

**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

09-Apr-2019 10:28:22 AM

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	03/29/2019	0.00000 %	31,901,686,925.90	0.00	227,695,522.68	0.00	31,673,991,403.21	227,695,522.68	0.00
2M-1		04/24/2019	3.63550 %	207,922,602.90	650,916.15	9,597,070.96	0.00	198,325,531.93	10,247,987.11	0.00
2M-1H		03/29/2019	0.00000 %	10,943,534.88	0.00	505,120.08	0.00	10,438,414.80	505,120.08	0.00
2M-2A	30711XGL2	04/24/2019	6.13550 %	246,928,000.00	1,304,606.36	0.00	0.00	246,928,000.00	1,304,606.36	0.00
2M-AH	30711XGM0	03/29/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		04/24/2019	6.13550 %	265,923,000.00	1,404,963.54	0.00	0.00	265,923,000.00	1,404,963.54	0.00
2M-BH		03/29/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	04/24/2019	6.13550 %	246,928,000.00	1,304,606.36	0.00	0.00	246,928,000.00	1,304,606.36	0.00
2M-CH	30711XGP3	03/29/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		04/24/2019	6.13550 %	759,779,000.00	4,014,176.27	0.00	0.00	759,779,000.00	4,014,176.27	0.00
2M-2H		03/29/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	04/24/2019	7.98550 %	189,945,000.00	1,306,138.33	0.00	0.00	189,945,000.00	1,306,138.33	0.00
2B-1H		03/29/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		03/29/2019	0.00000 %	199,587,919.51	0.00	0.00	242,498.92	199,345,420.59	0.00	596,904.41
2A-I1	30711XGR9	04/24/2019	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2A-I2	30711XGS7	04/24/2019	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2A-I3	30711XGT5	04/24/2019	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2A-I4	30711XGU2	04/24/2019	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2B-I1	30711XGZ1	04/24/2019	1.30000 %	0.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00
2B-I2	30711XHA5	04/24/2019	1.80000 %	0.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00
2B-I3	30711XHB3	04/24/2019	2.30000 %	0.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00
2B-I4	30711XHC1	04/24/2019	2.80000 %	0.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00
2C-I1	30711XHH0	04/24/2019	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2C-I2	30711XHJ6	04/24/2019	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2C-I3	30711XHK3	04/24/2019	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2C-I4	30711XHL1	04/24/2019	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2E-A1	30711XGV0	04/24/2019	4.83550 %	246,928,000.00	1,028,184.19	0.00	0.00	246,928,000.00	1,028,184.19	0.00
2E-A2	30711XGW8	04/24/2019	4.33550 %	246,928,000.00	921,867.96	0.00	0.00	246,928,000.00	921,867.96	0.00
2E-A3	30711XGX6	04/24/2019	3.83550 %	246,928,000.00	815,551.74	0.00	0.00	246,928,000.00	815,551.74	0.00
2E-A4	30711XGY4	04/24/2019	3.33550 %	246,928,000.00	709,235.52	0.00	0.00	246,928,000.00	709,235.52	0.00
2E-B1	30711XHD9	04/24/2019	4.83550 %	265,923,000.00	1,107,277.52	0.00	0.00	265,923,000.00	1,107,277.52	0.00
2E-B2	30711XHE7	04/24/2019	4.33550 %	265,923,000.00	992,782.89	0.00	0.00	265,923,000.00	992,782.89	0.00
2E-B3	30711XHF4	04/24/2019	3.83550 %	265,923,000.00	878,288.27	0.00	0.00	265,923,000.00	878,288.27	0.00
2E-B4	30711XHG2	04/24/2019	3.33550 %	265,923,000.00	763,793.64	0.00	0.00	265,923,000.00	763,793.64	0.00
2E-C1	30711XHM9	04/24/2019	4.83550 %	246,928,000.00	1,028,184.19	0.00	0.00	246,928,000.00	1,028,184.19	0.00
2E-C2	30711XHN7	04/24/2019	4.33550 %	246,928,000.00	921,867.96	0.00	0.00	246,928,000.00	921,867.96	0.00
2E-C3	30711XHP2	04/24/2019	3.83550 %	246,928,000.00	815,551.74	0.00	0.00	246,928,000.00	815,551.74	0.00
2E-C4	30711XHQ0	04/24/2019	3.33550 %	246,928,000.00	709,235.52	0.00	0.00	246,928,000.00	709,235.52	0.00
2E-D1	30711XHR8	04/24/2019	4.83550 %	512,851,000.00	2,135,461.70	0.00	0.00	512,851,000.00	2,135,461.70	0.00
2E-D2	30711XHS6	04/24/2019	4.33550 %	512,851,000.00	1,914,650.86	0.00	0.00	512,851,000.00	1,914,650.86	0.00
2E-D3	30711XHT4	04/24/2019	3.83550 %	512,851,000.00	1,693,840.01	0.00	0.00	512,851,000.00	1,693,840.01	0.00
2E-D4	30711XHU1	04/24/2019	3.33550 %	512,851,000.00	1,473,029.16	0.00	0.00	512,851,000.00	1,473,029.16	0.00
2E-D5	30711XHV9	04/24/2019	6.13550 %	512,851,000.00	2,709,569.91	0.00	0.00	512,851,000.00	2,709,569.91	0.00

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

**Connecticut Avenue Securities
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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	04/24/2019	4.83550 %	512,851,000.00	2,135,461.70	0.00	0.00	512,851,000.00	2,135,461.70	0.00
2E-F2	30711XHX5	04/24/2019	4.33550 %	512,851,000.00	1,914,650.86	0.00	0.00	512,851,000.00	1,914,650.86	0.00
2E-F3	30711XHY3	04/24/2019	3.83550 %	512,851,000.00	1,693,840.01	0.00	0.00	512,851,000.00	1,693,840.01	0.00
2E-F4	30711XHZ0	04/24/2019	3.33550 %	512,851,000.00	1,473,029.16	0.00	0.00	512,851,000.00	1,473,029.16	0.00
2E-F5	30711XJA3	04/24/2019	6.13550 %	512,851,000.00	2,709,569.91	0.00	0.00	512,851,000.00	2,709,569.91	0.00
2X-1	30711XJB1	04/24/2019	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2X-2	30711XJC9	04/24/2019	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2X-3	30711XJD7	04/24/2019	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2X-4	30711XJE5	04/24/2019	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
2Y-1	30711XJF2	04/24/2019	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2Y-2	30711XJG0	04/24/2019	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2Y-3	30711XJH8	04/24/2019	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2Y-4	30711XJJ4	04/24/2019	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
Totals				42,287,247,908.19	53,137,811.15	237,797,713.72	242,498.92	42,049,207,695.53	290,935,524.87	596,904.41

