

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H		06/28/2019	0.00000 %	31,026,952,612.07	0.00	409,237,989.51	0.00	30,617,714,622.56	409,237,989.51	0.00
2M-1	30711XGK4	07/24/2019	3.55438 %	171,093,704.95	506,776.70	17,279,697.96	0.00	153,814,006.99	17,786,474.66	0.00
2M-1H		06/28/2019	0.00000 %	9,005,129.32	0.00	909,477.73	0.00	8,095,651.59	909,477.73	0.00
2M-2A	30711XGL2	07/24/2019	6.05438 %	246,928,000.00	1,245,829.95	0.00	0.00	246,928,000.00	1,245,829.95	0.00
2M-AH		06/28/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2	30711XGM0	07/24/2019	6.05438 %	265,923,000.00	1,341,665.74	0.00	0.00	265,923,000.00	1,341,665.74	0.00
2M-BH		06/28/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	07/24/2019	6.05438 %	246,928,000.00	1,245,829.95	0.00	0.00	246,928,000.00	1,245,829.95	0.00
2M-CH		06/28/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	07/24/2019	6.05438 %	759,779,000.00	3,833,325.65	0.00	0.00	759,779,000.00	3,833,325.65	0.00
2M-2H		06/28/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	07/24/2019	7.90438 %	189,945,000.00	1,251,164.55	0.00	0.00	189,945,000.00	1,251,164.55	0.00
2B-1H		06/28/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		06/28/2019	0.00000 %	199,471,565.88	0.00	0.00	(72,437.07)	199,544,002.95	0.00	398,322.05
2A-I1	30711XGR9	07/24/2019	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	07/24/2019	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	07/24/2019	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	07/24/2019	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	07/24/2019	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	07/24/2019	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	07/24/2019	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	07/24/2019	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	07/24/2019	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	07/24/2019	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	07/24/2019	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	07/24/2019	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	07/24/2019	4.75438 %	246,928,000.00	978,324.62	0.00	0.00	246,928,000.00	978,324.62	0.00
2E-A2	30711XGW8	07/24/2019	4.25438 %	246,928,000.00	875,437.95	0.00	0.00	246,928,000.00	875,437.95	0.00
2E-A3	30711XGX6	07/24/2019	3.75438 %	246,928,000.00	772,551.29	0.00	0.00	246,928,000.00	772,551.29	0.00
2E-A4	30711XGY4	07/24/2019	3.25438 %	246,928,000.00	669,664.62	0.00	0.00	246,928,000.00	669,664.62	0.00
2E-B1	30711XHD9	07/24/2019	4.75438 %	265,923,000.00	1,053,582.49	0.00	0.00	265,923,000.00	1,053,582.49	0.00
2E-B2	30711XHE7	07/24/2019	4.25438 %	265,923,000.00	942,781.24	0.00	0.00	265,923,000.00	942,781.24	0.00
2E-B3	30711XHF4	07/24/2019	3.75438 %	265,923,000.00	831,979.99	0.00	0.00	265,923,000.00	831,979.99	0.00
2E-B4	30711XHG2	07/24/2019	3.25438 %	265,923,000.00	721,178.74	0.00	0.00	265,923,000.00	721,178.74	0.00
2E-C1	30711XHM9	07/24/2019	4.75438 %	246,928,000.00	978,324.62	0.00	0.00	246,928,000.00	978,324.62	0.00
2E-C2	30711XHN7	07/24/2019	4.25438 %	246,928,000.00	875,437.95	0.00	0.00	246,928,000.00	875,437.95	0.00
2E-C3	30711XHP2	07/24/2019	3.75438 %	246,928,000.00	772,551.29	0.00	0.00	246,928,000.00	772,551.29	0.00
2E-C4	30711XHQ0	07/24/2019	3.25438 %	246,928,000.00	669,664.62	0.00	0.00	246,928,000.00	669,664.62	0.00
2E-D1	30711XHR8	07/24/2019	4.75438 %	512,851,000.00	2,031,907.11	0.00	0.00	512,851,000.00	2,031,907.11	0.00
2E-D2	30711XHS6	07/24/2019	4.25438 %	512,851,000.00	1,818,219.20	0.00	0.00	512,851,000.00	1,818,219.20	0.00
2E-D3	30711XHT4	07/24/2019	3.75438 %	512,851,000.00	1,604,531.28	0.00	0.00	512,851,000.00	1,604,531.28	0.00
2E-D4	30711XHU1	07/24/2019	3.25438 %	512,851,000.00	1,390,843.36	0.00	0.00	512,851,000.00	1,390,843.36	0.00
2E-D5	30711XHV9	07/24/2019	6.05438 %	512,851,000.00	2,587,495.70	0.00	0.00	512,851,000.00	2,587,495.70	0.00

