	4.04687500	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.35625 %	1000.00000000	3.63020833	0.00000000	0.00000000	0.00000000	3.63020833	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.85625 %	1000.00000000	3.21354166	0.00000000	0.00000000	0.00000000	3.21354166	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.35625 %	1000.00000000	2.79687500	0.00000000	0.00000000	0.00000000	2.79687500	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.85625 %	1000.00000000	4.04687500	0.00000000	0.00000000	0.00000000	4.04687500	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.35625 %	1000.00000000	3.63020832	0.00000000	0.00000000	0.00000000	3.63020832	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.85625 %	1000.00000000	3.21354168	0.00000000	0.00000000	0.00000000	3.21354168	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.35625 %	1000.00000000	2.79687500	0.00000000	0.00000000	0.00000000	2.79687500	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.85625 %	1000.00000000	4.04687500	0.00000000	0.00000000	0.00000000	4.04687500	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.35625 %	1000.00000000	3.63020833	0.00000000	0.00000000	0.00000000	3.63020833	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.85625 %	1000.00000000	3.21354167	0.00000000	0.00000000	0.00000000	3.21354167	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.35625 %	1000.00000000	2.79687500	0.00000000	0.00000000	0.00000000	2.79687500	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	512,851,000.00	6.15625 %	1000.00000000	5.13020833	0.00000000	0.00000000	0.00000000	5.13020833	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.85625 %	1000.00000000	4.04687500	0.00000000	0.00000000	0.00000000	4.04687500	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.35625 %	1000.00000000	3.63020833	0.00000000	0.00000000	0.00000000	3.63020833	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.85625 %	1000.00000000	3.21354167	0.00000000	0.00000000	0.00000000	3.21354167	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.35625 %	1000.00000000	2.79687500	0.00000000	0.00000000	0.00000000	2.79687500	0.00000000	1000.00000000
2E-F5	512,851,000.00	6.15625 %	1000.00000000	5.13020833	0.00000000	0.00000000	0.00000000	5.13020833	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	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	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	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	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	16,735,464.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(115,571.16)
Total Deposits	<u>16,619,893.50</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,600,726.84
Total Withdrawals (Pool Distribution Amount)	<u>16,619,893.50</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	265,741,911.04
Total Principal Reduction Cumulative	6,226,702,243.84
Scheduled Principal Current	59,717,180.50
Scheduled Principal Cumulative	1,327,543,864.65
Unscheduled Principal Current	205,909,159.37
Unscheduled Principal Cumulative	4,898,695,275.29
Senior Reduction Amount	254,347,225.94
Subordinate Reduction Amount	11,279,113.94
Calculated Tranche Write-Down Amount	115,571.16
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	21,328.92
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	151485
Period Reference Pool Removal Loan Count	922
Period Ending Loan Count	150563
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	33,761,762,745.93
Period PIF Loan Count Current	917
PIF Loan Count Cumulative	19985
Period PIF Loan UPB Current	195,313,618.97
PIF Loan UPB Cumulative	4,633,571,207.70
Period Partial Prepayment Amount	10,454,078.38
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	89
Repurchased Prior Credit Event UPB Current	0.00
Repurchased Prior Credit Event UPB Cum	19,559,967.95
Credit Event Amount Current	725,537.63
Credit Event Amount Cumulative	6,318,783.87
Total Active Modified Loan Count	633
Total Active Modified UPB	159,977,083.74
LIBOR	2.506250%
Structural Reporting	
Senior Percentage	95.743994%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-2019

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256006%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/9/2019

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0.00	0.00	4.000000%	4.256006%	4.255756%
2M-1	0.00	0.00	3.000000%	3.524521%	3.551920%
2M-1H	0.00	0.00	3.000000%	3.524521%	3.551920%
2M-2	0.00	0.00	1.000000%	1.174159%	1.183059%
2M-2H	0.00	0.00	1.000000%	1.174159%	1.183059%
2B-1	0.00	0.00	0.500000%	0.586569%	0.590844%
2B-1H	0.00	0.00	0.500000%	0.586569%	0.590844%
2B-2H	115,571.16	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1203	253,437,898.53	0.799001%	0.750665%
60 Days	269	58,748,591.89	0.178663%	0.174009%
90 Days	115	23,864,082.10	0.076380%	0.070684%
120 Days	73	17,861,029.35	0.048485%	0.052903%
150 Days	69	16,831,997.78	0.045828%	0.049855%
180+ Days	219	47,338,840.96	0.145454%	0.140214%
	1,948	418,082,440.61	1.293811%	1.238331%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.002%
3 Month Average	0.003%
12 Month Average	0.001%

