

**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	10/31/2018	0.00000 %	33,147,999,558.89	0.00	268,091,457.21	0.00	32,879,908,101.70	268,091,457.21	0.00
2M-1		11/23/2018	3.43138 %	260,398,901.05	794,246.74	11,299,773.51	0.00	249,099,127.55	12,094,020.25	0.00
2M-1H		10/31/2018	0.00000 %	13,705,505.87	0.00	594,737.96	0.00	13,110,767.91	594,737.96	0.00
2M-2A	30711XGL2	11/23/2018	5.93138 %	246,928,000.00	1,301,887.82	0.00	0.00	246,928,000.00	1,301,887.82	0.00
2M-AH	30711XGM0	10/31/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		11/23/2018	5.93138 %	265,923,000.00	1,402,035.88	0.00	0.00	265,923,000.00	1,402,035.88	0.00
2M-BH		10/31/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	11/23/2018	5.93138 %	246,928,000.00	1,301,887.82	0.00	0.00	246,928,000.00	1,301,887.82	0.00
2M-CH	30711XGP3	10/31/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		11/23/2018	5.93138 %	759,779,000.00	4,005,811.52	0.00	0.00	759,779,000.00	4,005,811.52	0.00
2M-2H		10/31/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	11/23/2018	7.78138 %	189,945,000.00	1,313,808.20	0.00	0.00	189,945,000.00	1,313,808.20	0.00
2B-1H		10/31/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		10/31/2018	0.00000 %	199,715,842.46	0.00	0.00	4,931.15	199,710,911.31	0.00	231,413.69
2A-I1	30711XGR9	11/23/2018	1.30000 %	0.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00
2A-I2	30711XGS7	11/23/2018	1.80000 %	0.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00
2A-I3	30711XGT5	11/23/2018	2.30000 %	0.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00
2A-I4	30711XGU2	11/23/2018	2.80000 %	0.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00
2B-I1	30711XGZ1	11/23/2018	1.30000 %	0.00	307,288.80	0.00	0.00	0.00	307,288.80	0.00
2B-I2	30711XHA5	11/23/2018	1.80000 %	0.00	425,476.80	0.00	0.00	0.00	425,476.80	0.00
2B-I3	30711XHB3	11/23/2018	2.30000 %	0.00	543,664.80	0.00	0.00	0.00	543,664.80	0.00
2B-I4	30711XHC1	11/23/2018	2.80000 %	0.00	661,852.80	0.00	0.00	0.00	661,852.80	0.00
2C-I1	30711XHH0	11/23/2018	1.30000 %	0.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00
2C-I2	30711XHJ6	11/23/2018	1.80000 %	0.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00
2C-I3	30711XHK3	11/23/2018	2.30000 %	0.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00
2C-I4	30711XHL1	11/23/2018	2.80000 %	0.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00
2E-A1	30711XGV0	11/23/2018	4.63138 %	246,928,000.00	1,016,548.80	0.00	0.00	246,928,000.00	1,016,548.80	0.00
2E-A2	30711XGW8	11/23/2018	4.13138 %	246,928,000.00	906,803.02	0.00	0.00	246,928,000.00	906,803.02	0.00
2E-A3	30711XGX6	11/23/2018	3.63138 %	246,928,000.00	797,057.25	0.00	0.00	246,928,000.00	797,057.25	0.00
2E-A4	30711XGY4	11/23/2018	3.13138 %	246,928,000.00	687,311.47	0.00	0.00	246,928,000.00	687,311.47	0.00
2E-B1	30711XHD9	11/23/2018	4.63138 %	265,923,000.00	1,094,747.08	0.00	0.00	265,923,000.00	1,094,747.08	0.00
2E-B2	30711XHE7	11/23/2018	4.13138 %	265,923,000.00	976,559.08	0.00	0.00	265,923,000.00	976,559.08	0.00
2E-B3	30711XHF4	11/23/2018	3.63138 %	265,923,000.00	858,371.08	0.00	0.00	265,923,000.00	858,371.08	0.00
2E-B4	30711XHG2	11/23/2018	3.13138 %	265,923,000.00	740,183.08	0.00	0.00	265,923,000.00	740,183.08	0.00
2E-C1	30711XHM9	11/23/2018	4.63138 %	246,928,000.00	1,016,548.80	0.00	0.00	246,928,000.00	1,016,548.80	0.00
2E-C2	30711XHN7	11/23/2018	4.13138 %	246,928,000.00	906,803.02	0.00	0.00	246,928,000.00	906,803.02	0.00
2E-C3	30711XHP2	11/23/2018	3.63138 %	246,928,000.00	797,057.25	0.00	0.00	246,928,000.00	797,057.25	0.00
2E-C4	30711XHQ0	11/23/2018	3.13138 %	246,928,000.00	687,311.47	0.00	0.00	246,928,000.00	687,311.47	0.00
2E-D1	30711XHR8	11/23/2018	4.63138 %	512,851,000.00	2,111,295.88	0.00	0.00	512,851,000.00	2,111,295.88	0.00
2E-D2	30711XHS6	11/23/2018	4.13138 %	512,851,000.00	1,883,362.10	0.00	0.00	512,851,000.00	1,883,362.10	0.00
2E-D3	30711XHT4	11/23/2018	3.63138 %	512,851,000.00	1,655,428.32	0.00	0.00	512,851,000.00	1,655,428.32	0.00
2E-D4	30711XHU1	11/23/2018	3.13138 %	512,851,000.00	1,427,494.55	0.00	0.00	512,851,000.00	1,427,494.55	0.00
2E-D5	30711XHV9	11/23/2018	5.93138 %	512,851,000.00	2,703,923.70	0.00	0.00	512,851,000.00	2,703,923.70	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Nov-2018

