

**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

10-Dec-2018 01:39:19 PM

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	11/30/2018	0.00000 %	32,879,908,101.70	0.00	300,616,236.55	0.00	32,579,291,865.13	300,616,236.55	0.00
2M-1		12/24/2018	3.46513 %	249,099,127.55	719,300.72	12,638,331.75	0.00	236,460,795.79	13,357,632.47	0.00
2M-1H		11/30/2018	0.00000 %	13,110,767.91	0.00	665,189.94	0.00	12,445,577.97	665,189.94	0.00
2M-2A	30711XGL2	12/24/2018	5.96513 %	246,928,000.00	1,227,464.68	0.00	0.00	246,928,000.00	1,227,464.68	0.00
2M-AH	30711XGM0	11/30/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		12/24/2018	5.96513 %	265,923,000.00	1,321,887.72	0.00	0.00	265,923,000.00	1,321,887.72	0.00
2M-BH		11/30/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	12/24/2018	5.96513 %	246,928,000.00	1,227,464.68	0.00	0.00	246,928,000.00	1,227,464.68	0.00
2M-CH	30711XGP3	11/30/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		12/24/2018	5.96513 %	759,779,000.00	3,776,817.09	0.00	0.00	759,779,000.00	3,776,817.09	0.00
2M-2H		11/30/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	12/24/2018	7.81513 %	189,945,000.00	1,237,037.39	0.00	0.00	189,945,000.00	1,237,037.39	0.00
2B-1H		11/30/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		11/30/2018	0.00000 %	199,710,911.31	0.00	0.00	116,119.05	199,594,792.26	0.00	347,532.74
2A-I1	30711XGR9	12/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	12/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	12/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	12/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	12/24/2018	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	12/24/2018	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	12/24/2018	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	12/24/2018	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	12/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	12/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	12/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	12/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	12/24/2018	4.66513 %	246,928,000.00	959,959.35	0.00	0.00	246,928,000.00	959,959.35	0.00
2E-A2	30711XGW8	12/24/2018	4.16513 %	246,928,000.00	857,072.68	0.00	0.00	246,928,000.00	857,072.68	0.00
2E-A3	30711XGX6	12/24/2018	3.66513 %	246,928,000.00	754,186.02	0.00	0.00	246,928,000.00	754,186.02	0.00
2E-A4	30711XGY4	12/24/2018	3.16513 %	246,928,000.00	651,299.35	0.00	0.00	246,928,000.00	651,299.35	0.00
2E-B1	30711XHD9	12/24/2018	4.66513 %	265,923,000.00	1,033,804.47	0.00	0.00	265,923,000.00	1,033,804.47	0.00
2E-B2	30711XHE7	12/24/2018	4.16513 %	265,923,000.00	923,003.22	0.00	0.00	265,923,000.00	923,003.22	0.00
2E-B3	30711XHF4	12/24/2018	3.66513 %	265,923,000.00	812,201.97	0.00	0.00	265,923,000.00	812,201.97	0.00
2E-B4	30711XHG2	12/24/2018	3.16513 %	265,923,000.00	701,400.72	0.00	0.00	265,923,000.00	701,400.72	0.00
2E-C1	30711XHM9	12/24/2018	4.66513 %	246,928,000.00	959,959.35	0.00	0.00	246,928,000.00	959,959.35	0.00
2E-C2	30711XHN7	12/24/2018	4.16513 %	246,928,000.00	857,072.68	0.00	0.00	246,928,000.00	857,072.68	0.00
2E-C3	30711XHP2	12/24/2018	3.66513 %	246,928,000.00	754,186.02	0.00	0.00	246,928,000.00	754,186.02	0.00
2E-C4	30711XHQ0	12/24/2018	3.16513 %	246,928,000.00	651,299.35	0.00	0.00	246,928,000.00	651,299.35	0.00
2E-D1	30711XHR8	12/24/2018	4.66513 %	512,851,000.00	1,993,763.82	0.00	0.00	512,851,000.00	1,993,763.82	0.00
2E-D2	30711XHS6	12/24/2018	4.16513 %	512,851,000.00	1,780,075.90	0.00	0.00	512,851,000.00	1,780,075.90	0.00
2E-D3	30711XHT4	12/24/2018	3.66513 %	512,851,000.00	1,566,387.99	0.00	0.00	512,851,000.00	1,566,387.99	0.00
2E-D4	30711XHU1	12/24/2018	3.16513 %	512,851,000.00	1,352,700.07	0.00	0.00	512,851,000.00	1,352,700.07	0.00
2E-D5	30711XHV9	12/24/2018	5.96513 %	512,851,000.00	2,549,352.40	0.00	0.00	512,851,000.00	2,549,352.40	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 12-Dec-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	12/24/2018	4.66513 %	512,851,000.00	1,993,763.82	0.00	0.00	512,851,000.00	1,993,763.82	0.00
2E-F2	30711XHX5	12/24/2018	4.16513 %	512,851,000.00	1,780,075.90	0.00	0.00	512,851,000.00	1,780,075.90	0.00
2E-F3	30711XHY3	12/24/2018	3.66513 %	512,851,000.00	1,566,387.99	0.00	0.00	512,851,000.00	1,566,387.99	0.00
2E-F4	30711XHZ0	12/24/2018	3.16513 %	512,851,000.00	1,352,700.07	0.00	0.00	512,851,000.00	1,352,700.07	0.00
2E-F5	30711XJA3	12/24/2018	5.96513 %	512,851,000.00	2,549,352.40	0.00	0.00	512,851,000.00	2,549,352.40	0.00
2X-1	30711XJB1	12/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	12/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	12/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	12/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	12/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	12/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	12/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	12/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				43,308,935,833.47	50,110,764.64	313,919,758.24	116,119.05	42,994,899,956.15	364,030,522.88	347,532.74