SDA

Current Month	0.044%
3 Month Average	0.057%
12 Month Average	0.036%

CDR

Current Month	0.026%
3 Month Average	0.032%
12 Month Average	0.018%

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 $\text{CDR} / 0.03$

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
258	68,473,915.78	21,328.92	0.031	68,473,915.78	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39484208	298,528.55	99.88	0.033	99.88	0.00
39487251	97,996.54	61.33	0.063	61.33	0.00
39480837	417,517.77	124.26	0.03	124.26	0.00
39481548	219,687.60	75.96	0.035	75.96	0.00
39482253	133,000.74	4.91	0.004	4.91	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39480783	348,597.48	177.95	0.051	177.95	0.00
39484178	305,348.63	63.61	0.021	63.61	0.00
39480749	294,094.97	74.23	0.025	74.23	0.00
39484419	251,771.87	18.82	0.007	18.82	0.00
39484688	276,577.47	21.54	0.008	21.54	0.00
39484882	315,912.01	82.21	0.026	82.21	0.00
39484921	328,299.82	107.04	0.033	107.04	0.00
39485394	196,053.41	88.85	0.045	88.85	0.00
39503792	386,959.82	232.93	0.06	232.93	0.00
39484057	247,824.44	112.94	0.046	112.94	0.00
39479371	323,578.64	55.25	0.017	55.25	0.00
39472395	163,504.48	7.23	0.004	7.23	0.00
39472886	285,251.49	73.04	0.026	73.04	0.00
39473264	310,696.68	161.82	0.052	161.82	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39474812	344,132.43	136.45	0.04	136.45	0.00
39480795	188,240.01	78.43	0.042	78.43	0.00
39478571	66,539.45	18.18	0.027	18.18	0.00
39487290	272,280.94	255.26	0.094	255.26	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39479526	93,161.84	12.75	0.014	12.75	0.00
39479790	431,234.54	242.88	0.056	242.88	0.00
39480117	443,060.30	279.06	0.063	279.06	0.00
39480392	47,518.09	35.19	0.074	35.19	0.00
39480394	194,623.55	52.20	0.027	52.20	0.00
39480398	381,300.51	158.88	0.042	158.88	0.00
39475372	187,541.45	31.78	0.017	31.78	0.00
39501050	355,155.77	98.95	0.028	98.95	0.00
39485421	174,057.29	145.05	0.083	145.05	0.00
39499375	383,562.16	46.43	0.012	46.43	0.00
39500191	451,831.54	28.59	0.006	28.59	0.00
39500223	353,304.56	127.07	0.036	127.07	0.00
39500489	389,635.99	324.70	0.083	324.70	0.00
39498893	310,078.41	41.71	0.013	41.71	0.00
39500813	217,609.94	34.39	0.016	34.39	0.00
39498560	211,237.95	53.76	0.025	53.76	0.00
39501465	59,305.13	44.97	0.076	44.97	0.00
39501764	268,918.94	4.75	0.002	4.75	0.00
39501892	82,519.49	1.24	0.002	1.24	0.00
39502209	167,396.54	79.15	0.047	79.15	0.00
39502643	282,707.17	61.77	0.022	61.77	0.00
39434411	109,021.49	5.00	0.005	5.00	0.00
39500615	278,150.84	63.30	0.023	63.30	0.00
39496488	304,753.98	55.25	0.018	55.25	0.00
39493057	232,733.79	103.44	0.044	103.44	0.00
39493193	353,295.05	73.60	0.021	73.60	0.00
39493381	298,794.62	100.32	0.034	100.32	0.00
39495376	421,273.45	100.87	0.024	100.87	0.00
39496341	160,285.82	50.09	0.031	50.09	0.00
39499251	379,584.05	99.14	0.026	99.14	0.00
39496424	264,104.28	127.38	0.048	127.38	0.00
39469712	171,085.01	35.19	0.021	35.19	0.00
39496545	283,780.47	58.54	0.021	58.54	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39497247	325,475.63	163.41	0.05	163.41	0.00
39497384	356,387.91	4.86	0.001	4.86	0.00
39498327	255,600.64	79.88	0.031	79.88	0.00
39498350	163,615.29	30.26	0.018	30.26	0.00
39498441	181,985.15	17.44	0.01	17.44	0.00
39496343	372,595.28	124.16	0.033	124.16	0.00
39446758	164,845.18	58.38	0.035	58.38	0.00
39472036	197,073.15	11.93	0.006	11.93	0.00
39444033	310,926.00	90.25	0.029	90.25	0.00
39445539	267,524.79	132.77	0.05	132.77	0.00
39445657	126,063.63	26.26	0.021	26.26	0.00