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

**Connecticut Avenue Securities
Credit-Linked Notes
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	07/24/2019	4.75438 %	512,851,000.00	2,031,907.11	0.00	0.00	512,851,000.00	2,031,907.11	0.00
2E-F2	30711XHX5	07/24/2019	4.25438 %	512,851,000.00	1,818,219.20	0.00	0.00	512,851,000.00	1,818,219.20	0.00
2E-F3	30711XHY3	07/24/2019	3.75438 %	512,851,000.00	1,604,531.28	0.00	0.00	512,851,000.00	1,604,531.28	0.00
2E-F4	30711XHZ0	07/24/2019	3.25438 %	512,851,000.00	1,390,843.36	0.00	0.00	512,851,000.00	1,390,843.36	0.00
2E-F5	30711XJA3	07/24/2019	6.05438 %	512,851,000.00	2,587,495.70	0.00	0.00	512,851,000.00	2,587,495.70	0.00
2X-1	30711XJB1	07/24/2019	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	07/24/2019	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	07/24/2019	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	07/24/2019	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	07/24/2019	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	07/24/2019	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	07/24/2019	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	07/24/2019	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				41,373,629,937.22	50,632,852.08	427,427,165.20	(72,437.07)	40,946,275,209.09	478,060,017.28	398,322.05

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

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

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

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Series 2017-C02**

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	31,026,952,612.07	57,459,353.71	351,778,635.80	0.00	0.00	409,237,989.51	30,617,714,622.56	0.79756632	409,237,989.51
2M-1	379,890,000.00	171,093,704.95	2,426,597.92	14,853,100.04	0.00	0.00	17,279,697.96	153,814,006.99	0.40489091	17,279,697.96
2M-1H	19,994,649.00	9,005,129.32	127,718.48	781,759.25	0.00	0.00	909,477.73	8,095,651.59	0.40489091	909,477.73
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	199,471,565.88	0.00	0.00	0.00	(72,437.07)	(72,437.07)	199,544,002.95	0.99800782	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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Series 2017-C02**

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	41,373,629,937.22	60,013,670.11	367,413,495.09	0.00	(72,437.07)	427,354,728.13	40,946,275,209.09	0.83639170	427,427,165.20