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

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

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

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Series 2017-C02**

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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	32,879,908,101.70	57,876,788.87	242,739,447.68	0.00	0.00	300,616,236.55	32,579,291,865.13	0.84866379	300,616,236.55
2M-1	379,890,000.00	249,099,127.55	2,444,190.96	10,194,140.80	0.00	0.00	12,638,331.75	236,460,795.79	0.62244543	12,638,331.75
2M-1H	19,994,649.00	13,110,767.91	128,644.45	536,545.49	0.00	0.00	665,189.94	12,445,577.97	0.62244543	665,189.94
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	199,710,911.31	0.00	0.00	0.00	116,119.05	116,119.05	199,594,792.26	0.99826184	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

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

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

Contact: Customer Service - CTSLink
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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	43,308,935,833.47	60,449,624.28	253,470,133.97	0.00	116,119.05	314,035,877.29	42,994,899,956.15	0.87823806	313,919,758.24

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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	856.49459867	1.50764281	6.32316323	0.00000000	0.00000000	7.83080604	848.66379263	0.84866379	7.83080604
2M-1	379,890,000.00	655.71383177	6.43394393	26.83445418	0.00000000	0.00000000	33.26839809	622.44543365	0.62244543	33.26839809
2M-1H	19,994,649.00	655.71383174	6.43394390	26.83445406	0.00000000	0.00000000	33.26839796	622.44543378	0.62244543	33.26839796
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	998.84259778	0.00000000	0.00000000	0.00000000	0.58076273	0.58076273	998.26183506	0.99826184	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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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 %	32,879,908,101.70	0.00	0.00	0.00	0.00	0.00	0.00	32,579,291,865.13
2M-1	11/26/18 - 12/25/18	30	3.46513 %	249,099,127.55	719,300.72	0.00	0.00	0.00	719,300.72	0.00	236,460,795.79
2M-1H	N/A	N/A	0.00000 %	13,110,767.91	0.00	0.00	0.00	0.00	0.00	0.00	12,445,577.97
2M-2A	11/26/18 - 12/25/18	30	5.96513 %	246,928,000.00	1,227,464.68	0.00	0.00	0.00	1,227,464.68	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	11/26/18 - 12/25/18	30	5.96513 %	265,923,000.00	1,321,887.72	0.00	0.00	0.00	1,321,887.72	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	11/26/18 - 12/25/18	30	5.96513 %	246,928,000.00	1,227,464.68	0.00	0.00	0.00	1,227,464.68	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	11/26/18 - 12/25/18	30	5.96513 %	759,779,000.00	3,776,817.09	0.00	0.00	0.00	3,776,817.09	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	11/26/18 - 12/25/18	30	7.81513 %	189,945,000.00	1,237,037.39	0.00	0.00	0.00	1,237,037.39	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 %	199,710,911.31	0.00	0.00	0.00	0.00	0.00	0.00	199,594,792.26
2A-I1	11/26/18 - 12/25/18	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2A-I2	11/26/18 - 12/25/18	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2A-I3	11/26/18 - 12/25/18	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2A-I4	11/26/18 - 12/25/18	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2B-I1	11/26/18 - 12/25/18	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	11/26/18 - 12/25/18	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	11/26/18 - 12/25/18	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	11/26/18 - 12/25/18	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	11/26/18 - 12/25/18	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	11/26/18 - 12/25/18	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	11/26/18 - 12/25/18	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	11/26/18 - 12/25/18	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	11/26/18 - 12/25/18	30	4.66513 %	246,928,000.00	959,959.35	0.00	0.00	0.00	959,959.35	0.00	246,928,000.00
2E-A2	11/26/18 - 12/25/18	30	4.16513 %	246,928,000.00	857,072.68	0.00	0.00	0.00	857,072.68	0.00	246,928,000.00
2E-A3	11/26/18 - 12/25/18	30	3.66513 %	246,928,000.00	754,186.02	0.00	0.00	0.00	754,186.02	0.00	246,928,000.00
2E-A4	11/26/18 - 12/25/18	30	3.16513 %	246,928,000.00	651,299.35	0.00	0.00	0.00	651,299.35	0.00	246,928,000.00
2E-B1	11/26/18 - 12/25/18	30	4.66513 %	265,923,000.00	1,033,804.47	0.00	0.00	0.00	1,033,804.47	0.00	265,923,000.00
2E-B2	11/26/18 - 12/25/18	30	4.16513 %	265,923,000.00	923,003.22	0.00	0.00	0.00	923,003.22	0.00	265,923,000.00
2E-B3	11/26/18 - 12/25/18	30	3.66513 %	265,923,000.00	812,201.97	0.00	0.00	0.00	812,201.97	0.00	265,923,000.00
2E-B4	11/26/18 - 12/25/18	30	3.16513 %	265,923,000.00	701,400.72	0.00	0.00	0.00	701,400.72	0.00	265,923,000.00
2E-C1	11/26/18 - 12/25/18	30	4.66513 %	246,928,000.00	959,959.35	0.00	0.00	0.00	959,959.35	0.00	246,928,000.00
2E-C2	11/26/18 - 12/25/18	30	4.16513 %	246,928,000.00	857,072.68	0.00	0.00	0.00	857,072.68	0.00	246,928,000.00
2E-C3	11/26/18 - 12/25/18	30	3.66513 %	246,928,000.00	754,186.02	0.00	0.00	0.00	754,186.02	0.00	246,928,000.00
2E-C4	11/26/18 - 12/25/18	30	3.16513 %	246,928,000.00	651,299.35	0.00	0.00	0.00	651,299.35	0.00	246,928,000.00
2E-D1	11/26/18 - 12/25/18	30	4.66513 %	512,851,000.00	1,993,763.82	0.00	0.00	0.00	1,993,763.82	0.00	512,851,000.00
2E-D2	11/26/18 - 12/25/18	30	4.16513 %	512,851,000.00	1,780,075.90	0.00	0.00	0.00	1,780,075.90	0.00	512,851,000.00
2E-D3	11/26/18 - 12/25/18	30	3.66513 %	512,851,000.00	1,566,387.99	0.00	0.00	0.00	1,566,387.99	0.00	512,851,000.00
2E-D4	11/26/18 - 12/25/18	30	3.16513 %	512,851,000.00	1,352,700.07	0.00	0.00	0.00	1,352,700.07	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	11/26/18 - 12/25/18	30	5.96513 %	512,851,000.00	2,549,352.40	0.00	0.00	0.00	2,549,352.40	0.00	512,851,000.00
2E-F1	11/26/18 - 12/25/18	30	4.66513 %	512,851,000.00	1,993,763.82	0.00	0.00	0.00	1,993,763.82	0.00	512,851,000.00
2E-F2	11/26/18 - 12/25/18	30	4.16513 %	512,851,000.00	1,780,075.90	0.00	0.00	0.00	1,780,075.90	0.00	512,851,000.00
2E-F3	11/26/18 - 12/25/18	30	3.66513 %	512,851,000.00	1,566,387.99	0.00	0.00	0.00	1,566,387.99	0.00	512,851,000.00
2E-F4	11/26/18 - 12/25/18	30	3.16513 %	512,851,000.00	1,352,700.07	0.00	0.00	0.00	1,352,700.07	0.00	512,851,000.00