39446507	406,630.50	169.43	0.042	169.43	0.00
39443454	411,945.68	118.20	0.029	118.20	0.00
39446745	278,302.42	86.97	0.031	86.97	0.00
39443433	301,710.66	67.63	0.022	67.63	0.00
39447630	403,487.03	126.09	0.031	126.09	0.00
39448381	172,330.90	89.76	0.052	89.76	0.00
39448409	166,346.03	51.88	0.031	51.88	0.00
39448768	268,651.56	130.80	0.049	130.80	0.00
39448816	376,886.50	6.26	0.002	6.26	0.00
39448821	201,509.31	33.66	0.017	33.66	0.00
39446577	123,365.29	12.85	0.01	12.85	0.00
39437278	327,900.92	211.97	0.065	211.97	0.00
39434459	235,707.77	74.49	0.032	74.49	0.00
39434660	240,947.60	23.09	0.01	23.09	0.00
39435537	170,811.28	82.85	0.049	82.85	0.00
39436085	327,207.99	272.67	0.083	272.67	0.00
39436094	398,154.41	248.85	0.062	248.85	0.00
39443872	148,111.64	65.44	0.044	65.44	0.00
39437087	144,940.96	42.67	0.029	42.67	0.00
39450422	376,121.97	39.18	0.01	39.18	0.00
39437472	372,124.02	23.06	0.006	23.06	0.00
39438676	320,396.90	126.24	0.039	126.24	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39439366	358,617.54	303.09	0.085	303.09	0.00
39439889	373,515.53	194.54	0.052	194.54	0.00
39440702	169,438.74	6.68	0.004	6.68	0.00
39443090	125,174.64	71.35	0.057	71.35	0.00
39436178	178,136.05	55.67	0.031	55.67	0.00
39466301	103,194.24	3.73	0.004	3.73	0.00
39463250	303,392.37	76.58	0.025	76.58	0.00
39463797	279,608.95	45.13	0.016	45.13	0.00
39463818	358,774.20	98.25	0.027	98.25	0.00
39464142	233,441.25	97.27	0.042	97.27	0.00
39464255	391,188.78	94.92	0.024	94.92	0.00
39448856	392,399.95	173.07	0.044	173.07	0.00
39465415	152,372.89	42.45	0.028	42.45	0.00
39461216	278,271.46	112.80	0.041	112.80	0.00
39466796	266,931.00	4.84	0.002	4.84	0.00
39468579	292,384.89	180.08	0.062	180.08	0.00
39468684	161,772.34	33.70	0.021	33.70	0.00
39468895	421,630.34	151.61	0.036	151.61	0.00
39468898	305,754.12	103.96	0.034	103.96	0.00
39504019	258,520.76	67.15	0.026	67.15	0.00
39464408	172,791.99	2.60	0.002	2.60	0.00
39455561	324,809.58	217.44	0.067	217.44	0.00
39470859	367,684.04	76.60	0.021	76.60	0.00
39450531	257,347.38	127.26	0.049	127.26	0.00
39450747	186,080.73	89.15	0.048	89.15	0.00
39451925	175,117.28	48.46	0.028	48.46	0.00
39452485	167,195.60	52.25	0.031	52.25	0.00
39452973	471,419.26	115.34	0.024	115.34	0.00
39463115	200,518.36	3.02	0.002	3.02	0.00
39454970	137,772.65	39.82	0.029	39.82	0.00
39462451	422,223.86	119.22	0.028	119.22	0.00
39455628	407,986.90	48.31	0.012	48.31	0.00
39457204	227,712.76	20.57	0.009	20.57	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39458559	183,709.94	24.75	0.013	24.75	0.00
39460091	121,278.44	48.22	0.04	48.22	0.00
39460393	305,922.17	75.49	0.025	75.49	0.00
39449195	350,547.64	60.86	0.017	60.86	0.00
39454204	280,276.08	73.58	0.026	73.58	0.00
39566280	305,665.33	68.98	0.023	68.98	0.00
39569436	164,004.28	7.29	0.004	7.29	0.00
39563120	82,083.36	8.55	0.01	8.55	0.00
39564050	193,240.98	159.42	0.082	159.42	0.00
39564683	126,461.17	24.26	0.019	24.26	0.00
39564762	394,275.88	85.43	0.022	85.43	0.00
39562513	156,071.92	4.24	0.003	4.24	0.00
39566121	390,358.18	58.83	0.015	58.83	0.00
39561960	127,762.72	39.93	0.031	39.93	0.00
39567552	372,296.83	107.39	0.029	107.39	0.00
39567646	267,724.55	167.33	0.062	167.33	0.00
39568537	335,804.84	22.99	0.007	22.99	0.00
39568767	299,203.47	6.90	0.002	6.90	0.00
39569273	338,282.36	60.50	0.018	60.50	0.00
39503341	290,917.13	39.67	0.014	39.67	0.00
39565166	161,178.87	4.59	0.003	4.59	0.00
39556555	370,153.59	85.88	0.023	85.88	0.00
39549526	396,713.40	107.71	0.027	107.71	0.00