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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	11/23/2018	4.63138 %	512,851,000.00	2,111,295.88	0.00	0.00	512,851,000.00	2,111,295.88	0.00
2E-F2	30711XHX5	11/23/2018	4.13138 %	512,851,000.00	1,883,362.10	0.00	0.00	512,851,000.00	1,883,362.10	0.00
2E-F3	30711XHY3	11/23/2018	3.63138 %	512,851,000.00	1,655,428.32	0.00	0.00	512,851,000.00	1,655,428.32	0.00
2E-F4	30711XHZ0	11/23/2018	3.13138 %	512,851,000.00	1,427,494.55	0.00	0.00	512,851,000.00	1,427,494.55	0.00
2E-F5	30711XJA3	11/23/2018	5.93138 %	512,851,000.00	2,703,923.70	0.00	0.00	512,851,000.00	2,703,923.70	0.00
2X-1	30711XJB1	11/23/2018	1.30000 %	0.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00
2X-2	30711XJC9	11/23/2018	1.80000 %	0.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00
2X-3	30711XJD7	11/23/2018	2.30000 %	0.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00
2X-4	30711XJE5	11/23/2018	2.80000 %	0.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00
2Y-1	30711XJF2	11/23/2018	1.30000 %	0.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00
2Y-2	30711XJG0	11/23/2018	1.80000 %	0.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00
2Y-3	30711XJH8	11/23/2018	2.30000 %	0.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00
2Y-4	30711XJJ4	11/23/2018	2.80000 %	0.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00
Totals				43,588,926,733.27	53,182,161.12	279,985,968.68	4,931.15	43,308,935,833.47	333,168,129.80	231,413.69

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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Telephone: 1-866-846-4526

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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	33,147,999,558.89	51,806,575.55	216,284,881.66	0.00	0.00	268,091,457.21	32,879,908,101.70	0.85649460	268,091,457.21
2M-1	379,890,000.00	260,398,901.05	2,187,813.14	9,111,960.37	0.00	0.00	11,299,773.51	249,099,127.55	0.65571383	11,299,773.51
2M-1H	19,994,649.00	13,705,505.87	115,150.59	479,587.38	0.00	0.00	594,737.96	13,110,767.91	0.65571383	594,737.96
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	199,715,842.46	0.00	0.00	0.00	4,931.15	4,931.15	199,710,911.31	0.99884260	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	43,588,926,733.27	54,109,539.28	225,876,429.41	0.00	4,931.15	279,990,899.83	43,308,935,833.47	0.88465274	279,985,968.68

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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	863.47816092	1.34951874	5.63404351	0.00000000	0.00000000	6.98356225	856.49459867	0.85649460	6.98356225
2M-1	379,890,000.00	685.45868817	5.75907010	23.98578633	0.00000000	0.00000000	29.74485643	655.71383177	0.65571383	29.74485643
2M-1H	19,994,649.00	685.45868797	5.75907034	23.98578640	0.00000000	0.00000000	29.74485624	655.71383174	0.65571383	29.74485624
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	998.86726065	0.00000000	0.00000000	0.00000000	0.02466286	0.02466286	998.84259778	0.99884260	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
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Series 2017-C02**

Contact: Customer Service - CTSLink
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08-Nov-2018 04:12:44 PM