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	31,901,686,925.90	54,142,968.18	173,552,554.50	0.00	0.00	227,695,522.68	31,673,991,403.21	0.82508146	227,695,522.68
2M-1	379,890,000.00	207,922,602.90	2,286,538.47	7,310,532.49	0.00	0.00	9,597,070.96	198,325,531.93	0.52206042	9,597,070.96
2M-1H	19,994,649.00	10,943,534.88	120,346.77	384,773.31	0.00	0.00	505,120.08	10,438,414.80	0.52206042	505,120.08
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	199,587,919.51	0.00	0.00	0.00	242,498.92	242,498.92	199,345,420.59	0.99701462	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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Credit-Linked Notes
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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	42,287,247,908.19	56,549,853.42	181,247,860.30	0.00	242,498.92	238,040,212.64	42,049,207,695.53	0.85892082	237,797,713.72

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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	831.01274054	1.41037985	4.52090149	0.00000000	0.00000000	5.93128134	825.08145921	0.82508146	5.93128134
2M-1	379,890,000.00	547.32318013	6.01894883	19.24381397	0.00000000	0.00000000	25.26276280	522.06041731	0.52206042	25.26276280
2M-1H	19,994,649.00	547.32318032	6.01894887	19.24381418	0.00000000	0.00000000	25.26276305	522.06041726	0.52206042	25.26276305
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	998.22746139	0.00000000	0.00000000	0.00000000	1.21284435	1.21284435	997.01461704	0.99701462	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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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 %	31,901,686,925.90	0.00	0.00	0.00	0.00	0.00	0.00	31,673,991,403.21
2M-1	03/25/19 - 04/24/19	31	3.63550 %	207,922,602.90	650,916.15	0.00	0.00	0.00	650,916.15	0.00	198,325,531.93
2M-1H	N/A	N/A	0.00000 %	10,943,534.88	0.00	0.00	0.00	0.00	0.00	0.00	10,438,414.80
2M-2A	03/25/19 - 04/24/19	31	6.13550 %	246,928,000.00	1,304,606.36	0.00	0.00	0.00	1,304,606.36	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	03/25/19 - 04/24/19	31	6.13550 %	265,923,000.00	1,404,963.54	0.00	0.00	0.00	1,404,963.54	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	03/25/19 - 04/24/19	31	6.13550 %	246,928,000.00	1,304,606.36	0.00	0.00	0.00	1,304,606.36	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	03/25/19 - 04/24/19	31	6.13550 %	759,779,000.00	4,014,176.27	0.00	0.00	0.00	4,014,176.27	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	03/25/19 - 04/24/19	31	7.98550 %	189,945,000.00	1,306,138.33	0.00	0.00	0.00	1,306,138.33	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 %	199,587,919.51	0.00	0.00	0.00	0.00	0.00	0.00	199,345,420.59
2A-I1	03/25/19 - 04/24/19	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2A-I2	03/25/19 - 04/24/19	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2A-I3	03/25/19 - 04/24/19	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2A-I4	03/25/19 - 04/24/19	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2B-I1	03/25/19 - 04/24/19	31	1.30000 %	265,923,000.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00	265,923,000.00
2B-I2	03/25/19 - 04/24/19	31	1.80000 %	265,923,000.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00	265,923,000.00
2B-I3	03/25/19 - 04/24/19	31	2.30000 %	265,923,000.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00	265,923,000.00
2B-I4	03/25/19 - 04/24/19	31	2.80000 %	265,923,000.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00	265,923,000.00
2C-I1	03/25/19 - 04/24/19	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2C-I2	03/25/19 - 04/24/19	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2C-I3	03/25/19 - 04/24/19	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2C-I4	03/25/19 - 04/24/19	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2E-A1	03/25/19 - 04/24/19	31	4.83550 %	246,928,000.00	1,028,184.19	0.00	0.00	0.00	1,028,184.19	0.00	246,928,000.00
2E-A2	03/25/19 - 04/24/19	31	4.33550 %	246,928,000.00	921,867.96	0.00	0.00	0.00	921,867.96	0.00	246,928,000.00
2E-A3	03/25/19 - 04/24/19	31	3.83550 %	246,928,000.00	815,551.74	0.00	0.00	0.00	815,551.74	0.00	246,928,000.00
2E-A4	03/25/19 - 04/24/19	31	3.33550 %	246,928,000.00	709,235.52	0.00	0.00	0.00	709,235.52	0.00	246,928,000.00
2E-B1	03/25/19 - 04/24/19	31	4.83550 %	265,923,000.00	1,107,277.52	0.00	0.00	0.00	1,107,277.52	0.00	265,923,000.00
2E-B2	03/25/19 - 04/24/19	31	4.33550 %	265,923,000.00	992,782.89	0.00	0.00	0.00	992,782.89	0.00	265,923,000.00
2E-B3	03/25/19 - 04/24/19	31	3.83550 %	265,923,000.00	878,288.27	0.00	0.00	0.00	878,288.27	0.00	265,923,000.00
2E-B4	03/25/19 - 04/24/19	31	3.33550 %	265,923,000.00	763,793.64	0.00	0.00	0.00	763,793.64	0.00	265,923,000.00
2E-C1	03/25/19 - 04/24/19	31	4.83550 %	246,928,000.00	1,028,184.19	0.00	0.00	0.00	1,028,184.19	0.00	246,928,000.00
2E-C2	03/25/19 - 04/24/19	31	4.33550 %	246,928,000.00	921,867.96	0.00	0.00	0.00	921,867.96	0.00	246,928,000.00
2E-C3	03/25/19 - 04/24/19	31	3.83550 %	246,928,000.00	815,551.74	0.00	0.00	0.00	815,551.74	0.00	246,928,000.00
2E-C4	03/25/19 - 04/24/19	31	3.33550 %	246,928,000.00	709,235.52	0.00	0.00	0.00	709,235.52	0.00	246,928,000.00
2E-D1	03/25/19 - 04/24/19	31	4.83550 %	512,851,000.00	2,135,461.70	0.00	0.00	0.00	2,135,461.70	0.00	512,851,000.00
2E-D2	03/25/19 - 04/24/19	31	4.33550 %	512,851,000.00	1,914,650.86	0.00	0.00	0.00	1,914,650.86	0.00	512,851,000.00
2E-D3	03/25/19 - 04/24/19	31	3.83550 %	512,851,000.00	1,693,840.01	0.00	0.00	0.00	1,693,840.01	0.00	512,851,000.00
2E-D4	03/25/19 - 04/24/19	31	3.33550 %	512,851,000.00	1,473,029.16	0.00	0.00	0.00	1,473,029.16	0.00	512,851,000.00