39549751	587,544.06	166.20	0.028	166.20	0.00
39549997	176,929.85	42.50	0.024	42.50	0.00
39550744	204,257.55	33.08	0.016	33.08	0.00
39550747	357,473.99	112.81	0.032	112.81	0.00
39562838	247,168.29	58.53	0.024	58.53	0.00
39551621	226,750.88	73.40	0.032	73.40	0.00
39571024	424,752.73	52.86	0.012	52.86	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39558378	402,940.27	247.59	0.061	247.59	0.00
39558662	138,749.13	33.09	0.024	33.09	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39559008	275,495.34	59.98	0.022	59.98	0.00
39559035	90,853.43	14.71	0.016	14.71	0.00
39559196	232,291.77	39.58	0.017	39.58	0.00
39550842	258,804.21	128.13	0.05	128.13	0.00
39594537	194,343.38	6.70	0.003	6.70	0.00
39569366	352,917.66	147.05	0.042	147.05	0.00
39591406	193,481.46	40.57	0.021	40.57	0.00
39592291	188,822.34	86.36	0.046	86.36	0.00
39592296	152,898.63	80.84	0.053	80.84	0.00
39593146	176,962.77	129.04	0.073	129.04	0.00
39589333	420,627.60	150.56	0.036	150.56	0.00
39594372	104,751.87	21.82	0.021	21.82	0.00
39587261	256,957.34	26.77	0.01	26.77	0.00
39596770	376,822.44	88.23	0.023	88.23	0.00
39597353	174,456.00	90.29	0.052	90.29	0.00
39599401	323,847.98	53.93	0.017	53.93	0.00
39600262	365,608.40	82.37	0.023	82.37	0.00
39600325	382,285.69	159.88	0.042	159.88	0.00
39602516	383,719.01	12.04	0.003	12.04	0.00
39593231	175,718.27	110.34	0.063	110.34	0.00
39580132	334,877.16	23.89	0.007	23.89	0.00
39571279	361,509.48	188.29	0.052	188.29	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39574884	297,539.99	61.99	0.021	61.99	0.00
39575698	202,952.76	125.50	0.062	125.50	0.00
39576553	292,196.07	14.36	0.005	14.36	0.00
39589338	184,261.41	124.29	0.067	124.29	0.00
39578889	368,815.85	7.21	0.002	7.21	0.00
39544354	223,329.23	46.53	0.021	46.53	0.00
39581646	224,024.24	105.03	0.047	105.03	0.00
39581975	393,929.75	123.10	0.031	123.10	0.00
39583224	209,752.05	43.70	0.021	43.70	0.00
39583702	562,217.19	146.23	0.026	146.23	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39583938	399,142.52	309.77	0.078	309.77	0.00
39583999	202,822.49	298.91	0.147	298.91	0.00
39576554	311,530.11	64.90	0.021	64.90	0.00
39516124	213,804.38	33.97	0.016	33.97	0.00
39549033	385,124.48	69.71	0.018	69.71	0.00
39514522	216,785.73	38.11	0.018	38.11	0.00
39514722	173,141.44	18.04	0.01	18.04	0.00
39514914	308,802.54	52.60	0.017	52.60	0.00
39515806	136,249.03	36.82	0.027	36.82	0.00
39514097	278,088.24	155.90	0.056	155.90	0.00
39515953	311,979.22	51.57	0.017	51.57	0.00
39512980	108,679.92	62.92	0.058	62.92	0.00
39518905	403,802.80	11.51	0.003	11.51	0.00
39519217	98,578.23	29.08	0.03	29.08	0.00
39519241	163,952.86	24.59	0.015	24.59	0.00
39519389	414,777.65	129.62	0.031	129.62	0.00
39519402	245,824.53	76.82	0.031	76.82	0.00
39519403	417,999.56	43.54	0.01	43.54	0.00
39515860	148,784.92	31.00	0.021	31.00	0.00
39510619	356,960.84	155.78	0.044	155.78	0.00
39504896	336,289.83	82.10	0.024	82.10	0.00
39506011	303,688.13	284.71	0.094	284.71	0.00
39506739	354,218.49	61.28	0.017	61.28	0.00
39507186	92,668.28	25.27	0.027	25.27	0.00
39507733	214,071.98	36.05	0.017	36.05	0.00
39514171	314,330.12	261.94	0.083	261.94	0.00
39510362	152,909.79	72.62	0.047	72.62	0.00
39519948	303,558.70	76.08	0.025	76.08	0.00
39510732	199,432.41	39.83	0.02	39.83	0.00
39510767	288,007.67	71.22	0.025	71.22	0.00
39510796	221,781.29	42.02	0.019	42.02	0.00
39512200	213,361.25	50.64	0.024	50.64	0.00
39512837	110,599.07	18.68	0.017	18.68	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/9/2019