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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08-Nov-2018 04:12:44 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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 %	33,147,999,558.89	0.00	0.00	0.00	0.00	0.00	0.00	32,879,908,101.70
2M-1	10/25/18 - 11/25/18	32	3.43138 %	260,398,901.05	794,246.74	0.00	0.00	0.00	794,246.74	0.00	249,099,127.55
2M-1H	N/A	N/A	0.00000 %	13,705,505.87	0.00	0.00	0.00	0.00	0.00	0.00	13,110,767.91
2M-2A	10/25/18 - 11/25/18	32	5.93138 %	246,928,000.00	1,301,887.82	0.00	0.00	0.00	1,301,887.82	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	10/25/18 - 11/25/18	32	5.93138 %	265,923,000.00	1,402,035.88	0.00	0.00	0.00	1,402,035.88	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	10/25/18 - 11/25/18	32	5.93138 %	246,928,000.00	1,301,887.82	0.00	0.00	0.00	1,301,887.82	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	10/25/18 - 11/25/18	32	5.93138 %	759,779,000.00	4,005,811.52	0.00	0.00	0.00	4,005,811.52	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	10/25/18 - 11/25/18	32	7.78138 %	189,945,000.00	1,313,808.20	0.00	0.00	0.00	1,313,808.20	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 %	199,715,842.46	0.00	0.00	0.00	0.00	0.00	0.00	199,710,911.31
2A-I1	10/25/18 - 11/25/18	32	1.30000 %	246,928,000.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00	246,928,000.00
2A-I2	10/25/18 - 11/25/18	32	1.80000 %	246,928,000.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00	246,928,000.00
2A-I3	10/25/18 - 11/25/18	32	2.30000 %	246,928,000.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00	246,928,000.00
2A-I4	10/25/18 - 11/25/18	32	2.80000 %	246,928,000.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00	246,928,000.00
2B-I1	10/25/18 - 11/25/18	32	1.30000 %	265,923,000.00	307,288.80	0.00	0.00	0.00	307,288.80	0.00	265,923,000.00
2B-I2	10/25/18 - 11/25/18	32	1.80000 %	265,923,000.00	425,476.80	0.00	0.00	0.00	425,476.80	0.00	265,923,000.00
2B-I3	10/25/18 - 11/25/18	32	2.30000 %	265,923,000.00	543,664.80	0.00	0.00	0.00	543,664.80	0.00	265,923,000.00
2B-I4	10/25/18 - 11/25/18	32	2.80000 %	265,923,000.00	661,852.80	0.00	0.00	0.00	661,852.80	0.00	265,923,000.00
2C-I1	10/25/18 - 11/25/18	32	1.30000 %	246,928,000.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00	246,928,000.00
2C-I2	10/25/18 - 11/25/18	32	1.80000 %	246,928,000.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00	246,928,000.00
2C-I3	10/25/18 - 11/25/18	32	2.30000 %	246,928,000.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00	246,928,000.00
2C-I4	10/25/18 - 11/25/18	32	2.80000 %	246,928,000.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00	246,928,000.00
2E-A1	10/25/18 - 11/25/18	32	4.63138 %	246,928,000.00	1,016,548.80	0.00	0.00	0.00	1,016,548.80	0.00	246,928,000.00
2E-A2	10/25/18 - 11/25/18	32	4.13138 %	246,928,000.00	906,803.02	0.00	0.00	0.00	906,803.02	0.00	246,928,000.00
2E-A3	10/25/18 - 11/25/18	32	3.63138 %	246,928,000.00	797,057.25	0.00	0.00	0.00	797,057.25	0.00	246,928,000.00
2E-A4	10/25/18 - 11/25/18	32	3.13138 %	246,928,000.00	687,311.47	0.00	0.00	0.00	687,311.47	0.00	246,928,000.00
2E-B1	10/25/18 - 11/25/18	32	4.63138 %	265,923,000.00	1,094,747.08	0.00	0.00	0.00	1,094,747.08	0.00	265,923,000.00
2E-B2	10/25/18 - 11/25/18	32	4.13138 %	265,923,000.00	976,559.08	0.00	0.00	0.00	976,559.08	0.00	265,923,000.00
2E-B3	10/25/18 - 11/25/18	32	3.63138 %	265,923,000.00	858,371.08	0.00	0.00	0.00	858,371.08	0.00	265,923,000.00
2E-B4	10/25/18 - 11/25/18	32	3.13138 %	265,923,000.00	740,183.08	0.00	0.00	0.00	740,183.08	0.00	265,923,000.00
2E-C1	10/25/18 - 11/25/18	32	4.63138 %	246,928,000.00	1,016,548.80	0.00	0.00	0.00	1,016,548.80	0.00	246,928,000.00
2E-C2	10/25/18 - 11/25/18	32	4.13138 %	246,928,000.00	906,803.02	0.00	0.00	0.00	906,803.02	0.00	246,928,000.00
2E-C3	10/25/18 - 11/25/18	32	3.63138 %	246,928,000.00	797,057.25	0.00	0.00	0.00	797,057.25	0.00	246,928,000.00
2E-C4	10/25/18 - 11/25/18	32	3.13138 %	246,928,000.00	687,311.47	0.00	0.00	0.00	687,311.47	0.00	246,928,000.00
2E-D1	10/25/18 - 11/25/18	32	4.63138 %	512,851,000.00	2,111,295.88	0.00	0.00	0.00	2,111,295.88	0.00	512,851,000.00
2E-D2	10/25/18 - 11/25/18	32	4.13138 %	512,851,000.00	1,883,362.10	0.00	0.00	0.00	1,883,362.10	0.00	512,851,000.00
2E-D3	10/25/18 - 11/25/18	32	3.63138 %	512,851,000.00	1,655,428.32	0.00	0.00	0.00	1,655,428.32	0.00	512,851,000.00
2E-D4	10/25/18 - 11/25/18	32	3.13138 %	512,851,000.00	1,427,494.55	0.00	0.00	0.00	1,427,494.55	0.00	512,851,000.00

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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
2E-D5	10/25/18 - 11/25/18	32	5.93138 %	512,851,000.00	2,703,923.70	0.00	0.00	0.00	2,703,923.70	0.00	512,851,000.00
2E-F1	10/25/18 - 11/25/18	32	4.63138 %	512,851,000.00	2,111,295.88	0.00	0.00	0.00	2,111,295.88	0.00	512,851,000.00
2E-F2	10/25/18 - 11/25/18	32	4.13138 %	512,851,000.00	1,883,362.10	0.00	0.00	0.00	1,883,362.10	0.00	512,851,000.00
2E-F3	10/25/18 - 11/25/18	32	3.63138 %	512,851,000.00	1,655,428.32	0.00	0.00	0.00	1,655,428.32	0.00	512,851,000.00
2E-F4	10/25/18 - 11/25/18	32	3.13138 %	512,851,000.00	1,427,494.55	0.00	0.00	0.00	1,427,494.55	0.00	512,851,000.00
2E-F5	10/25/18 - 11/25/18	32	5.93138 %	512,851,000.00	2,703,923.70	0.00	0.00	0.00	2,703,923.70	0.00	512,851,000.00
2X-1	10/25/18 - 11/25/18	32	1.30000 %	512,851,000.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00	512,851,000.00
2X-2	10/25/18 - 11/25/18	32	1.80000 %	512,851,000.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00	512,851,000.00
2X-3	10/25/18 - 11/25/18	32	2.30000 %	512,851,000.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00	512,851,000.00
2X-4	10/25/18 - 11/25/18	32	2.80000 %	512,851,000.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00	512,851,000.00
2Y-1	10/25/18 - 11/25/18	32	1.30000 %	512,851,000.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00	512,851,000.00
2Y-2	10/25/18 - 11/25/18	32	1.80000 %	512,851,000.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00	512,851,000.00
2Y-3	10/25/18 - 11/25/18	32	2.30000 %	512,851,000.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00	512,851,000.00
2Y-4	10/25/18 - 11/25/18	32	2.80000 %	512,851,000.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00	512,851,000.00
Totals					53,182,161.12	0.00	0.00	0.00	53,182,161.12	0.00	