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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	03/25/19 - 04/24/19	31	6.13550 %	512,851,000.00	2,709,569.91	0.00	0.00	0.00	2,709,569.91	0.00	512,851,000.00
2E-F1	03/25/19 - 04/24/19	31	4.83550 %	512,851,000.00	2,135,461.70	0.00	0.00	0.00	2,135,461.70	0.00	512,851,000.00
2E-F2	03/25/19 - 04/24/19	31	4.33550 %	512,851,000.00	1,914,650.86	0.00	0.00	0.00	1,914,650.86	0.00	512,851,000.00
2E-F3	03/25/19 - 04/24/19	31	3.83550 %	512,851,000.00	1,693,840.01	0.00	0.00	0.00	1,693,840.01	0.00	512,851,000.00
2E-F4	03/25/19 - 04/24/19	31	3.33550 %	512,851,000.00	1,473,029.16	0.00	0.00	0.00	1,473,029.16	0.00	512,851,000.00
2E-F5	03/25/19 - 04/24/19	31	6.13550 %	512,851,000.00	2,709,569.91	0.00	0.00	0.00	2,709,569.91	0.00	512,851,000.00
2X-1	03/25/19 - 04/24/19	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2X-2	03/25/19 - 04/24/19	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2X-3	03/25/19 - 04/24/19	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2X-4	03/25/19 - 04/24/19	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
2Y-1	03/25/19 - 04/24/19	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2Y-2	03/25/19 - 04/24/19	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2Y-3	03/25/19 - 04/24/19	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2Y-4	03/25/19 - 04/24/19	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
Totals					53,137,811.15	0.00	0.00	0.00	53,137,811.15	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 %	831.01274054	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	825.08145921
2M-1	379,890,000.00	3.63550 %	547.32318013	1.71343323	0.00000000	0.00000000	0.00000000	1.71343323	0.00000000	522.06041731
2M-1H	19,994,649.00	0.00000 %	547.32318032	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	522.06041726
2M-2A	246,928,000.00	6.13550 %	1000.00000000	5.28334721	0.00000000	0.00000000	0.00000000	5.28334721	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	6.13550 %	1000.00000000	5.28334721	0.00000000	0.00000000	0.00000000	5.28334721	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	6.13550 %	1000.00000000	5.28334721	0.00000000	0.00000000	0.00000000	5.28334721	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	6.13550 %	1000.00000000	5.28334722	0.00000000	0.00000000	0.00000000	5.28334722	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	7.98550 %	1000.00000000	6.87640280	0.00000000	0.00000000	0.00000000	6.87640280	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 %	998.22746139	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.01461704
2A-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.11944446	0.00000000	0.00000000	0.00000000	1.11944446	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055557	0.00000000	0.00000000	0.00000000	1.98055557	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.83550 %	1000.00000000	4.16390280	0.00000000	0.00000000	0.00000000	4.16390280	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.33550 %	1000.00000000	3.73334721	0.00000000	0.00000000	0.00000000	3.73334721	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.83550 %	1000.00000000	3.30279166	0.00000000	0.00000000	0.00000000	3.30279166	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.33550 %	1000.00000000	2.87223612	0.00000000	0.00000000	0.00000000	2.87223612	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.83550 %	1000.00000000	4.16390278	0.00000000	0.00000000	0.00000000	4.16390278	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.33550 %	1000.00000000	3.73334721	0.00000000	0.00000000	0.00000000	3.73334721	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.83550 %	1000.00000000	3.30279167	0.00000000	0.00000000	0.00000000	3.30279167	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.33550 %	1000.00000000	2.87223610	0.00000000	0.00000000	0.00000000	2.87223610	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.83550 %	1000.00000000	4.16390280	0.00000000	0.00000000	0.00000000	4.16390280	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.33550 %	1000.00000000	3.73334721	0.00000000	0.00000000	0.00000000	3.73334721	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.83550 %	1000.00000000	3.30279166	0.00000000	0.00000000	0.00000000	3.30279166	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.33550 %	1000.00000000	2.87223612	0.00000000	0.00000000	0.00000000	2.87223612	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.83550 %	1000.00000000	4.16390277	0.00000000	0.00000000	0.00000000	4.16390277	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.33550 %	1000.00000000	3.73334723	0.00000000	0.00000000	0.00000000	3.73334723	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.83550 %	1000.00000000	3.30279167	0.00000000	0.00000000	0.00000000	3.30279167	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.33550 %	1000.00000000	2.87223611	0.00000000	0.00000000	0.00000000	2.87223611	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	6.13550 %	1000.00000000	5.28334723	0.00000000	0.00000000	0.00000000	5.28334723	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.83550 %	1000.00000000	4.16390277	0.00000000	0.00000000	0.00000000	4.16390277	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.33550 %	1000.00000000	3.73334723	0.00000000	0.00000000	0.00000000	3.73334723	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.83550 %	1000.00000000	3.30279167	0.00000000	0.00000000	0.00000000	3.30279167	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.33550 %	1000.00000000	2.87223611	0.00000000	0.00000000	0.00000000	2.87223611	0.00000000	1000.00000000
2E-F5	512,851,000.00	6.13550 %	1000.00000000	5.28334723	0.00000000	0.00000000	0.00000000	5.28334723	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	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	15,829,967.29
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(242,498.92)
Total Deposits	<u>15,587,468.37</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,568,301.71
Total Withdrawals (Pool Distribution Amount)	<u>15,587,468.37</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	238,040,212.64
Total Principal Reduction Cumulative	6,906,652,593.43
Scheduled Principal Current	56,549,853.42
Scheduled Principal Cumulative	1,499,203,946.38
Unscheduled Principal Current	181,247,860.30
Unscheduled Principal Cumulative	5,406,851,742.64
Senior Reduction Amount	227,695,522.68
Subordinate Reduction Amount	10,102,191.04
Calculated Tranche Write-Down Amount	242,498.92
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	24,551.74
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	149140
Period Reference Pool Removal Loan Count	790
Period Ending Loan Count	148350
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	33,081,812,396.34
Period PIF Loan Count Current	786
PIF Loan Count Cumulative	22185
Period PIF Loan UPB Current	170,195,606.15
PIF Loan UPB Cumulative	5,109,163,673.86
Period Partial Prepayment Amount	11,688,932.29
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	91
Repurchased Prior Credit Event UPB Current	0.00
Repurchased Prior Credit Event UPB Cum	20,028,216.31
Credit Event Amount Current	688,878.81
Credit Event Amount Cumulative	8,081,897.26
Total Active Modified Loan Count	722
Total Active Modified UPB	180,895,842.52
LIBOR	2.485500%
Structural Reporting	
Senior Percentage	95.743782%