Connecticut Avenue Securities
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Series 2017-C02

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39512951	109,264.22	23.23	0.021	23.23	0.00
39508339	273,012.70	70.09	0.026	70.09	0.00
39537086	149,102.08	19.38	0.013	19.38	0.00
39532203	297,345.60	7.16	0.002	7.16	0.00
39533461	213,483.03	54.12	0.025	54.12	0.00
39534389	228,547.72	23.81	0.01	23.81	0.00
39534500	338,950.43	179.66	0.053	179.66	0.00
39535531	227,334.36	69.92	0.031	69.92	0.00
39519632	139,780.31	29.67	0.021	29.67	0.00
39536402	255,038.74	96.18	0.038	96.18	0.00
39531022	152,855.64	49.08	0.032	49.08	0.00
39537437	175,420.38	100.21	0.057	100.21	0.00
39537702	245,468.37	63.51	0.026	63.51	0.00
39537744	191,443.51	19.94	0.01	19.94	0.00
39539087	292,892.42	156.93	0.054	156.93	0.00
39543767	196,132.08	81.72	0.042	81.72	0.00
39602875	338,755.13	18.60	0.005	18.60	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39526898	182,538.08	76.06	0.042	76.06	0.00
39545696	404,102.64	93.88	0.023	93.88	0.00
39523057	94,938.67	24.91	0.026	24.91	0.00
39523117	353,316.12	90.50	0.026	90.50	0.00
39523160	377,714.03	117.24	0.031	117.24	0.00
39523587	150,515.80	48.58	0.032	48.58	0.00
39523890	254,072.46	81.81	0.032	81.81	0.00
39532036	405,271.07	96.89	0.024	96.89	0.00
39526316	312,997.55	87.76	0.028	87.76	0.00
39531474	322,424.85	268.69	0.083	268.69	0.00
39527117	309,403.27	127.67	0.041	127.67	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39529186	246,986.35	9.72	0.004	9.72	0.00
39529926	147,517.58	4.44	0.003	4.44	0.00
39530108	288,288.21	124.21	0.043	124.21	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/9/2019