2E-F5	11/26/18 - 12/25/18	30	5.96513 %	512,851,000.00	2,549,352.40	0.00	0.00	0.00	2,549,352.40	0.00	512,851,000.00
2X-1	11/26/18 - 12/25/18	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2X-2	11/26/18 - 12/25/18	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2X-3	11/26/18 - 12/25/18	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2X-4	11/26/18 - 12/25/18	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
2Y-1	11/26/18 - 12/25/18	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	11/26/18 - 12/25/18	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	11/26/18 - 12/25/18	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	11/26/18 - 12/25/18	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					50,110,764.64	0.00	0.00	0.00	50,110,764.64	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 %	856.49459867	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	848.66379263
2M-1	379,890,000.00	3.46513 %	655.71383177	1.89344473	0.00000000	0.00000000	0.00000000	1.89344473	0.00000000	622.44543365
2M-1H	19,994,649.00	0.00000 %	655.71383174	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	622.44543378
2M-2A	246,928,000.00	5.96513 %	1000.00000000	4.97094165	0.00000000	0.00000000	0.00000000	4.97094165	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	5.96513 %	1000.00000000	4.97094166	0.00000000	0.00000000	0.00000000	4.97094166	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	5.96513 %	1000.00000000	4.97094165	0.00000000	0.00000000	0.00000000	4.97094165	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	5.96513 %	1000.00000000	4.97094167	0.00000000	0.00000000	0.00000000	4.97094167	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	7.81513 %	1000.00000000	6.51260833	0.00000000	0.00000000	0.00000000	6.51260833	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 %	998.84259778	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.26183506
2A-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.66513 %	1000.00000000	3.88760833	0.00000000	0.00000000	0.00000000	3.88760833	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.16513 %	1000.00000000	3.47094165	0.00000000	0.00000000	0.00000000	3.47094165	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.66513 %	1000.00000000	3.05427501	0.00000000	0.00000000	0.00000000	3.05427501	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.16513 %	1000.00000000	2.63760833	0.00000000	0.00000000	0.00000000	2.63760833	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.66513 %	1000.00000000	3.88760833	0.00000000	0.00000000	0.00000000	3.88760833	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.16513 %	1000.00000000	3.47094166	0.00000000	0.00000000	0.00000000	3.47094166	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.66513 %	1000.00000000	3.05427500	0.00000000	0.00000000	0.00000000	3.05427500	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.16513 %	1000.00000000	2.63760833	0.00000000	0.00000000	0.00000000	2.63760833	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.66513 %	1000.00000000	3.88760833	0.00000000	0.00000000	0.00000000	3.88760833	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.16513 %	1000.00000000	3.47094165	0.00000000	0.00000000	0.00000000	3.47094165	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.66513 %	1000.00000000	3.05427501	0.00000000	0.00000000	0.00000000	3.05427501	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.16513 %	1000.00000000	2.63760833	0.00000000	0.00000000	0.00000000	2.63760833	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.66513 %	1000.00000000	3.88760833	0.00000000	0.00000000	0.00000000	3.88760833	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.16513 %	1000.00000000	3.47094166	0.00000000	0.00000000	0.00000000	3.47094166	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.66513 %	1000.00000000	3.05427500	0.00000000	0.00000000	0.00000000	3.05427500	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.16513 %	1000.00000000	2.63760833	0.00000000	0.00000000	0.00000000	2.63760833	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	5.96513 %	1000.00000000	4.97094166	0.00000000	0.00000000	0.00000000	4.97094166	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.66513 %	1000.00000000	3.88760833	0.00000000	0.00000000	0.00000000	3.88760833	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.16513 %	1000.00000000	3.47094166	0.00000000	0.00000000	0.00000000	3.47094166	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.66513 %	1000.00000000	3.05427500	0.00000000	0.00000000	0.00000000	3.05427500	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.16513 %	1000.00000000	2.63760833	0.00000000	0.00000000	0.00000000	2.63760833	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.96513 %	1000.00000000	4.97094166	0.00000000	0.00000000	0.00000000	4.97094166	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	17,969,678.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	537,094.00
Gains & Subsequent Recoveries (Realized Losses)	(116,119.05)
Total Deposits	<u>18,390,653.61</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,371,486.95
Total Withdrawals (Pool Distribution Amount)	<u>18,390,653.61</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	314,035,877.30
Total Principal Reduction Cumulative	5,960,960,332.80
Scheduled Principal Current	60,449,624.28
Scheduled Principal Cumulative	1,267,826,684.15
Unscheduled Principal Current	253,470,133.98
Unscheduled Principal Cumulative	4,692,786,115.92
Senior Reduction Amount	300,616,236.55
Subordinate Reduction Amount	13,303,521.70
Calculated Tranche Write-Down Amount	116,119.05
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	20,516.92
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	152621
Period Reference Pool Removal Loan Count	1136
Period Ending Loan Count	151485
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	34,027,504,656.97
Period PIF Loan Count Current	1124
PIF Loan Count Cumulative	19068
Period PIF Loan UPB Current	241,661,601.14
PIF Loan UPB Cumulative	4,438,257,588.73
Period Partial Prepayment Amount	10,503,839.06
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	89
Repurchased Prior Credit Event UPB Current	537,094.00
Repurchased Prior Credit Event UPB Cum	19,559,967.95
Credit Event Amount Current	1,465,206.71
Credit Event Amount Cumulative	5,593,246.24
Total Active Modified Loan Count	602
Total Active Modified UPB	151,667,485.33
LIBOR	2.315130%
Structural Reporting	
Senior Percentage	95.743836%