Connecticut Avenue Securities
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Distribution Date: 25-Apr-2019

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256218%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000%	4.256218%	4.255574%
2M-1	0.00	0.00	3.000000%	3.599354%	3.624520%
2M-1H	0.00	0.00	3.000000%	3.599354%	3.624520%
2M-2	0.00	0.00	1.000000%	1.199076%	1.206971%
2M-2H	0.00	0.00	1.000000%	1.199076%	1.206971%
2B-1	0.00	0.00	0.500000%	0.599006%	0.602583%
2B-1H	0.00	0.00	0.500000%	0.599006%	0.602583%
2B-2H	242,498.92	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	1,428	318,018,845.25	0.962588%	0.961310%
60 Days	293	62,549,490.56	0.197506%	0.189075%
90 Days	135	28,642,069.70	0.091001%	0.086580%
120 Days	93	21,562,404.91	0.062690%	0.065179%
150 Days	69	14,100,617.23	0.046512%	0.042623%
180+ Days	225	51,140,385.77	0.151668%	0.154588%
	2,243	496,013,813.42	1.511965%	1.499355%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.041%
3 Month Average	0.035%
12 Month Average	0.041%

CDR

Current Month	0.025%
3 Month Average	0.021%
12 Month Average	0.022%

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
308	80,476,426.24	24,551.74	0.031	80,476,426.24	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39484882	315,139.86	82.18	0.026	82.18	0.00
39472886	284,843.31	73.04	0.026	73.04	0.00
39483008	140,701.31	13.18	0.009	13.18	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39484057	247,285.32	112.83	0.046	112.83	0.00
39484062	411,352.23	257.10	0.062	257.10	0.00
39484178	303,838.51	63.30	0.021	63.30	0.00
39484208	297,900.92	99.88	0.034	99.88	0.00
39481548	219,222.79	75.96	0.035	75.96	0.00
39484688	275,874.98	21.54	0.008	21.54	0.00
39480837	416,548.83	124.26	0.03	124.26	0.00
39484921	327,470.90	106.91	0.033	106.91	0.00
39485394	195,787.31	106.72	0.055	106.72	0.00
39485421	173,605.06	144.67	0.083	144.67	0.00
39486591	107,172.87	22.31	0.021	22.31	0.00
39487251	97,739.63	61.17	0.063	61.17	0.00
39487290	271,535.41	254.56	0.094	254.56	0.00
39491080	278,422.44	157.62	0.057	157.62	0.00
39484419	250,689.70	18.82	0.008	18.82	0.00
39480117	441,772.48	278.66	0.063	278.66	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39474760	299,957.19	67.66	0.023	67.66	0.00
39474812	343,292.37	136.45	0.04	136.45	0.00
39475372	186,989.56	31.73	0.017	31.73	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39478571	66,330.01	18.18	0.027	18.18	0.00
39479371	322,906.99	55.25	0.017	55.25	0.00
39482253	132,347.83	4.91	0.004	4.91	0.00
39479790	430,579.33	242.82	0.056	242.82	0.00
39492687	182,176.44	34.96	0.019	34.96	0.00
39480392	47,257.83	35.08	0.074	35.08	0.00
39480394	194,186.87	52.15	0.027	52.15	0.00
39480398	379,414.77	158.09	0.042	158.09	0.00
39480749	293,592.75	74.23	0.025	74.23	0.00
39480766	219,738.05	83.35	0.038	83.35	0.00
39480783	347,534.74	177.79	0.051	177.79	0.00
39480795	187,322.79	78.05	0.042	78.05	0.00
39479526	92,834.54	12.75	0.014	12.75	0.00
39501465	59,305.13	44.97	0.076	44.97	0.00
39499251	378,623.75	99.14	0.026	99.14	0.00
39499375	381,926.44	46.43	0.012	46.43	0.00
39499554	375,875.06	135.83	0.036	135.83	0.00
39500191	450,605.46	28.59	0.006	28.59	0.00
39500223	352,546.42	127.07	0.036	127.07	0.00
39500489	388,578.23	323.82	0.083	323.82	0.00
39500615	277,468.87	63.27	0.023	63.27	0.00
39492533	189,132.75	5.08	0.003	5.08	0.00
39501050	354,877.60	98.95	0.028	98.95	0.00
39498539	147,518.05	13.09	0.009	13.09	0.00
39501764	266,548.28	4.75	0.002	4.75	0.00
39501801	223,825.39	54.72	0.024	54.72	0.00
39501892	82,110.70	1.24	0.002	1.24	0.00
39502209	167,168.84	79.15	0.047	79.15	0.00
39502643	281,983.00	61.77	0.022	61.77	0.00
39503341	289,899.01	39.67	0.014	39.67	0.00
39434411	108,545.38	4.98	0.005	4.98	0.00
39500813	216,479.30	34.39	0.016	34.39	0.00
39496488	303,943.97	55.25	0.018	55.25	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39472395	163,088.20	7.23	0.004	7.23	0.00
39493057	232,125.36	103.25	0.044	103.25	0.00
39493193	351,539.10	73.24	0.021	73.24	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39493427	331,487.15	55.64	0.017	55.64	0.00
39495376	420,166.53	100.87	0.024	100.87	0.00
39496341	159,865.49	49.96	0.031	49.96	0.00
39498893	309,291.56	41.71	0.013	41.71	0.00
39496424	263,263.40	127.03	0.048	127.03	0.00
39498560	210,718.47	53.76	0.026	53.76	0.00
39496545	283,091.03	58.54	0.021	58.54	0.00
39497243	393,511.33	127.57	0.032	127.57	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39497384	354,561.06	4.86	0.001	4.86	0.00
39498327	254,004.84	79.38	0.031	79.38	0.00
39498350	163,047.18	30.26	0.019	30.26	0.00
39498441	180,765.74	17.32	0.01	17.32	0.00
39492626	175,869.45	45.17	0.026	45.17	0.00
39496343	371,557.70	123.95	0.033	123.95	0.00
39448381	171,342.88	89.24	0.052	89.24	0.00