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

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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
2A-H	38,388,926,390.00	0.00000 %	863.47816092	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	856.49459867
2M-1	379,890,000.00	3.43138 %	685.45868817	2.09072821	0.00000000	0.00000000	0.00000000	2.09072821	0.00000000	655.71383177
2M-1H	19,994,649.00	0.00000 %	685.45868797	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	655.71383174
2M-2A	246,928,000.00	5.93138 %	1000.00000000	5.27233777	0.00000000	0.00000000	0.00000000	5.27233777	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	5.93138 %	1000.00000000	5.27233778	0.00000000	0.00000000	0.00000000	5.27233778	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	5.93138 %	1000.00000000	5.27233777	0.00000000	0.00000000	0.00000000	5.27233777	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	5.93138 %	1000.00000000	5.27233777	0.00000000	0.00000000	0.00000000	5.27233777	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	7.78138 %	1000.00000000	6.91678223	0.00000000	0.00000000	0.00000000	6.91678223	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 %	998.86726065	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.84259778
2A-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.48888891	0.00000000	0.00000000	0.00000000	2.48888891	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.48888889	0.00000000	0.00000000	0.00000000	2.48888889	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888891	0.00000000	0.00000000	0.00000000	2.48888891	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.63138 %	1000.00000000	4.11678222	0.00000000	0.00000000	0.00000000	4.11678222	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.13138 %	1000.00000000	3.67233777	0.00000000	0.00000000	0.00000000	3.67233777	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.63138 %	1000.00000000	3.22789335	0.00000000	0.00000000	0.00000000	3.22789335	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.13138 %	1000.00000000	2.78344890	0.00000000	0.00000000	0.00000000	2.78344890	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.63138 %	1000.00000000	4.11678223	0.00000000	0.00000000	0.00000000	4.11678223	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.13138 %	1000.00000000	3.67233778	0.00000000	0.00000000	0.00000000	3.67233778	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.63138 %	1000.00000000	3.22789334	0.00000000	0.00000000	0.00000000	3.22789334	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.13138 %	1000.00000000	2.78344889	0.00000000	0.00000000	0.00000000	2.78344889	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.63138 %	1000.00000000	4.11678222	0.00000000	0.00000000	0.00000000	4.11678222	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.13138 %	1000.00000000	3.67233777	0.00000000	0.00000000	0.00000000	3.67233777	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.63138 %	1000.00000000	3.22789335	0.00000000	0.00000000	0.00000000	3.22789335	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.13138 %	1000.00000000	2.78344890	0.00000000	0.00000000	0.00000000	2.78344890	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.63138 %	1000.00000000	4.11678222	0.00000000	0.00000000	0.00000000	4.11678222	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.13138 %	1000.00000000	3.67233777	0.00000000	0.00000000	0.00000000	3.67233777	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.63138 %	1000.00000000	3.22789333	0.00000000	0.00000000	0.00000000	3.22789333	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.13138 %	1000.00000000	2.78344890	0.00000000	0.00000000	0.00000000	2.78344890	0.00000000	1000.00000000

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Credit-Linked Notes
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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	5.93138 %	1000.00000000	5.27233777	0.00000000	0.00000000	0.00000000	5.27233777	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.63138 %	1000.00000000	4.11678222	0.00000000	0.00000000	0.00000000	4.11678222	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.13138 %	1000.00000000	3.67233777	0.00000000	0.00000000	0.00000000	3.67233777	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.63138 %	1000.00000000	3.22789333	0.00000000	0.00000000	0.00000000	3.22789333	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.13138 %	1000.00000000	2.78344890	0.00000000	0.00000000	0.00000000	2.78344890	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.93138 %	1000.00000000	5.27233777	0.00000000	0.00000000	0.00000000	5.27233777	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.48888890	0.00000000	0.00000000	0.00000000	2.48888890	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.48888890	0.00000000	0.00000000	0.00000000	2.48888890	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	17,212,574.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	225,163.66
Gains & Subsequent Recoveries (Realized Losses)	(4,931.15)
Total Deposits	<u>17,432,806.63</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,413,639.97
Total Withdrawals (Pool Distribution Amount)	<u>17,432,806.63</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	279,990,899.83
Total Principal Reduction Cumulative	5,646,924,455.50
Scheduled Principal Current	54,109,539.27
Scheduled Principal Cumulative	1,207,377,059.87
Unscheduled Principal Current	225,876,429.41
Unscheduled Principal Cumulative	4,439,315,981.94
Senior Reduction Amount	268,091,457.21
Subordinate Reduction Amount	11,894,511.47
Calculated Tranche Write-Down Amount	4,931.15
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	19,448.52
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	153611
Period Reference Pool Removal Loan Count	990
Period Ending Loan Count	152621
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	34,341,540,534.27
Period PIF Loan Count Current	985
PIF Loan Count Cumulative	17944
Period PIF Loan UPB Current	216,683,306.78
PIF Loan UPB Cumulative	4,196,595,987.59
Period Partial Prepayment Amount	8,945,486.32
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	87
Repurchased Prior Credit Event UPB Current	225,163.66
Repurchased Prior Credit Event UPB Cum	19,022,873.95
Credit Event Amount Current	522,087.71
Credit Event Amount Cumulative	4,128,039.53
Total Active Modified Loan Count	566
Total Active Modified UPB	142,640,854.45
LIBOR	2.281380%
Structural Reporting	
Senior Percentage	95.743886%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Nov-2018

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256114%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

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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%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	3.460000%	3.490000%
2M-1H	0.00	0.00	3.000000%	3.460000%	3.490000%
2M-2	0.00	0.00	1.000000%	1.150000%	1.160000%
2M-2H	0.00	0.00	1.000000%	1.150000%	1.160000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	4,931.15	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

**Connecticut Avenue Securities
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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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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11/8/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1375	305,208,652.53	0.900925%	0.888745%
60 Days	232	50,697,366.57	0.152011%	0.147627%
90 Days	111	27,041,957.97	0.072729%	0.078744%
120 Days	68	15,429,494.28	0.044555%	0.044930%
150 Days	70	15,439,200.94	0.045865%	0.044958%
180+ Days	238	53,104,711.91	0.155942%	0.154637%
	2094	466,921,384.20	1.372026%	1.359640%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

**Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.034%
3 Month Average	0.047%
12 Month Average	0.025%

CDR

Current Month	0.018%
3 Month Average	0.024%
12 Month Average	0.012%

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
233	62,007,229.72	19,448.52	0.0313	62,007,229.72	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39480117	444,082.00	279.38	0.063	279.38	0.00
39468898	306,251.11	104.03	0.034	104.03	0.00
39484208	298,943.03	99.88	0.033	99.88	0.00
39484178	306,347.03	63.82	0.021	63.82	0.00
39484057	248,180.60	113.01	0.046	113.01	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39482253	136,564.21	4.91	0.004	4.91	0.00
39481548	219,994.66	75.96	0.035	75.96	0.00
39480837	418,158.64	124.26	0.03	124.26	0.00
39480795	188,846.42	78.69	0.042	78.69	0.00
39480783	348,860.96	177.99	0.051	177.99	0.00
39480749	294,594.18	74.23	0.025	74.23	0.00
39480398	382,547.25	159.39	0.042	159.39	0.00
39484688	277,041.92	21.54	0.008	21.54	0.00
39480392	47,518.09	35.19	0.074	35.19	0.00
39484882	316,422.51	82.23	0.026	82.23	0.00
39479790	431,885.53	242.94	0.056	242.94	0.00
39479526	93,323.97	12.75	0.014	12.75	0.00
39479371	324,549.44	55.25	0.017	55.25	0.00
39478571	66,539.45	18.18	0.027	18.18	0.00
39475372	187,541.45	12.62	0.007	12.62	0.00
39474812	344,850.77	136.45	0.04	136.45	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39473264	310,968.76	161.96	0.052	161.96	0.00
39472395	163,779.70	7.23	0.004	7.23	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39472036	197,391.20	11.06	0.006	11.06	0.00
39470859	368,927.42	76.86	0.021	76.86	0.00
39434411	109,336.19	5.01	0.005	5.01	0.00
39480394	194,912.03	52.23	0.027	52.23	0.00
39497247	325,728.77	163.49	0.05	163.49	0.00
39501465	59,402.19	45.02	0.076	45.02	0.00
39501050	355,709.35	98.95	0.028	98.95	0.00
39500813	219,213.24	34.39	0.016	34.39	0.00
39500615	278,601.71	63.32	0.023	63.32	0.00
39500489	390,335.50	325.28	0.083	325.28	0.00
39500191	452,237.69	28.59	0.006	28.59	0.00
39499375	384,544.16	46.43	0.012	46.43	0.00
39499251	380,219.28	99.14	0.026	99.14	0.00
39498893	310,598.77	41.71	0.013	41.71	0.00
39498560	211,581.49	53.76	0.025	53.76	0.00
39498441	182,791.57	17.52	0.01	17.52	0.00
39498350	163,990.99	30.26	0.018	30.26	0.00
39484419	251,771.87	18.82	0.007	18.82	0.00
39497384	357,596.34	4.86	0.001	4.86	0.00
39468895	422,214.38	151.61	0.036	151.61	0.00
39496545	284,236.30	58.54	0.021	58.54	0.00
39496488	305,914.77	55.25	0.018	55.25	0.00
39496424	264,660.22	127.61	0.048	127.61	0.00
39496343	373,215.15	124.29	0.033	124.29	0.00
39496341	160,563.72	50.18	0.031	50.18	0.00
39493193	354,455.98	73.85	0.021	73.85	0.00
39493057	233,136.16	103.57	0.044	103.57	0.00
39487290	272,781.41	255.73	0.094	255.73	0.00
39487251	98,166.40	61.43	0.063	61.43	0.00
39485579	115,720.86	32.46	0.028	32.46	0.00
39485421	174,504.89	145.42	0.083	145.42	0.00
39484921	328,836.06	107.12	0.033	107.12	0.00
39498327	257,180.12	80.37	0.031	80.37	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

**Connecticut Avenue Securities
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39443090	125,379.96	71.44	0.057	71.44	0.00
39469712	171,356.96	35.19	0.021	35.19	0.00
39448816	378,075.12	6.26	0.002	6.26	0.00
39448768	269,108.50	130.99	0.049	130.99	0.00
39448381	172,984.12	90.10	0.052	90.10	0.00
39447630	405,048.81	126.58	0.031	126.58	0.00
39446758	165,098.09	58.41	0.035	58.41	0.00
39446745	279,203.40	87.25	0.031	87.25	0.00
39446577	124,068.61	12.92	0.01	12.92	0.00
39446507	408,109.24	170.05	0.042	170.05	0.00
39445657	126,471.97	26.35	0.021	26.35	0.00
39445539	267,974.64	132.96	0.05	132.96	0.00
39444033	311,426.47	90.25	0.029	90.25	0.00
39448856	392,959.85	173.07	0.044	173.07	0.00
39443433	302,202.80	67.63	0.022	67.63	0.00
39449195	352,400.36	60.86	0.017	60.86	0.00
39440702	169,930.45	6.68	0.004	6.68	0.00
39439889	374,176.87	194.88	0.052	194.88	0.00
39439366	359,229.12	303.60	0.085	303.60	0.00
39438676	320,878.40	126.24	0.039	126.24	0.00
39437278	328,463.04	212.32	0.065	212.32	0.00
39437087	145,248.74	42.73	0.029	42.73	0.00
39436178	178,773.87	55.87	0.031	55.87	0.00
39436094	399,470.42	249.67	0.062	249.67	0.00
39436085	327,207.99	272.67	0.083	272.67	0.00
39435537	171,091.79	82.94	0.048	82.94	0.00
39434660	241,743.90	23.17	0.01	23.17	0.00
39434459	236,072.82	74.49	0.032	74.49	0.00
39443454	412,667.70	118.27	0.029	118.27	0.00
39460393	306,419.07	75.49	0.025	75.49	0.00
39468684	162,267.69	33.81	0.021	33.81	0.00
39468579	292,856.63	180.27	0.062	180.27	0.00
39466796	267,734.43	4.84	0.002	4.84	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