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

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256164%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/10/2018

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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%	4.256164%	4.256006%
2M-1	0.00	0.00	3.000000%	3.492629%	3.524521%
2M-1H	0.00	0.00	3.000000%	3.492629%	3.524521%
2M-2	0.00	0.00	1.000000%	1.163760%	1.174159%
2M-2H	0.00	0.00	1.000000%	1.163760%	1.174159%
2B-1	0.00	0.00	0.500000%	0.581543%	0.586569%
2B-1H	0.00	0.00	0.500000%	0.581543%	0.586569%
2B-2H	116,119.05	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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/10/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1138	248,456,720.09	0.751229%	0.730164%
60 Days	252	52,045,546.98	0.166353%	0.152951%
90 Days	108	25,868,693.45	0.071294%	0.076023%
120 Days	78	17,792,424.19	0.051490%	0.052288%
150 Days	57	14,123,736.81	0.037627%	0.041507%
180+ Days	230	50,476,266.82	0.151830%	0.148340%
	1863	408,763,388.34	1.229825%	1.201273%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.004%
3 Month Average	0.003%
12 Month Average	0.001%

SDA

Current Month	0.092%
3 Month Average	0.062%
12 Month Average	0.032%

CDR

Current Month	0.051%
3 Month Average	0.034%
12 Month Average	0.016%

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
248	65,853,566.18	20,516.92	0.031	65,853,566.18	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39512951	109,264.22	23.23	0.021	23.23	0.00
39503341	291,169.68	39.67	0.014	39.67	0.00
39519402	246,268.14	76.96	0.031	76.96	0.00
39519389	418,719.08	130.85	0.031	130.85	0.00
39519241	164,216.10	24.63	0.015	24.63	0.00
39519217	98,578.23	29.08	0.03	29.08	0.00
39518905	404,467.89	11.51	0.003	11.51	0.00
39516124	213,978.53	33.97	0.016	33.97	0.00
39515953	312,351.50	51.57	0.017	51.57	0.00
39515860	149,262.01	31.10	0.021	31.10	0.00
39515806	136,249.03	36.82	0.027	36.82	0.00
39514722	173,388.27	18.06	0.01	18.06	0.00
39514522	216,785.73	38.11	0.018	38.11	0.00
39514171	314,330.12	261.94	0.083	261.94	0.00
39519632	139,896.90	29.67	0.021	29.67	0.00
39510362	153,024.77	72.62	0.047	72.62	0.00
39545696	404,424.02	93.88	0.023	93.88	0.00
39504896	336,656.19	82.10	0.024	82.10	0.00
39506011	304,919.64	285.86	0.094	285.86	0.00
39506739	354,520.60	61.28	0.017	61.28	0.00
39507186	92,749.43	25.29	0.027	25.29	0.00
39514097	278,329.58	156.02	0.056	156.02	0.00
39508339	273,246.20	70.09	0.026	70.09	0.00
39512980	108,819.39	62.98	0.058	62.98	0.00
39510619	357,268.24	155.87	0.044	155.87	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39510732	199,590.86	39.83	0.02	39.83	0.00
39510767	288,229.18	71.22	0.025	71.22	0.00
39512200	213,533.99	50.64	0.024	50.64	0.00
39512837	110,697.81	18.68	0.017	18.68	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39507733	214,276.26	36.05	0.017	36.05	0.00
39531022	153,294.09	49.12	0.032	49.12	0.00
39434411	109,179.11	5.00	0.005	5.00	0.00
39539087	292,892.42	156.93	0.054	156.93	0.00
39537744	191,747.87	19.97	0.01	19.97	0.00
39537702	245,468.37	63.51	0.026	63.51	0.00
39537437	175,555.19	100.24	0.057	100.24	0.00
39537086	149,235.08	19.38	0.013	19.38	0.00
39536402	255,038.74	96.18	0.038	96.18	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39535531	227,499.45	69.92	0.031	69.92	0.00
39534500	343,521.66	181.57	0.053	181.57	0.00
39534389	228,927.62	23.85	0.01	23.85	0.00
39533461	213,631.98	54.12	0.025	54.12	0.00
39532203	297,602.82	7.16	0.002	7.16	0.00
39519403	418,598.46	43.60	0.01	43.60	0.00
39526898	182,873.95	76.20	0.042	76.20	0.00
39523057	95,011.31	24.91	0.026	24.91	0.00
39523117	353,874.14	90.56	0.026	90.56	0.00
39523160	378,619.44	117.24	0.031	117.24	0.00
39523587	150,660.02	48.63	0.032	48.63	0.00
39523890	254,072.46	81.81	0.032	81.81	0.00
39532036	405,594.04	96.89	0.024	96.89	0.00
39526316	312,997.55	87.76	0.028	87.76	0.00
39531474	322,958.12	269.13	0.083	269.13	0.00
39527117	309,403.27	127.67	0.041	127.67	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39529186	247,343.49	9.72	0.004	9.72	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39529926	147,760.37	4.44	0.003	4.44	0.00
39530108	288,525.78	124.29	0.043	124.29	0.00
39502643	282,947.06	61.77	0.022	61.77	0.00
39524504	354,738.00	184.76	0.052	184.76	0.00
39443090	125,277.47	71.39	0.057	71.39	0.00
39504019	258,727.93	67.15	0.026	67.15	0.00
39448816	376,886.50	6.26	0.002	6.26	0.00
39448768	268,880.41	130.89	0.049	130.89	0.00
39448409	166,508.89	51.88	0.031	51.88	0.00
39448381	172,658.05	89.93	0.052	89.93	0.00
39447630	404,269.22	126.33	0.031	126.33	0.00
39446758	164,971.85	58.40	0.035	58.40	0.00
39446745	278,753.66	87.11	0.031	87.11	0.00
39446577	123,600.58	12.88	0.01	12.88	0.00
39446507	407,371.10	169.74	0.042	169.74	0.00
39445657	126,268.14	26.31	0.021	26.31	0.00
39445539	267,750.09	132.87	0.05	132.87	0.00
39444033	311,199.14	90.25	0.029	90.25	0.00
39448856	392,680.38	173.07	0.044	173.07	0.00
39437278	328,182.45	212.15	0.065	212.15	0.00
39434459	235,890.61	74.49	0.032	74.49	0.00
39434660	241,346.39	23.13	0.01	23.13	0.00
39435537	170,951.77	82.90	0.048	82.90	0.00
39436085	327,207.99	272.67	0.083	272.67	0.00
39436094	398,813.51	249.26	0.062	249.26	0.00
39443454	412,307.25	118.23	0.029	118.23	0.00
39437087	145,095.11	42.70	0.029	42.70	0.00
39443433	301,957.13	67.63	0.022	67.63	0.00
39437472	372,429.38	23.06	0.006	23.06	0.00
39438676	320,638.05	126.24	0.039	126.24	0.00
39439366	358,923.84	303.34	0.085	303.34	0.00
39439889	373,846.75	194.71	0.052	194.71	0.00
39440702	169,685.08	6.68	0.004	6.68	0.00