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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	808.22663017	1.49676897	9.16354451	0.00000000	0.00000000	10.66031348	797.56631669	0.79756632	10.66031348
2M-1	379,890,000.00	450.37696425	6.38763305	39.09842333	0.00000000	0.00000000	45.48605638	404.89090787	0.40489091	45.48605638
2M-1H	19,994,649.00	450.37696436	6.38763301	39.09842328	0.00000000	0.00000000	45.48605629	404.89090806	0.40489091	45.48605629
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	997.64552543	0.00000000	0.00000000	0.00000000	(0.36228983)	(0.36228983)	998.00781525	0.99800782	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 %	31,026,952,612.07	0.00	0.00	0.00	0.00	0.00	0.00	30,617,714,622.56
2M-1	06/25/19 - 07/24/19	30	3.55438 %	171,093,704.95	506,776.70	0.00	0.00	0.00	506,776.70	0.00	153,814,006.99
2M-1H	N/A	N/A	0.00000 %	9,005,129.32	0.00	0.00	0.00	0.00	0.00	0.00	8,095,651.59
2M-2A	06/25/19 - 07/24/19	30	6.05438 %	246,928,000.00	1,245,829.95	0.00	0.00	0.00	1,245,829.95	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	06/25/19 - 07/24/19	30	6.05438 %	265,923,000.00	1,341,665.74	0.00	0.00	0.00	1,341,665.74	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	06/25/19 - 07/24/19	30	6.05438 %	246,928,000.00	1,245,829.95	0.00	0.00	0.00	1,245,829.95	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	06/25/19 - 07/24/19	30	6.05438 %	759,779,000.00	3,833,325.65	0.00	0.00	0.00	3,833,325.65	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	06/25/19 - 07/24/19	30	7.90438 %	189,945,000.00	1,251,164.55	0.00	0.00	0.00	1,251,164.55	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 %	199,471,565.88	0.00	0.00	0.00	0.00	0.00	0.00	199,544,002.95
2A-I1	06/25/19 - 07/24/19	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2A-I2	06/25/19 - 07/24/19	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2A-I3	06/25/19 - 07/24/19	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2A-I4	06/25/19 - 07/24/19	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2B-I1	06/25/19 - 07/24/19	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	06/25/19 - 07/24/19	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	06/25/19 - 07/24/19	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	06/25/19 - 07/24/19	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	06/25/19 - 07/24/19	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	06/25/19 - 07/24/19	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	06/25/19 - 07/24/19	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	06/25/19 - 07/24/19	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	06/25/19 - 07/24/19	30	4.75438 %	246,928,000.00	978,324.62	0.00	0.00	0.00	978,324.62	0.00	246,928,000.00
2E-A2	06/25/19 - 07/24/19	30	4.25438 %	246,928,000.00	875,437.95	0.00	0.00	0.00	875,437.95	0.00	246,928,000.00
2E-A3	06/25/19 - 07/24/19	30	3.75438 %	246,928,000.00	772,551.29	0.00	0.00	0.00	772,551.29	0.00	246,928,000.00
2E-A4	06/25/19 - 07/24/19	30	3.25438 %	246,928,000.00	669,664.62	0.00	0.00	0.00	669,664.62	0.00	246,928,000.00
2E-B1	06/25/19 - 07/24/19	30	4.75438 %	265,923,000.00	1,053,582.49	0.00	0.00	0.00	1,053,582.49	0.00	265,923,000.00
2E-B2	06/25/19 - 07/24/19	30	4.25438 %	265,923,000.00	942,781.24	0.00	0.00	0.00	942,781.24	0.00	265,923,000.00
2E-B3	06/25/19 - 07/24/19	30	3.75438 %	265,923,000.00	831,979.99	0.00	0.00	0.00	831,979.99	0.00	265,923,000.00
2E-B4	06/25/19 - 07/24/19	30	3.25438 %	265,923,000.00	721,178.74	0.00	0.00	0.00	721,178.74	0.00	265,923,000.00
2E-C1	06/25/19 - 07/24/19	30	4.75438 %	246,928,000.00	978,324.62	0.00	0.00	0.00	978,324.62	0.00	246,928,000.00
2E-C2	06/25/19 - 07/24/19	30	4.25438 %	246,928,000.00	875,437.95	0.00	0.00	0.00	875,437.95	0.00	246,928,000.00
2E-C3	06/25/19 - 07/24/19	30	3.75438 %	246,928,000.00	772,551.29	0.00	0.00	0.00	772,551.29	0.00	246,928,000.00
2E-C4	06/25/19 - 07/24/19	30	3.25438 %	246,928,000.00	669,664.62	0.00	0.00	0.00	669,664.62	0.00	246,928,000.00
2E-D1	06/25/19 - 07/24/19	30	4.75438 %	512,851,000.00	2,031,907.11	0.00	0.00	0.00	2,031,907.11	0.00	512,851,000.00
2E-D2	06/25/19 - 07/24/19	30	4.25438 %	512,851,000.00	1,818,219.20	0.00	0.00	0.00	1,818,219.20	0.00	512,851,000.00
2E-D3	06/25/19 - 07/24/19	30	3.75438 %	512,851,000.00	1,604,531.28	0.00	0.00	0.00	1,604,531.28	0.00	512,851,000.00
2E-D4	06/25/19 - 07/24/19	30	3.25438 %	512,851,000.00	1,390,843.36	0.00	0.00	0.00	1,390,843.36	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	06/25/19 - 07/24/19	30	6.05438 %	512,851,000.00	2,587,495.70	0.00	0.00	0.00	2,587,495.70	0.00	512,851,000.00
2E-F1	06/25/19 - 07/24/19	30	4.75438 %	512,851,000.00	2,031,907.11	0.00	0.00	0.00	2,031,907.11	0.00	512,851,000.00
2E-F2	06/25/19 - 07/24/19	30	4.25438 %	512,851,000.00	1,818,219.20	0.00	0.00	0.00	1,818,219.20	0.00	512,851,000.00
2E-F3	06/25/19 - 07/24/19	30	3.75438 %	512,851,000.00	1,604,531.28	0.00	0.00	0.00	1,604,531.28	0.00	512,851,000.00
2E-F4	06/25/19 - 07/24/19	30	3.25438 %	512,851,000.00	1,390,843.36	0.00	0.00	0.00	1,390,843.36	0.00	512,851,000.00
2E-F5	06/25/19 - 07/24/19	30	6.05438 %	512,851,000.00	2,587,495.70	0.00	0.00	0.00	2,587,495.70	0.00	512,851,000.00
2X-1	06/25/19 - 07/24/19	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2X-2	06/25/19 - 07/24/19	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2X-3	06/25/19 - 07/24/19	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2X-4	06/25/19 - 07/24/19	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
2Y-1	06/25/19 - 07/24/19	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	06/25/19 - 07/24/19	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	06/25/19 - 07/24/19	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	06/25/19 - 07/24/19	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					50,632,852.08	0.00	0.00	0.00	50,632,852.08	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 %	808.22663017	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	797.56631669