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02**

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39519870	179,007.63	72.13	0.04	72.13	0.00
39524504	354,058.71	184.41	0.052	184.41	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	725,537.63	175,875.87	24.241

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
17	3,173,095.19	(60,304.70)	86,493.77

Realized Loss Detail**Realized Dispositions in Current Period**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39567115	372,509.16	52,376.57	14.060
39534762	115,463.01	55,025.25	47.656
39502122	100,354.49	44,526.14	44.369
39562980	77,671.36	11,080.03	14.265
39479834	59,539.61	12,867.87	21.612

Realized Loss Detail**Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39469594	311,667.26	1.94	8,729.07
39552233	310,997.47	(2,179.54)	4,883.34
39539642	294,587.13	150.00	9,030.22
39441588	272,866.38	1.94	(35,163.01)
39560465	267,431.82	7.04	19,098.87
39488864	227,973.08	1.94	8,803.80
39501076	224,239.77	17,413.00	83,529.56
39476923	219,765.61	3.52	6,793.84
39435985	218,753.09	(36,076.77)	2,012.40
39495871	204,631.45	1.95	295.07
39579845	187,071.03	9.34	(37,898.38)
39558740	85,251.34	10.20	(19,229.57)
39523254	84,473.32	12.49	7,348.87
39575178	79,439.34	1,809.70	11,688.62
39596607	75,783.48	(28,330.18)	3,476.43
39565365	58,687.57	(22,126.16)	12,720.73
39544207	49,476.05	8,984.89	373.91

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
35	6,318,783.87	463,103.90	7.329

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39598238	374,284.32	72,947.94	0.195
39567115	372,509.16	52,376.57	0.141
39450773	319,133.97	3,102.56	0.010
39469594	311,667.26	8,729.07	0.028
39552233	310,997.47	4,883.34	0.016
39539642	294,587.13	9,030.22	0.031
39441588	272,866.38	(35,163.01)	(0.129)
39543505	267,490.22	(1,118.86)	(0.004)
39560465	267,431.82	19,098.87	0.071
39460603	260,220.58	9,734.38	0.037
39488864	227,973.08	8,803.80	0.039
39501076	224,239.77	83,529.56	0.373
39497695	222,255.28	5,816.76	0.026
39476923	219,765.61	6,793.84	0.031
39435985	218,753.09	2,012.40	0.009
39460925	205,291.72	868.55	0.004
39495871	204,631.45	295.07	0.001
39579845	187,071.03	(37,898.38)	(0.203)
39464616	174,759.88	(640.90)	(0.004)
39538327	166,678.97	6,398.25	0.038
39534762	115,463.01	55,025.25	0.477
39444126	115,442.69	58,133.40	0.504
39502122	100,354.49	44,526.14	0.444
39483468	93,827.21	6,356.02	0.068
39558740	85,251.34	(19,229.57)	(0.226)
39523254	84,473.32	7,348.87	0.087
39575178	79,439.34	11,688.62	0.147
39562980	77,671.36	11,080.03	0.143
39543137	77,044.97	28,986.84	0.376
39546318	76,991.26	(157.64)	(0.002)
39596607	75,783.48	3,476.43	0.046
39506531	66,729.98	10,306.97	0.154
39479834	59,539.61	12,867.87	0.216
39565365	58,687.57	12,720.73	0.217
39544207	49,476.05	373.91	0.008