39473264	310,149.81	161.54	0.052	161.54	0.00
39444053	121,659.36	34.87	0.029	34.87	0.00
39445539	266,844.38	132.49	0.05	132.49	0.00
39445657	125,446.01	26.13	0.021	26.13	0.00
39446507	404,393.86	168.50	0.042	168.50	0.00
39446577	122,621.92	12.77	0.01	12.77	0.00
39446745	276,939.65	86.54	0.031	86.54	0.00
39443872	147,697.39	65.35	0.044	65.35	0.00
39447630	401,124.80	125.35	0.031	125.35	0.00
39443454	410,854.17	118.08	0.029	118.08	0.00
39448409	165,753.62	51.88	0.031	51.88	0.00
39448455	287,927.12	50.17	0.017	50.17	0.00
39448579	218,942.71	52.22	0.024	52.22	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39448768	267,960.43	130.51	0.049	130.51	0.00
39448816	375,087.73	6.26	0.002	6.26	0.00
39448821	201,032.29	33.66	0.017	33.66	0.00
39449195	349,922.58	60.86	0.017	60.86	0.00
39446758	163,462.55	58.24	0.036	58.24	0.00
39438676	319,668.61	126.24	0.039	126.24	0.00
39434459	235,127.46	74.49	0.032	74.49	0.00
39434660	239,743.48	22.98	0.01	22.98	0.00
39435537	170,386.99	82.72	0.049	82.72	0.00
39436085	326,915.27	272.43	0.083	272.43	0.00
39436094	396,163.90	247.60	0.062	247.60	0.00
39436178	176,847.62	55.26	0.031	55.26	0.00
39436726	292,190.02	33.91	0.012	33.91	0.00
39444033	310,236.24	90.25	0.029	90.25	0.00
39437472	371,111.32	23.06	0.006	23.06	0.00
39450531	256,712.57	127.06	0.049	127.06	0.00
39439230	119,286.16	83.59	0.07	83.59	0.00
39439366	358,617.54	303.09	0.085	303.09	0.00
39439889	372,515.21	194.02	0.052	194.02	0.00
39440034	430,876.01	91.74	0.021	91.74	0.00
39440702	168,693.85	6.68	0.004	6.68	0.00
39443090	124,864.07	71.22	0.057	71.22	0.00
39443433	300,966.48	67.63	0.022	67.63	0.00
39437278	327,050.69	211.44	0.065	211.44	0.00
39466796	265,714.52	4.84	0.002	4.84	0.00
39463797	278,945.76	45.13	0.016	45.13	0.00
39463818	357,847.16	98.25	0.027	98.25	0.00
39464142	231,874.12	96.61	0.042	96.61	0.00
39464255	390,336.50	94.92	0.024	94.92	0.00
39464408	171,935.70	2.60	0.002	2.60	0.00
39464586	201,483.40	61.39	0.03	61.39	0.00
39465415	152,127.66	42.44	0.028	42.44	0.00
39450212	368,333.22	81.16	0.022	81.16	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39466301	103,038.06	3.73	0.004	3.73	0.00
39462567	364,170.91	91.30	0.025	91.30	0.00
39468579	291,671.37	179.78	0.062	179.78	0.00
39468684	161,022.90	33.55	0.021	33.55	0.00
39468895	420,746.27	151.61	0.036	151.61	0.00
39468898	305,002.41	103.85	0.034	103.85	0.00
39469712	170,811.24	35.19	0.021	35.19	0.00
39470859	365,747.11	76.20	0.021	76.20	0.00
39472036	196,591.98	11.93	0.006	11.93	0.00
39466169	395,559.85	43.46	0.011	43.46	0.00
39455231	148,895.79	2.63	0.002	2.63	0.00
39504429	179,718.92	24.67	0.014	24.67	0.00
39450747	185,921.27	89.08	0.048	89.08	0.00
39451518	328,465.15	10.48	0.003	10.48	0.00
39451925	174,648.51	48.46	0.028	48.46	0.00
39452485	165,320.40	51.66	0.031	51.66	0.00
39452499	158,469.17	62.15	0.039	62.15	0.00
39452973	469,846.04	115.34	0.025	115.34	0.00
39463250	302,645.68	76.58	0.025	76.58	0.00
39454970	137,429.53	39.78	0.029	39.78	0.00
39463115	200,185.65	3.02	0.002	3.02	0.00
39455561	324,279.35	217.17	0.067	217.17	0.00
39455628	406,870.19	48.31	0.012	48.31	0.00
39458559	183,256.11	24.75	0.014	24.75	0.00
39460091	120,991.07	48.19	0.04	48.19	0.00
39460393	305,170.78	75.49	0.025	75.49	0.00
39461216	277,279.12	112.60	0.041	112.60	0.00
39462451	420,803.27	119.22	0.028	119.22	0.00
39450422	374,133.81	38.97	0.01	38.97	0.00
39454204	279,838.93	73.58	0.026	73.58	0.00
39568470	74,209.76	3.76	0.005	3.76	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39564050	192,038.08	158.43	0.082	158.43	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39564683	126,010.19	24.26	0.019	24.26	0.00
39564762	393,308.65	85.43	0.022	85.43	0.00
39565166	160,377.24	4.59	0.003	4.59	0.00
39566121	390,046.87	58.83	0.015	58.83	0.00
39566280	304,924.08	68.98	0.023	68.98	0.00
39562917	269,195.64	8.45	0.003	8.45	0.00
39567552	371,690.68	107.39	0.029	107.39	0.00
39562838	245,279.35	58.53	0.024	58.53	0.00
39568537	334,902.62	22.99	0.007	22.99	0.00
39568767	297,594.26	6.90	0.002	6.90	0.00
39569273	337,302.28	60.50	0.018	60.50	0.00
39569366	350,441.92	146.02	0.042	146.02	0.00
39569436	163,579.17	74.55	0.046	74.55	0.00
39571024	424,056.47	52.86	0.012	52.86	0.00
39571279	359,376.97	187.18	0.052	187.18	0.00
39566950	282,453.90	92.42	0.033	92.42	0.00
39558662	138,294.50	33.09	0.024	33.09	0.00
39503792	386,091.77	232.48	0.06	232.48	0.00
39550842	257,128.87	127.78	0.05	127.78	0.00
39551621	226,205.53	73.40	0.032	73.40	0.00
39555148	386,312.74	137.46	0.036	137.46	0.00
39556555	369,180.41	85.88	0.023	85.88	0.00
39556794	308,109.18	69.52	0.023	69.52	0.00
39557703	373,444.17	75.44	0.02	75.44	0.00
39563120	81,669.14	8.51	0.01	8.51	0.00
39558378	401,980.50	247.29	0.062	247.29	0.00
39573942	105,570.60	21.42	0.02	21.42	0.00