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

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39449195	350,858.76	60.86	0.017	60.86	0.00
39436178	178,136.05	55.67	0.031	55.67	0.00
39461216	278,600.04	112.87	0.041	112.87	0.00
39502209	167,396.54	79.15	0.047	79.15	0.00
39468895	421,922.89	151.61	0.036	151.61	0.00
39468684	162,020.44	33.75	0.021	33.75	0.00
39468579	292,621.15	180.18	0.062	180.18	0.00
39466796	267,333.47	4.84	0.002	4.84	0.00
39466301	103,349.84	3.73	0.004	3.73	0.00
39465415	152,616.49	42.46	0.028	42.46	0.00
39464408	173,075.53	2.60	0.002	2.60	0.00
39464255	391,470.81	94.92	0.024	94.92	0.00
39464142	233,829.88	97.43	0.042	97.43	0.00
39463818	359,081.36	98.25	0.027	98.25	0.00
39463797	280,047.30	45.13	0.016	45.13	0.00
39463250	303,639.67	76.58	0.025	76.58	0.00
39448821	201,667.23	33.66	0.017	33.66	0.00
39455561	325,073.37	217.58	0.067	217.58	0.00
39450422	376,879.79	39.26	0.01	39.26	0.00
39450531	257,557.58	127.33	0.049	127.33	0.00
39450747	186,239.66	89.21	0.048	89.21	0.00
39451925	175,259.44	48.46	0.028	48.46	0.00
39452973	471,809.40	115.34	0.024	115.34	0.00
39463115	200,849.97	3.02	0.002	3.02	0.00
39454970	138,112.37	39.85	0.029	39.85	0.00
39462451	422,223.86	119.22	0.028	119.22	0.00
39455628	408,356.90	48.31	0.012	48.31	0.00
39457204	227,934.62	20.57	0.009	20.57	0.00
39458559	183,860.21	24.75	0.013	24.75	0.00
39460091	121,468.43	48.24	0.04	48.24	0.00
39460393	306,171.02	75.49	0.025	75.49	0.00
39549033	385,590.03	69.71	0.018	69.71	0.00
39454204	280,276.08	73.58	0.026	73.58	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39480392	47,518.09	35.19	0.074	35.19	0.00
39468898	306,003.03	104.00	0.034	104.00	0.00
39484688	276,810.08	21.54	0.008	21.54	0.00
39484419	251,771.87	18.82	0.007	18.82	0.00
39484208	298,736.18	99.88	0.033	99.88	0.00
39484178	305,848.66	63.72	0.021	63.72	0.00
39484057	248,002.84	112.98	0.046	112.98	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39482253	133,216.75	4.91	0.004	4.91	0.00
39481548	219,841.41	75.96	0.035	75.96	0.00
39480837	417,838.58	124.26	0.03	124.26	0.00
39480795	188,543.72	78.56	0.042	78.56	0.00
39480783	348,597.48	177.95	0.051	177.95	0.00
39480749	294,594.18	74.23	0.025	74.23	0.00
39484921	328,568.39	107.08	0.033	107.08	0.00
39475372	187,541.45	31.78	0.017	31.78	0.00
39543767	196,303.11	81.79	0.042	81.79	0.00
39470859	368,325.40	76.73	0.021	76.73	0.00
39472036	197,232.45	11.93	0.006	11.93	0.00
39472395	163,642.32	7.23	0.004	7.23	0.00
39473264	310,696.68	161.82	0.052	161.82	0.00
39480398	381,924.92	159.14	0.042	159.14	0.00
39474812	344,410.76	136.45	0.04	136.45	0.00
39480394	194,768.05	52.21	0.027	52.21	0.00
39478571	66,539.45	18.18	0.027	18.18	0.00
39479371	323,903.25	55.25	0.017	55.25	0.00
39479526	93,243.03	12.75	0.014	12.75	0.00
39479790	431,234.54	242.88	0.056	242.88	0.00
39480117	443,742.57	279.27	0.063	279.27	0.00
39485394	196,721.40	88.85	0.045	88.85	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39497384	356,993.07	4.86	0.001	4.86	0.00
39501764	269,506.54	4.75	0.002	4.75	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39501465	59,305.13	44.97	0.076	44.97	0.00
39501050	355,433.02	98.95	0.028	98.95	0.00
39500813	218,842.13	34.39	0.016	34.39	0.00
39500615	278,376.65	63.31	0.023	63.31	0.00
39500489	389,986.31	324.99	0.083	324.99	0.00
39500223	353,555.49	127.07	0.036	127.07	0.00
39500191	451,831.54	28.59	0.006	28.59	0.00
39499375	384,203.69	46.43	0.012	46.43	0.00
39499251	379,902.16	99.14	0.026	99.14	0.00
39498893	310,339.01	41.71	0.013	41.71	0.00
39498560	211,410.00	53.76	0.025	53.76	0.00
39498441	182,389.01	17.48	0.01	17.48	0.00
39484882	316,167.68	82.22	0.026	82.22	0.00
39496341	160,425.00	50.13	0.031	50.13	0.00
39485421	174,356.20	145.30	0.083	145.30	0.00
39485579	115,625.02	32.45	0.028	32.45	0.00
39487251	98,081.61	61.38	0.063	61.38	0.00
39487290	272,531.58	255.50	0.094	255.50	0.00
39493057	232,935.30	103.51	0.044	103.51	0.00
39498350	163,803.44	30.26	0.018	30.26	0.00
39495376	421,640.28	100.87	0.024	100.87	0.00
39498327	256,128.89	80.04	0.031	80.04	0.00
39496343	372,905.73	124.23	0.033	124.23	0.00
39496424	264,382.71	127.50	0.048	127.50	0.00
39496488	305,335.28	55.25	0.018	55.25	0.00
39496545	284,008.76	58.54	0.021	58.54	0.00
39497247	325,475.63	163.41	0.05	163.41	0.00
39602875	339,114.84	18.60	0.005	18.60	0.00
39493193	353,876.48	73.72	0.021	73.72	0.00
39559196	232,479.01	39.58	0.017	39.58	0.00
39469712	171,356.96	35.19	0.021	35.19	0.00
39569273	338,607.29	60.50	0.018	60.50	0.00
39568767	299,736.92	6.90	0.002	6.90	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/10/2018