**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
www.ctslink.com
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39466301	103,504.86	3.73	0.004	3.73	0.00
39465415	152,616.49	42.46	0.028	42.46	0.00
39464408	173,358.13	2.60	0.001	2.60	0.00
39464255	391,751.82	94.92	0.024	94.92	0.00
39464142	234,217.26	97.59	0.042	97.59	0.00
39463818	359,387.59	98.25	0.027	98.25	0.00
39463797	280,047.30	45.13	0.016	45.13	0.00
39463250	303,886.17	76.58	0.025	76.58	0.00
39463115	201,180.48	3.02	0.002	3.02	0.00
39448821	201,824.61	33.66	0.017	33.66	0.00
39461216	278,927.53	112.94	0.04	112.94	0.00
39502209	167,396.54	79.15	0.047	79.15	0.00
39460091	121,562.95	48.25	0.04	48.25	0.00
39458559	184,009.99	24.75	0.013	24.75	0.00
39457204	228,155.86	20.57	0.009	20.57	0.00
39455628	408,734.78	48.31	0.012	48.31	0.00
39455561	325,336.29	217.72	0.067	217.72	0.00
39454970	138,112.37	39.85	0.029	39.85	0.00
39454204	280,493.53	73.58	0.026	73.58	0.00
39452973	472,198.29	115.34	0.024	115.34	0.00
39451925	175,401.01	48.46	0.028	48.46	0.00
39450747	186,555.93	89.34	0.048	89.34	0.00
39450531	257,767.08	127.39	0.049	127.39	0.00
39450422	377,635.10	39.34	0.01	39.34	0.00
39462451	422,223.86	119.22	0.028	119.22	0.00
39559008	275,732.58	60.03	0.022	60.03	0.00
39501764	270,092.12	4.75	0.002	4.75	0.00
39568537	336,994.72	22.99	0.007	22.99	0.00
39567646	268,680.91	167.93	0.063	167.93	0.00
39567552	372,897.53	107.39	0.029	107.39	0.00
39566121	391,592.78	58.83	0.015	58.83	0.00
39565166	161,708.99	4.59	0.003	4.59	0.00
39564050	194,046.24	160.09	0.082	160.09	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39563120	82,357.29	8.58	0.01	8.58	0.00
39562838	247,168.29	58.53	0.024	58.53	0.00
39562513	156,599.20	4.24	0.003	4.24	0.00
39561960	128,180.32	40.06	0.031	40.06	0.00
39560861	357,341.58	108.69	0.03	108.69	0.00
39569273	338,931.34	60.50	0.018	60.50	0.00
39559035	91,099.59	14.71	0.016	14.71	0.00
39569366	353,531.46	147.30	0.042	147.30	0.00
39558662	138,861.87	33.09	0.024	33.09	0.00
39558378	403,574.81	247.78	0.061	247.78	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39551621	226,750.88	73.40	0.032	73.40	0.00
39550842	259,391.23	128.25	0.049	128.25	0.00
39550747	357,770.50	112.85	0.032	112.85	0.00
39550744	204,436.10	33.08	0.016	33.08	0.00
39549997	177,213.56	42.50	0.024	42.50	0.00
39549751	587,544.06	166.20	0.028	166.20	0.00
39549526	398,699.75	107.71	0.027	107.71	0.00
39549033	385,954.59	69.71	0.018	69.71	0.00
39545696	404,744.33	93.88	0.023	93.88	0.00
39559196	232,665.63	39.58	0.017	39.58	0.00
39587261	257,411.80	26.81	0.01	26.81	0.00
39602875	339,473.57	18.60	0.005	18.60	0.00
39602516	385,532.02	12.04	0.003	12.04	0.00
39600325	383,205.85	160.07	0.042	160.07	0.00
39600262	366,235.63	82.44	0.023	82.44	0.00
39599401	324,403.11	53.93	0.017	53.93	0.00
39596770	376,822.44	88.23	0.023	88.23	0.00
39594537	194,934.52	6.70	0.003	6.70	0.00
39594372	105,101.27	21.90	0.021	21.90	0.00
39593231	176,176.05	110.48	0.063	110.48	0.00
39593146	177,435.43	129.38	0.073	129.38	0.00
39592291	189,141.51	86.43	0.046	86.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39591406	193,818.76	40.64	0.021	40.64	0.00
39568767	300,268.88	6.90	0.002	6.90	0.00
39589333	421,287.66	150.63	0.036	150.63	0.00
39537744	192,051.22	20.01	0.01	20.01	0.00
39583999	203,262.14	299.55	0.147	299.55	0.00
39583938	400,131.48	310.39	0.078	310.39	0.00
39583702	563,152.17	146.23	0.026	146.23	0.00
39583224	210,557.15	43.87	0.021	43.87	0.00
39581975	398,601.20	124.56	0.031	124.56	0.00
39580132	335,805.36	23.89	0.007	23.89	0.00
39578889	368,815.85	7.21	0.002	7.21	0.00
39576554	312,494.05	65.10	0.021	65.10	0.00
39575698	203,239.82	125.50	0.062	125.50	0.00
39574884	297,794.05	62.04	0.021	62.04	0.00
39574034	228,562.69	97.13	0.042	97.13	0.00
39571279	362,919.73	189.02	0.052	189.02	0.00
39589338	184,571.75	124.48	0.067	124.48	0.00
39510767	288,449.93	71.22	0.025	71.22	0.00
39519241	164,478.47	24.67	0.015	24.67	0.00
39519217	98,578.23	29.08	0.03	29.08	0.00
39518905	405,130.84	11.51	0.003	11.51	0.00
39516124	214,152.10	33.97	0.016	33.97	0.00
39515953	312,622.93	51.57	0.016	51.57	0.00
39515860	149,262.01	31.10	0.021	31.10	0.00
39514722	173,388.27	18.06	0.01	18.06	0.00
39514522	217,163.60	38.11	0.018	38.11	0.00
39514171	314,872.81	262.39	0.083	262.39	0.00
39514097	278,570.12	156.15	0.056	156.15	0.00
39512980	108,958.39	63.04	0.058	63.04	0.00
39512951	109,361.24	23.23	0.021	23.23	0.00
39543767	196,303.11	81.79	0.042	81.79	0.00
39512200	213,706.17	50.64	0.024	50.64	0.00
39519403	419,790.11	43.73	0.01	43.73	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/8/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39510619	357,574.65	155.97	0.044	155.97	0.00
39510362	153,139.38	72.62	0.047	72.62	0.00
39508339	273,478.99	70.09	0.026	70.09	0.00
39507733	214,479.99	36.05	0.017	36.05	0.00
39507186	92,830.32	25.31	0.027	25.31	0.00
39506739	354,821.77	61.28	0.017	61.28	0.00
39506011	305,532.23	286.44	0.094	286.44	0.00
39504896	337,469.26	82.10	0.024	82.10	0.00
39504019	258,727.93	67.15	0.026	67.15	0.00
39503341	291,421.45	39.67	0.014	39.67	0.00
39502643	283,186.20	61.77	0.022	61.77	0.00
39603580	298,235.12	11.17	0.004	11.17	0.00
39512837	110,796.25	18.68	0.017	18.68	0.00
39530108	288,762.56	124.36	0.043	124.36	0.00
39501892	82,789.76	1.24	0.001	1.24	0.00
39537702	245,468.37	63.51	0.026	63.51	0.00
39537437	175,689.56	100.26	0.057	100.26	0.00
39537086	149,367.68	19.38	0.013	19.38	0.00
39536402	256,435.75	96.33	0.038	96.33	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39535531	227,663.96	69.92	0.031	69.92	0.00
39534500	343,521.66	181.57	0.053	181.57	0.00
39534389	229,306.26	23.89	0.01	23.89	0.00
39533461	213,928.21	54.12	0.025	54.12	0.00
39532203	297,859.19	7.16	0.002	7.16	0.00
39532036	405,915.94	96.89	0.024	96.89	0.00
39519389	419,369.95	131.05	0.031	131.05	0.00
39531022	153,417.21	49.14	0.032	49.14	0.00
39519402	246,710.27	77.10	0.031	77.10	0.00
39529926	148,002.35	4.44	0.003	4.44	0.00
39529186	250,838.33	9.72	0.004	9.72	0.00
39529084	293,559.64	107.44	0.037	107.44	0.00
39527117	309,939.80	127.84	0.041	127.84	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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11/8/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39526898	183,208.70	76.34	0.042	76.34	0.00
39524504	355,415.03	185.11	0.052	185.11	0.00
39523587	150,803.82	1.73	0.001	1.73	0.00
39523160	378,619.44	117.24	0.031	117.24	0.00
39523117	353,874.14	90.56	0.026	90.56	0.00
39523057	95,083.70	24.91	0.026	24.91	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519632	140,013.12	29.67	0.021	29.67	0.00
39539087	292,892.42	156.93	0.054	156.93	0.00
39531474	323,489.62	269.57	0.083	269.57	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	522,087.71	1,034.55	0.198