39559008	274,778.87	59.83	0.022	59.83	0.00
39559035	90,605.03	14.71	0.016	14.71	0.00
39559196	231,726.29	39.58	0.017	39.58	0.00
39560335	107,278.00	18.25	0.017	18.25	0.00
39560761	290,816.84	90.99	0.031	90.99	0.00
39561960	127,130.92	39.73	0.031	39.73	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39562513	155,274.79	4.24	0.003	4.24	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39597353	174,198.83	90.21	0.052	90.21	0.00
39591406	192,971.29	40.47	0.021	40.47	0.00
39592291	188,275.52	86.25	0.046	86.25	0.00
39592296	152,651.18	80.74	0.053	80.74	0.00
39593146	175,201.48	127.75	0.073	127.75	0.00
39593231	175,353.86	110.22	0.063	110.22	0.00
39594372	104,223.38	21.71	0.021	21.71	0.00
39594537	193,448.56	6.70	0.003	6.70	0.00
39571622	366,094.75	126.67	0.035	126.67	0.00
39596770	377,526.92	88.23	0.023	88.23	0.00
39589333	419,629.25	150.46	0.036	150.46	0.00
39599401	322,707.82	53.93	0.017	53.93	0.00
39600262	364,664.52	82.27	0.023	82.27	0.00
39600325	380,731.51	159.56	0.042	159.56	0.00
39600345	141,324.69	47.42	0.034	47.42	0.00
39602414	626,294.57	117.87	0.019	117.87	0.00
39602516	383,110.51	12.04	0.003	12.04	0.00
39602696	350,240.08	167.56	0.048	167.56	0.00
39595562	181,196.70	75.50	0.042	75.50	0.00
39580132	334,253.68	23.89	0.007	23.89	0.00
39549997	176,500.72	42.50	0.024	42.50	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39574219	132,326.25	3.70	0.003	3.70	0.00
39574884	296,772.71	61.83	0.021	61.83	0.00
39575698	202,808.51	125.50	0.062	125.50	0.00
39576553	291,660.38	14.36	0.005	14.36	0.00
39576554	310,079.66	64.60	0.021	64.60	0.00
39589777	119,456.85	36.91	0.031	36.91	0.00
39579043	128,777.28	137.78	0.107	137.78	0.00
39589338	183,792.00	124.00	0.067	124.00	0.00
39581646	223,557.04	104.93	0.047	104.93	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39581975	392,490.63	122.65	0.031	122.65	0.00
39583224	208,525.16	43.44	0.021	43.44	0.00
39583702	560,803.57	146.23	0.026	146.23	0.00
39583938	399,142.52	309.77	0.078	309.77	0.00
39583999	202,158.88	297.94	0.147	297.94	0.00
39587261	256,269.95	26.69	0.01	26.69	0.00
39572777	214,293.32	52.43	0.024	52.43	0.00
39578889	366,862.42	7.21	0.002	7.21	0.00
39519241	163,157.86	24.47	0.015	24.47	0.00
39550747	356,318.24	112.69	0.032	112.69	0.00
39514722	172,145.11	17.93	0.01	17.93	0.00
39514914	308,060.18	52.60	0.017	52.60	0.00
39515806	136,249.03	36.82	0.027	36.82	0.00
39515860	148,063.30	30.85	0.021	30.85	0.00
39515953	310,855.39	51.57	0.017	51.57	0.00
39516124	213,278.45	33.97	0.016	33.97	0.00
39514171	313,233.85	261.03	0.083	261.03	0.00
39519217	98,416.44	29.06	0.03	29.06	0.00
39514097	277,359.39	155.52	0.056	155.52	0.00
39519389	416,093.17	130.03	0.031	130.03	0.00
39519402	244,037.32	76.26	0.031	76.26	0.00
39519403	416,795.58	43.42	0.01	43.42	0.00
39519404	169,414.54	58.76	0.035	58.76	0.00
39519632	139,428.26	29.67	0.021	29.67	0.00
39519846	436,995.86	148.71	0.034	148.71	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39518905	401,794.60	11.51	0.003	11.51	0.00
39510732	198,953.88	39.83	0.02	39.83	0.00
39504896	335,741.02	82.10	0.024	82.10	0.00
39504900	281,614.66	45.15	0.016	45.15	0.00
39506011	302,448.14	283.55	0.094	283.55	0.00
39506739	353,306.49	61.28	0.017	61.28	0.00
39507186	92,423.24	25.22	0.027	25.22	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39507733	213,455.81	36.05	0.017	36.05	0.00
39508339	272,307.97	70.09	0.026	70.09	0.00
39514522	216,214.64	38.11	0.018	38.11	0.00
39510619	356,343.06	155.58	0.044	155.58	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39510767	287,338.56	71.22	0.025	71.22	0.00
39510796	221,247.23	42.02	0.019	42.02	0.00
39510825	234,802.47	46.11	0.02	46.11	0.00
39512200	213,014.11	50.64	0.024	50.64	0.00
39512837	110,301.08	18.68	0.017	18.68	0.00
39512951	109,069.29	23.23	0.021	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39510362	152,446.15	72.62	0.048	72.62	0.00
39539087	292,188.89	156.71	0.054	156.71	0.00
39534500	342,070.68	180.96	0.053	180.96	0.00
39535531	226,835.57	69.92	0.031	69.92	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39535891	325,298.64	163.68	0.05	163.68	0.00
39536402	254,429.99	96.12	0.038	96.12	0.00
39537086	148,700.65	19.38	0.013	19.38	0.00
39537437	175,013.24	100.12	0.057	100.12	0.00
39519948	302,711.20	76.08	0.025	76.08	0.00
39537744	190,524.33	19.85	0.01	19.85	0.00
39532203	296,568.78	7.16	0.002	7.16	0.00
39540908	315,976.16	98.12	0.031	98.12	0.00
39543767	195,268.35	81.36	0.042	81.36	0.00
39545696	403,132.05	93.88	0.023	93.88	0.00
39547391	236,361.29	15.98	0.007	15.98	0.00
39548818	43,487.07	17.29	0.04	17.29	0.00
39549033	384,757.67	69.71	0.018	69.71	0.00
39549526	396,012.02	107.71	0.027	107.71	0.00
39537702	245,090.32	63.51	0.026	63.51	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00