Connecticut Avenue Securities
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Series 2017-C02

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39568537	336,994.72	22.99	0.007	22.99	0.00
39567646	268,203.55	167.63	0.062	167.63	0.00
39567552	372,597.66	107.39	0.029	107.39	0.00
39566121	390,977.60	58.83	0.015	58.83	0.00
39565166	161,444.36	4.59	0.003	4.59	0.00
39564762	394,596.22	85.43	0.022	85.43	0.00
39564683	126,735.42	24.26	0.019	24.26	0.00
39564050	193,639.29	159.75	0.082	159.75	0.00
39563120	82,220.55	8.56	0.01	8.56	0.00
39562838	247,168.29	58.53	0.024	58.53	0.00
39571024	425,099.13	52.86	0.012	52.86	0.00
39556555	370,153.59	85.88	0.023	85.88	0.00
39549526	397,064.56	107.71	0.027	107.71	0.00
39549751	587,544.06	166.20	0.028	166.20	0.00
39549997	177,071.94	42.50	0.024	42.50	0.00
39550744	204,257.55	33.08	0.016	33.08	0.00
39550747	357,473.99	112.81	0.032	112.81	0.00
39562513	156,335.97	4.24	0.003	4.24	0.00
39551621	226,750.88	73.40	0.032	73.40	0.00
39561960	127,971.88	39.99	0.031	39.99	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39558378	403,258.07	247.68	0.061	247.68	0.00
39558662	138,749.13	33.09	0.024	33.09	0.00
39559008	275,732.58	60.03	0.022	60.03	0.00
39559035	91,017.78	14.71	0.016	14.71	0.00
39571279	362,215.74	188.65	0.052	188.65	0.00
39550842	259,000.56	128.17	0.049	128.17	0.00
39587261	257,184.95	26.79	0.01	26.79	0.00
39602516	384,929.76	12.04	0.003	12.04	0.00
39600325	382,285.69	159.88	0.042	159.88	0.00
39600262	365,915.05	82.40	0.023	82.40	0.00
39599401	324,125.98	53.93	0.017	53.93	0.00
39597353	174,583.88	90.33	0.052	90.33	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/10/2018

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Series 2017-C02**

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39596770	376,822.44	88.23	0.023	88.23	0.00
39594537	194,639.49	6.70	0.003	6.70	0.00
39594372	104,926.86	21.86	0.021	21.86	0.00
39593231	176,023.96	110.43	0.063	110.43	0.00
39593146	177,199.58	129.21	0.073	129.21	0.00
39592296	153,021.72	80.89	0.053	80.89	0.00
39592291	188,822.34	86.36	0.046	86.36	0.00
39591406	193,650.39	40.61	0.021	40.61	0.00
39569366	353,531.46	147.30	0.042	147.30	0.00
39581646	224,178.81	61.88	0.028	61.88	0.00
39574034	228,197.88	97.06	0.043	97.06	0.00
39574884	297,539.99	61.99	0.021	61.99	0.00
39575698	203,239.82	125.50	0.062	125.50	0.00
39576553	292,462.71	14.36	0.005	14.36	0.00
39576554	312,010.28	65.00	0.021	65.00	0.00
39589338	184,416.84	124.39	0.067	124.39	0.00
39580132	335,496.89	23.89	0.007	23.89	0.00
39589333	420,958.18	150.59	0.036	150.59	0.00
39581975	397,881.62	124.34	0.031	124.34	0.00
39583224	210,155.27	43.78	0.021	43.78	0.00
39583702	562,685.42	146.23	0.026	146.23	0.00
39583938	399,802.92	310.18	0.078	310.18	0.00
39583999	203,042.59	299.23	0.147	299.23	0.00
39501892	82,654.85	1.24	0.002	1.24	0.00
39578889	368,815.85	7.21	0.002	7.21	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	1,465,206.71	176,317.69	12.034