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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	22	380,468.12	115,571.16	0.000 %	0	0.00	0.00	0.000 %	22	380,468.12	115,571.16	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039435985	223,000.00	4.250 %	MD	97.00	360	38,089.17	11/30/2018	(36,076.77)	2,012.40
Summary	0039441588	279,000.00	3.625 %	GA	90.00	360	(34,780.15)	05/31/2018	1.94	(35,163.01)
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	1.94	8,729.07
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	3.52	6,793.84
Summary	0039479834	61,000.00	4.375 %	MI	95.00	360	12,867.87	12/31/2018	12,867.87	12,867.87
Summary	0039488864	232,000.00	5.125 %	CA	94.00	360	8,801.86	09/30/2018	1.94	8,803.80
Summary	0039495871	207,000.00	3.875 %	AZ	95.00	360	27,403.14	06/30/2018	1.95	295.07
Summary	0039501076	228,000.00	4.375 %	IL	94.00	360	66,116.56	11/30/2018	17,413.00	83,529.56
Summary	0039502122	102,000.00	4.500 %	TN	85.00	360	44,526.14	12/31/2018	44,526.14	44,526.14
Summary	0039523254	86,000.00	3.875 %	MN	95.00	360	7,785.13	10/31/2018	12.49	7,348.87
Summary	0039534762	118,000.00	4.625 %	OK	95.00	360	55,025.25	12/31/2018	55,025.25	55,025.25
Summary	0039539642	299,000.00	3.990 %	TX	90.00	360	8,880.22	11/30/2018	150.00	9,030.22
Summary	0039544207	50,000.00	4.000 %	SC	97.00	360	(8,610.98)	11/30/2018	8,984.89	373.91
Summary	0039552233	315,000.00	4.250 %	AZ	93.00	360	7,062.88	11/30/2018	(2,179.54)	4,883.34
Summary	0039558740	86,000.00	3.500 %	MI	92.00	360	(19,239.77)	11/30/2018	10.20	(19,229.57)
Summary	0039560465	270,000.00	3.500 %	WY	85.00	360	19,072.34	08/31/2018	7.04	19,098.87
Summary	0039562980	79,000.00	3.875 %	IL	95.00	360	11,080.03	12/31/2018	11,080.03	11,080.03
Summary	0039565365	60,000.00	3.875 %	MO	97.00	360	34,846.89	11/30/2018	(22,126.16)	12,720.73
Summary	0039567115	379,000.00	4.000 %	AZ	97.00	360	52,376.57	12/31/2018	52,376.57	52,376.57
Summary	0039575178	81,000.00	3.625 %	AL	95.00	360	9,878.92	11/30/2018	1,809.70	11,688.62
Summary	0039579845	189,000.00	4.500 %	TX	95.00	360	(37,916.29)	10/31/2018	9.34	(37,898.38)
Summary	0039596607	78,000.00	4.500 %	IN	97.00	360	31,806.61	10/31/2018	(28,330.18)	3,476.43

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**

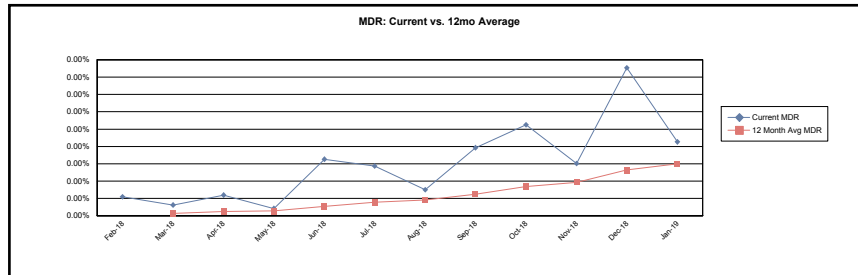
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