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39602875	337,670.15	18.60	0.006	18.60	0.00
39523117	352,471.88	90.41	0.026	90.41	0.00
39523160	377,410.22	117.24	0.031	117.24	0.00
39523587	150,080.62	48.45	0.032	48.45	0.00
39523890	253,381.15	81.81	0.032	81.81	0.00
39524504	352,007.22	183.34	0.052	183.34	0.00
39526316	312,748.50	87.76	0.028	87.76	0.00
39534389	227,400.42	23.69	0.01	23.69	0.00
39527117	308,591.95	127.42	0.041	127.42	0.00
39533461	212,881.62	54.12	0.025	54.12	0.00
39529186	245,906.43	9.72	0.004	9.72	0.00
39529468	181,496.66	35.72	0.02	35.72	0.00
39529926	147,029.58	4.44	0.003	4.44	0.00
39530108	287,570.72	123.99	0.043	123.99	0.00
39531022	152,605.24	49.05	0.032	49.05	0.00
39531474	320,814.35	267.35	0.083	267.35	0.00
39532036	404,295.68	96.89	0.024	96.89	0.00
39522258	261,075.68	77.70	0.03	77.70	0.00
39526898	181,523.74	75.63	0.042	75.63	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	688,878.81	306,424.56	44.482

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
21	3,247,157.50	(63,925.63)	161,443.60

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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39537893	272,589.37	55,502.68	20.361
39481744	212,572.05	223,016.22	104.913
39532159	105,723.25	12,327.26	11.660
39507271	97,994.14	15,578.39	15.897

Realized Loss Detail**Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39552233	310,997.47	80.00	5,043.21
39539642	294,587.13	80.00	9,185.57
39451461	250,184.11	1.89	(2,590.80)
39501076	224,239.77	(40,627.17)	42,903.93
39497695	222,255.28	98.50	5,918.09
39476923	219,765.61	80.00	6,873.84
39435985	218,753.09	98.50	2,113.92
39491346	218,431.62	245.65	3,378.30
39579230	197,467.18	3.78	(48,421.58)
39538327	166,678.97	47.50	6,446.97
39495483	145,685.69	(4,463.33)	11,015.76
39502122	100,354.49	150.00	44,680.47
39483468	93,827.21	(1,456.04)	4,903.06
39486210	89,126.49	13.89	8,004.13
39568020	86,163.57	7,247.31	37,680.03
39575178	79,439.34	98.50	11,791.26
39562980	77,671.36	51.00	11,133.72
39596607	75,783.48	98.50	3,574.93
39506531	66,729.98	(25,766.63)	(15,442.44)
39479834	59,539.61	47.50	12,926.41
39544207	49,476.05	(54.98)	324.82

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
46	8,081,897.26	596,904.42	7.386

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39598238	374,284.32	5,660.64	1.512
39567115	372,509.16	4,373.26	1.174
39450773	319,133.97	3,104.04	0.973
39469594	311,667.26	8,730.07	2.801
39552233	310,997.47	5,043.21	1.622
39539642	294,587.13	9,185.57	3.118
39441588	272,866.38	(35,163.01)	(12.887)
39537893	272,589.37	55,502.68	20.361
39543505	267,490.22	(1,071.36)	(0.401)
39560465	267,431.82	19,102.49	7.143
39460603	260,220.58	9,823.49	3.775
39451461	250,184.11	(2,590.80)	(1.036)
39488864	227,973.08	8,904.01	3.906
39501076	224,239.77	42,903.93	19.133
39497695	222,255.28	5,918.09	2.663
39476923	219,765.61	6,873.84	3.128
39435985	218,753.09	2,113.92	0.966
39491346	218,431.62	3,378.30	1.547
39481744	212,572.05	223,016.22	104.913
39460925	205,291.72	868.55	0.423
39495871	204,631.45	295.07	0.144
39579230	197,467.18	(48,421.58)	(24.521)
39579845	187,071.03	(37,886.91)	(20.253)
39464616	174,759.88	(640.90)	(0.367)
39538327	166,678.97	6,446.97	3.868
39495483	145,685.69	11,015.76	7.561
39534762	115,463.01	56,858.87	49.244
39444126	115,442.69	58,133.40	50.357
39532159	105,723.25	12,327.26	11.660
39502122	100,354.49	44,680.47	44.523
39507271	97,994.14	15,578.39	15.897

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Mar-2019

3/12/2019

**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
Fax: 240-586-8675

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39483468	93,827.21	4,903.06	5.226
39486210	89,126.49	8,004.13	8.981
39443301	87,175.92	18,979.97	21.772
39568020	86,163.57	37,680.03	43.731
39558740	85,251.34	(19,215.75)	(22.540)
39523254	84,473.32	7,489.60	8.866
39575178	79,439.34	11,791.26	14.843
39562980	77,671.36	11,133.72	14.334
39543137	77,044.97	8,124.55	10.545
39546318	76,991.26	(157.64)	(0.205)
39596607	75,783.48	3,574.93	4.717
39506531	66,729.98	(15,442.44)	(23.142)
39479834	59,539.61	12,926.41	21.711
39565365	58,687.57	12,723.82	21.681
39544207	49,476.05	324.82	0.657

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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	25	630,227.20	242,498.92	0.001 %	0	0.00	0.00	0.000 %	25	630,227.20	242,498.92	0.001 %

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	98.50	2,113.92
Summary	0039451461	257,000.00	4.125 %	FL	95.00	360	(2,592.69)	02/28/2019	1.89	(2,590.80)
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	80.00	6,873.84
Summary	0039479834	61,000.00	4.375 %	MI	95.00	360	12,867.87	12/31/2018	47.50	12,926.41
Summary	0039481744	218,000.00	4.000 %	SC	95.00	360	223,016.22	03/31/2019	223,016.22	223,016.22
Summary	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	(1,456.04)	4,903.06
Summary	0039486210	90,000.00	3.625 %	FL	95.00	360	5,393.98	01/31/2019	13.89	8,004.13
Summary	0039491346	225,000.00	3.875 %	AK	97.00	360	(1,964.88)	01/31/2019	245.65	3,378.30
Summary	0039495483	149,000.00	3.875 %	TX	95.00	360	15,479.09	02/28/2019	(4,463.33)	11,015.76
Summary	0039497695	225,000.00	4.125 %	CA	95.00	360	30,519.24	09/30/2018	98.50	5,918.09
Summary	0039501076	228,000.00	4.375 %	IL	94.00	360	66,116.56	11/30/2018	(40,627.17)	42,903.93
Summary	0039502122	102,000.00	4.500 %	TN	85.00	360	44,526.14	12/31/2018	150.00	44,680.47
Summary	0039506531	68,000.00	4.125 %	KS	97.00	360	10,306.97	11/30/2018	(25,766.63)	(15,442.44)
Summary	0039507271	99,000.00	4.375 %	MN	95.00	360	15,578.39	03/31/2019	15,578.39	15,578.39
Summary	0039532159	109,000.00	4.375 %	TN	95.00	360	12,327.26	03/31/2019	12,327.26	12,327.26
Summary	0039537893	280,000.00	4.500 %	TX	95.00	360	55,502.68	03/31/2019	55,502.68	55,502.68
Summary	0039538327	169,000.00	3.625 %	PA	97.00	360	34,413.85	08/31/2018	47.50	6,446.97
Summary	0039539642	299,000.00	3.990 %	TX	90.00	360	8,880.22	11/30/2018	80.00	9,185.57
Summary	0039544207	50,000.00	4.000 %	SC	97.00	360	(8,610.98)	11/30/2018	(54.98)	324.82
Summary	0039552233	315,000.00	4.250 %	AZ	93.00	360	7,062.88	11/30/2018	80.00	5,043.21
Summary	0039562980	79,000.00	3.875 %	IL	95.00	360	11,080.03	12/31/2018	51.00	11,133.72
Summary	0039568020	87,000.00	3.875 %	OH	97.00	360	30,432.72	01/31/2019	7,247.31	37,680.03
Summary	0039575178	81,000.00	3.625 %	AL	95.00	360	9,878.92	11/30/2018	98.50	11,791.26
Summary	0039579230	201,000.00	3.875 %	TN	95.00	360	(48,425.36)	02/28/2019	3.78	(48,421.58)
Summary	0039596607	78,000.00	4.500 %	IN	97.00	360	31,806.61	10/31/2018	98.50	3,574.93