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
14	2,916,520.57	(60,198.65)	121,763.41

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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39552233	310,997.47	7,062.88	2.271
39539642	294,587.13	8,880.22	3.014
39501076	224,239.77	66,116.56	29.485
39435985	218,753.09	38,089.17	17.412
39558740	85,251.34	(19,239.77)	(22.568)
39575178	79,439.34	9,878.92	12.436
39543137	77,044.97	28,986.84	37.623
39506531	66,729.98	10,306.97	15.446
39565365	58,687.57	34,846.89	59.337
39544207	49,476.05	(\$8,610.98)	(17.404)

Realized Loss Detail**Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39598238	374,284.32	750.00	72,947.94
39450773	319,133.97	52.58	3,102.56
39469594	311,667.26	1.54	8,727.13
39441588	272,866.38	19.15	(35,164.95)
39560465	267,431.82	8.19	19,091.83
39497695	222,255.28	(24,702.48)	5,816.76
39476923	219,765.61	(1,197.25)	6,790.32
39495871	204,631.45	51.00	293.12
39579845	187,071.03	8.57	(37,907.72)
39538327	166,678.97	(43,210.73)	6,398.25
39444126	115,442.69	3.13	58,133.40
39483468	93,827.21	8,464.87	6,356.02
39523254	84,473.32	(448.75)	7,336.38
39546318	76,991.26	1.53	(157.64)

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
30	5,593,246.24	347,532.73	6.213

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39598238	374,284.32	72,947.94	0.195
39450773	319,133.97	3,102.56	0.010
39469594	311,667.26	8,727.13	0.028
39552233	310,997.47	7,062.88	0.023
39539642	294,587.13	8,880.22	0.030
39441588	272,866.38	(35,164.95)	(0.129)
39543505	267,490.22	(1,118.86)	(0.004)
39560465	267,431.82	19,091.83	0.071
39460603	260,220.58	9,734.38	0.037
39488864	227,973.08	8,801.86	0.039
39501076	224,239.77	66,116.56	0.295
39497695	222,255.28	5,816.76	0.026
39476923	219,765.61	6,790.32	0.031
39435985	218,753.09	38,089.17	0.174
39460925	205,291.72	868.55	0.004
39495871	204,631.45	293.12	0.001
39579845	187,071.03	(37,907.72)	(0.203)
39464616	174,759.88	(640.90)	(0.004)
39538327	166,678.97	6,398.25	0.038
39444126	115,442.69	58,133.40	0.504
39483468	93,827.21	6,356.02	0.068
39558740	85,251.34	(19,239.77)	(0.226)
39523254	84,473.32	7,336.38	0.087
39575178	79,439.34	9,878.92	0.124
39543137	77,044.97	28,986.84	0.376
39546318	76,991.26	(157.64)	(0.002)
39596607	75,783.48	31,806.61	0.420
39506531	66,729.98	10,306.97	0.154
39565365	58,687.57	34,846.89	0.594
39544207	49,476.05	(8,610.98)	(0.174)

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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	24	439,429.58	116,119.05	0.000 %	0	0.00	0.00	0.000 %	24	439,429.58	116,119.05	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039435985	223,000.00	4.250 %	MD	97.00	360	38,089.17	11/30/2018	38,089.17	38,089.17
Summary	0039441588	279,000.00	3.625 %	GA	90.00	360	(34,780.15)	05/31/2018	19.15	(35,164.95)
Summary	0039444126	117,000.00	4.625 %	MS	84.00	360	70,121.12	02/28/2018	3.13	58,133.40
Summary	0039450773	326,000.00	3.500 %	CA	97.00	360	34,808.02	05/31/2018	52.58	3,102.56
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	1.54	8,727.13
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	(1,197.25)	6,790.32
Summary	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	8,464.87	6,356.02
Summary	0039495871	207,000.00	3.875 %	AZ	95.00	360	27,403.14	06/30/2018	51.00	293.12
Summary	0039497695	225,000.00	4.125 %	CA	95.00	360	30,519.24	09/30/2018	(24,702.48)	5,816.76
Summary	0039501076	228,000.00	4.375 %	IL	94.00	360	66,116.56	11/30/2018	66,116.56	66,116.56
Summary	0039506531	68,000.00	4.125 %	KS	97.00	360	10,306.97	11/30/2018	10,306.97	10,306.97
Summary	0039523254	86,000.00	3.875 %	MN	95.00	360	7,785.13	10/31/2018	(448.75)	7,336.38
Summary	0039538327	169,000.00	3.625 %	PA	97.00	360	34,413.85	08/31/2018	(43,210.73)	6,398.25
Summary	0039539642	299,000.00	3.990 %	TX	90.00	360	8,880.22	11/30/2018	8,880.22	8,880.22
Summary	0039543137	79,000.00	4.125 %	TN	90.00	360	28,986.84	11/30/2018	28,986.84	28,986.84
Summary	0039544207	50,000.00	4.000 %	SC	97.00	360	(8,610.98)	11/30/2018	(8,610.98)	(8,610.98)
Summary	0039546318	78,000.00	3.875 %	MO	95.00	360	(257.67)	04/30/2018	1.53	(157.64)
Summary	0039552233	315,000.00	4.250 %	AZ	93.00	360	7,062.88	11/30/2018	7,062.88	7,062.88
Summary	0039558740	86,000.00	3.500 %	MI	92.00	360	(19,239.77)	11/30/2018	(19,239.77)	(19,239.77)
Summary	0039560465	270,000.00	3.500 %	WY	85.00	360	19,072.34	08/31/2018	8.19	19,091.83
Summary	0039565365	60,000.00	3.875 %	MO	97.00	360	34,846.89	11/30/2018	34,846.89	34,846.89
Summary	0039575178	81,000.00	3.625 %	AL	95.00	360	9,878.92	11/30/2018	9,878.92	9,878.92
Summary	0039579845	189,000.00	4.500 %	TX	95.00	360	(37,916.29)	10/31/2018	8.57	(37,907.72)
Summary	0039598238	380,000.00	3.875 %	IN	95.00	360	72,197.94	09/30/2018	750.00	72,947.94

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

* This data is currently not provided for reporting.