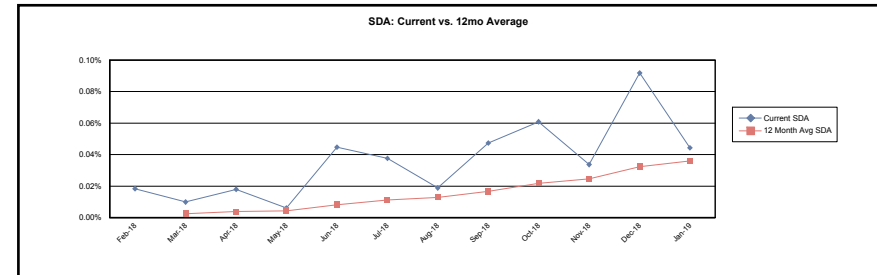
MDR

Current Month 0.002 %
3 Month Average 0.003 %
12 Month Average 0.001 %



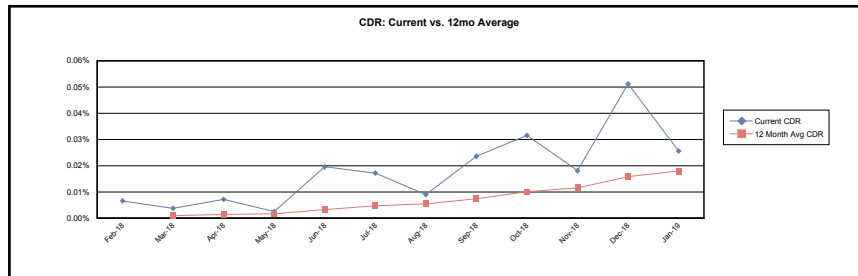
SDA

Current Month 0.044 %
3 Month Average 0.057 %
12 Month Average 0.036 %



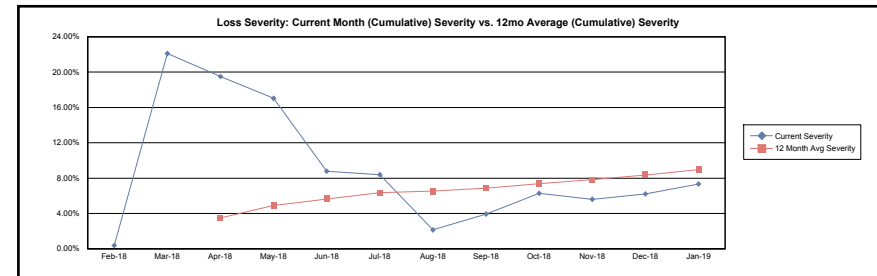
CDR

Current Month 0.026 %
3 Month Average 0.032 %
12 Month Average 0.018 %



Loss Severity

Current Month (Cumulative) 7.329 %
3 Month Average (Cumulative) 6.383 %
12 Month Average (Cumulative) 8.976 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.607 %
3 Month Average 0.667 %
12 Month Average 0.685 %

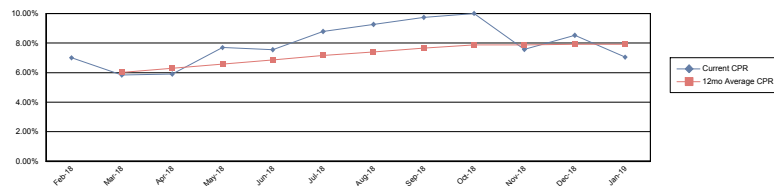
CPR

Current Month 7.040 %
3 Month Average 7.710 %
12 Month Average 7.905 %

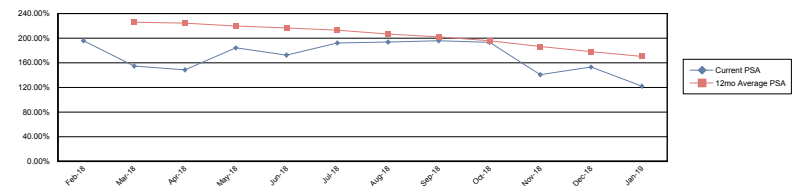
PSA

Current Month 121.885 %
3 Month Average 138.489 %
12 Month Average 170.370 %

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-2019

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

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

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-2019

09-Jan-2019 04:54:33 PM

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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