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**

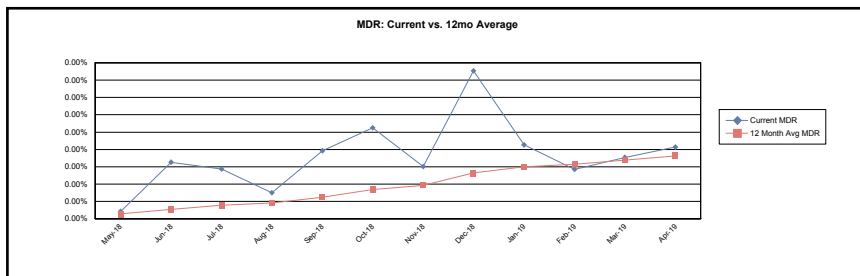
Contact: Customer Service - CTSLink
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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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Realized Loss Report - Collateral

Summary

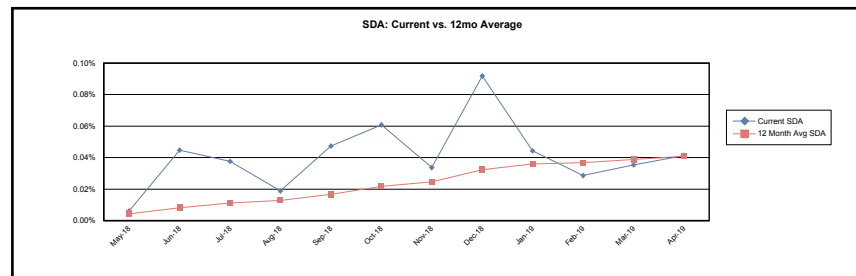
MDR

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



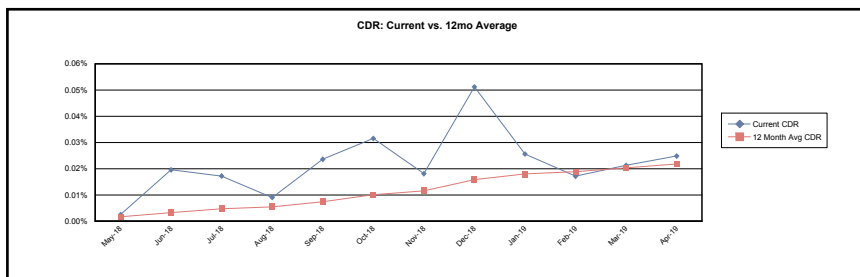
SDA

Current Month 0.041 %
3 Month Average 0.035 %
12 Month Average 0.041 %



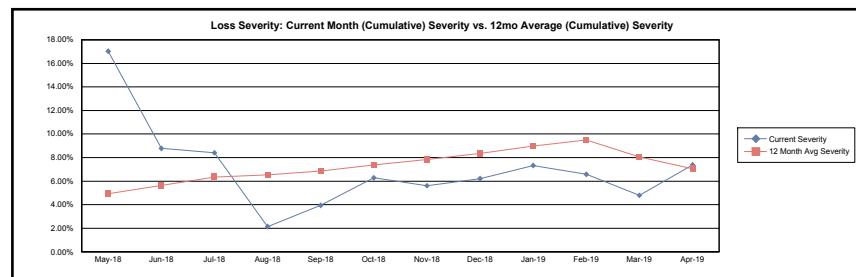
CDR

Current Month 0.025 %
3 Month Average 0.021 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 7.386 %
3 Month Average (Cumulative) 6.254 %
12 Month Average (Cumulative) 7.041 %



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

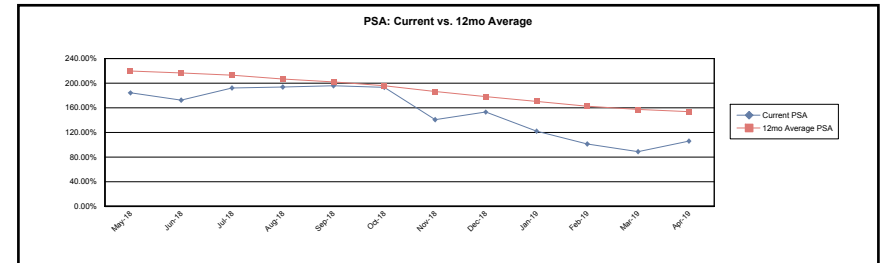
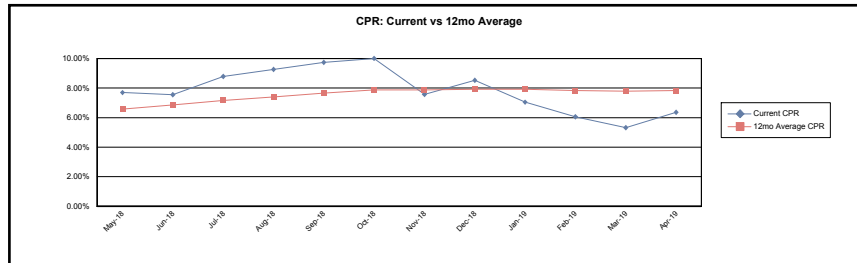
Current Month 0.546 %
3 Month Average 0.506 %
12 Month Average 0.677 %

CPR

Current Month 6.354 %
3 Month Average 5.906 %
12 Month Average 7.820 %

PSA

Current Month 105.908 %
3 Month Average 98.573 %
12 Month Average 153.471 %



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
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-Apr-2019

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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.