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

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

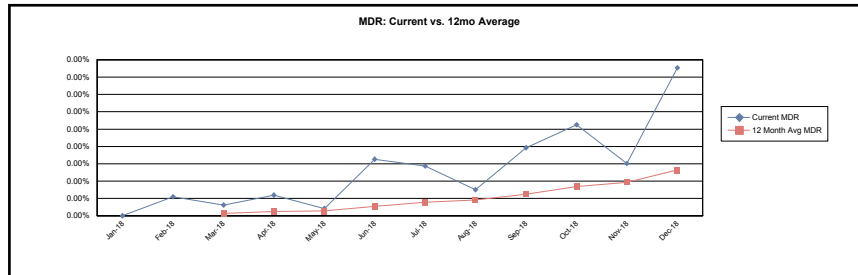
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

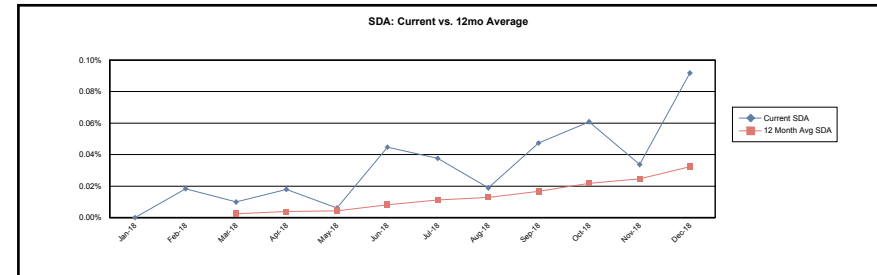
MDR

Current Month 0.004 %
3 Month Average 0.003 %
12 Month Average 0.001 %



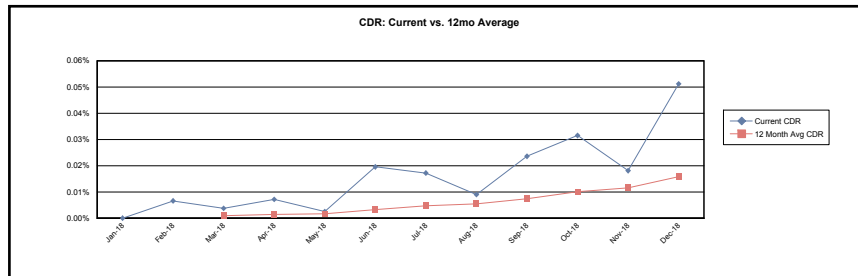
SDA

Current Month 0.092 %
3 Month Average 0.062 %
12 Month Average 0.032 %



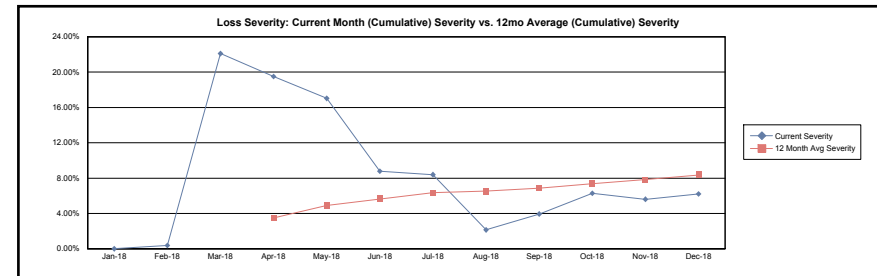
CDR

Current Month 0.051 %
3 Month Average 0.034 %
12 Month Average 0.016 %



Loss Severity

Current Month (Cumulative) 6.213 %
3 Month Average (Cumulative) 6.033 %
12 Month Average (Cumulative) 8.365 %



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

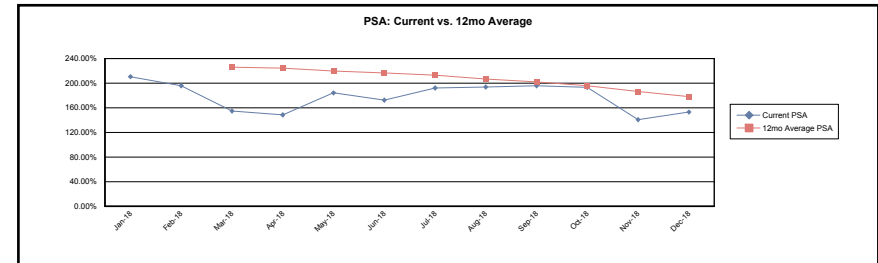
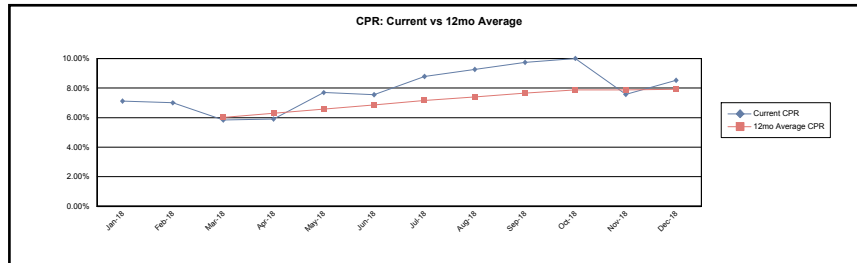
Current Month 0.740 %
3 Month Average 0.756 %
12 Month Average 0.685 %

CPR

Current Month 8.524 %
3 Month Average 8.696 %
12 Month Average 7.911 %

PSA

Current Month 152.866 %
3 Month Average 162.248 %
12 Month Average 177.746 %



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
0039482291	256,837.11	0.00	0.000%	256,837.11
0039557811	280,256.89	0.00	0.000%	280,256.89
Totals	537,094.00	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-Dec-2018

10-Dec-2018 01:39:19 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.