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
7	1,621,749.04	3,896.60	37,848.60

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39579845	187,071.03	(37,916.29)	(20.268)
39464616	174,759.88	(640.90)	(0.367)
39523254	84,473.32	7,785.13	9.216
39596607	75,783.48	31,806.61	41.970

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39450773	319,133.97	244.50	3,049.98
39469594	311,667.26	2.06	8,725.59
39560465	267,431.82	11.30	19,083.64
39476923	219,765.61	47.50	7,987.57
39460925	205,291.72	2.07	868.55
39495871	204,631.45	47.50	242.12
39483468	93,827.21	3,541.67	(2,108.85)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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11/8/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
20	4,128,039.53	231,413.69	5.606

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39441588	272,866.38	(35,184.10)	(12.8943)
39444126	115,442.69	58,130.27	50.3542
39450773	319,133.97	3,049.98	0.9557
39460603	260,220.58	9,734.38	3.7408
39460925	205,291.72	868.55	0.4231
39464616	174,759.88	(640.90)	(0.3667)
39469594	311,667.26	8,725.59	2.7997
39476923	219,765.61	7,987.57	3.6346
39483468	93,827.21	(2,108.85)	(2.2476)
39488864	227,973.08	8,801.86	3.8609
39495871	204,631.45	242.12	0.1183
39497695	222,255.28	30,519.24	13.7316
39523254	84,473.32	7,785.13	9.2161
39538327	166,678.97	49,608.98	29.7632
39543505	267,490.22	(1,118.86)	(0.4183)
39546318	76,991.26	(159.17)	(0.2067)
39560465	267,431.82	19,083.64	7.1359
39579845	187,071.03	(37,916.29)	(20.2684)
39596607	75783.48	31,806.61	41.9704
39598238	374284.32	72,197.94	19.2896

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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	11	122,831.24	4,931.15	0.000 %	0	0.00	0.00	0.000 %	11	122,831.24	4,931.15	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	0039450773	326,000.00	3.500 %	CA	97.00	360	34,808.02	05/31/2018	244.50	3,049.98
Summary	0039460925	208,000.00	3.750 %	VA	92.00	360	767.98	01/31/2018	2.07	868.55
Summary	0039464616	178,000.00	4.500 %	MO	95.00	360	(640.90)	10/31/2018	(640.90)	(640.90)
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	2.06	8,725.59
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	47.50	7,987.57
Summary	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	3,541.67	(2,108.85)
Summary	0039495871	207,000.00	3.875 %	AZ	95.00	360	27,403.14	06/30/2018	47.50	242.12
Summary	0039523254	86,000.00	3.875 %	MN	95.00	360	7,785.13	10/31/2018	7,785.13	7,785.13
Summary	0039560465	270,000.00	3.500 %	WY	85.00	360	19,072.34	08/31/2018	11.30	19,083.64
Summary	0039579845	189,000.00	4.500 %	TX	95.00	360	(37,916.29)	10/31/2018	(37,916.29)	(37,916.29)
Summary	0039596607	78,000.00	4.500 %	IN	97.00	360	31,806.61	10/31/2018	31,806.61	31,806.61

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**

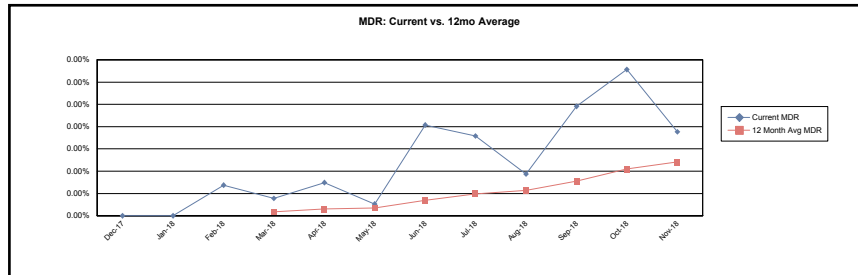
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Realized Loss Report - Collateral

Summary

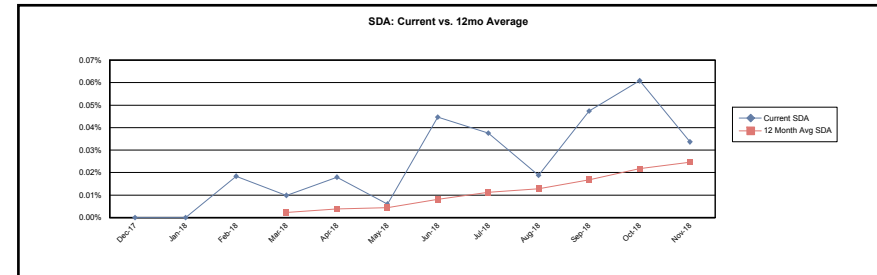
MDR

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



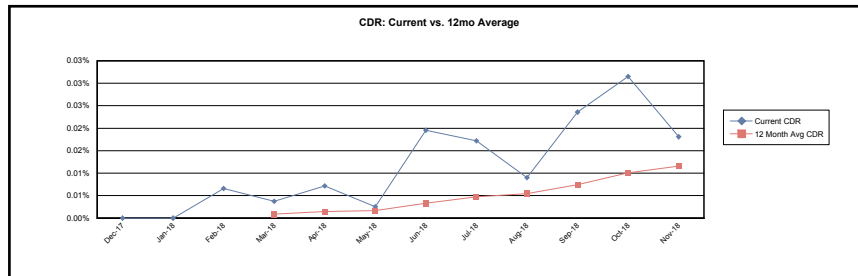
SDA

Current Month 0.034 %
3 Month Average 0.047 %
12 Month Average 0.025 %



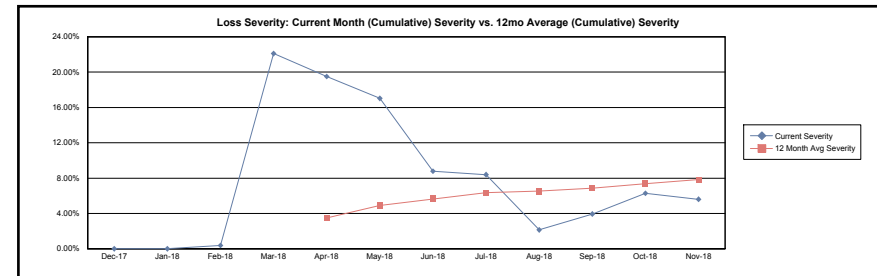
CDR

Current Month 0.018 %
3 Month Average 0.024 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 5.606 %
3 Month Average (Cumulative) 5.276 %
12 Month Average (Cumulative) 7.847 %



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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Credit-Linked Notes
Series 2017-C02

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

Prepayment Rates

Summary

SMM

Current Month	0.653 %
3 Month Average	0.792 %
12 Month Average	0.682 %

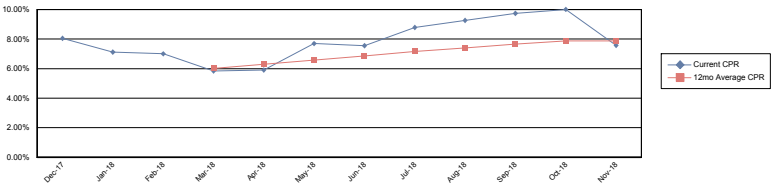
CPR

Current Month	7.566 %
3 Month Average	9.098 %
12 Month Average	7.871 %

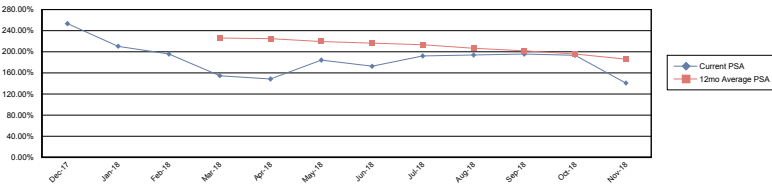
PSA

Current Month	140.716 %
3 Month Average	176.444 %
12 Month Average	186.086 %

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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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
0039482405	225,163.66	0.00	0.000%	225,163.66
Totals	225,163.66	0.00		

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: 26-Nov-2018

08-Nov-2018 04:12:44 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.