2M-1	379,890,000.00	3.55438 %	450.37696425	1.33400906	0.00000000	0.00000000	0.00000000	1.33400906	0.00000000	404.89090787
2M-1H	19,994,649.00	0.00000 %	450.37696436	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	404.89090806
2M-2A	246,928,000.00	6.05438 %	1000.00000000	5.04531665	0.00000000	0.00000000	0.00000000	5.04531665	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	6.05438 %	1000.00000000	5.04531665	0.00000000	0.00000000	0.00000000	5.04531665	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	6.05438 %	1000.00000000	5.04531665	0.00000000	0.00000000	0.00000000	5.04531665	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	6.05438 %	1000.00000000	5.04531666	0.00000000	0.00000000	0.00000000	5.04531666	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	7.90438 %	1000.00000000	6.58698334	0.00000000	0.00000000	0.00000000	6.58698334	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 %	997.64552543	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.00781525
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	4.75438 %	1000.00000000	3.96198333	0.00000000	0.00000000	0.00000000	3.96198333	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.25438 %	1000.00000000	3.54531665	0.00000000	0.00000000	0.00000000	3.54531665	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.75438 %	1000.00000000	3.12865001	0.00000000	0.00000000	0.00000000	3.12865001	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.25438 %	1000.00000000	2.71198333	0.00000000	0.00000000	0.00000000	2.71198333	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.75438 %	1000.00000000	3.96198332	0.00000000	0.00000000	0.00000000	3.96198332	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.25438 %	1000.00000000	3.54531665	0.00000000	0.00000000	0.00000000	3.54531665	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.75438 %	1000.00000000	3.12864999	0.00000000	0.00000000	0.00000000	3.12864999	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.25438 %	1000.00000000	2.71198332	0.00000000	0.00000000	0.00000000	2.71198332	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.75438 %	1000.00000000	3.96198333	0.00000000	0.00000000	0.00000000	3.96198333	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.25438 %	1000.00000000	3.54531665	0.00000000	0.00000000	0.00000000	3.54531665	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.75438 %	1000.00000000	3.12865001	0.00000000	0.00000000	0.00000000	3.12865001	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.25438 %	1000.00000000	2.71198333	0.00000000	0.00000000	0.00000000	2.71198333	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.75438 %	1000.00000000	3.96198332	0.00000000	0.00000000	0.00000000	3.96198332	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.25438 %	1000.00000000	3.54531667	0.00000000	0.00000000	0.00000000	3.54531667	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.75438 %	1000.00000000	3.12865000	0.00000000	0.00000000	0.00000000	3.12865000	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.25438 %	1000.00000000	2.71198332	0.00000000	0.00000000	0.00000000	2.71198332	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	6.05438 %	1000.00000000	5.04531667	0.00000000	0.00000000	0.00000000	5.04531667	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.75438 %	1000.00000000	3.96198332	0.00000000	0.00000000	0.00000000	3.96198332	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.25438 %	1000.00000000	3.54531667	0.00000000	0.00000000	0.00000000	3.54531667	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.75438 %	1000.00000000	3.12865000	0.00000000	0.00000000	0.00000000	3.12865000	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.25438 %	1000.00000000	2.71198332	0.00000000	0.00000000	0.00000000	2.71198332	0.00000000	1000.00000000
2E-F5	512,851,000.00	6.05438 %	1000.00000000	5.04531667	0.00000000	0.00000000	0.00000000	5.04531667	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	22,817,694.45
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	72,437.07
Total Deposits	<u>22,890,131.52</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,870,964.86
Total Withdrawals (Pool Distribution Amount)	<u>22,890,131.52</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	427,354,728.13
Total Principal Reduction Cumulative	8,009,585,079.85
Scheduled Principal Current	60,013,670.11
Scheduled Principal Cumulative	1,676,680,015.68
Unscheduled Principal Current	367,413,495.09
Unscheduled Principal Cumulative	6,332,506,742.11
Senior Reduction Amount	409,237,989.51
Subordinate Reduction Amount	18,189,175.69
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	72,437.07
Modification Loss Amount	27,302.32
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	145934
Period Reference Pool Removal Loan Count	1625
Period Ending Loan Count	144309
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	31,978,879,909.92
Period PIF Loan Count Current	1625
PIF Loan Count Cumulative	26217
Period PIF Loan UPB Current	356,210,283.76
PIF Loan UPB Cumulative	5,998,550,903.41
Period Partial Prepayment Amount	12,003,964.21
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	92
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,248,985.29
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	9,921,593.21
Total Active Modified Loan Count	803
Total Active Modified Loan UPB	198,816,740.35
Libor Rate	2.404380%
Structural Reporting	
Senior Percentage	95.743776%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256224%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0.00	0.00	4.000000%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	3.700000%	3.750000%
2M-1H	0.00	0.00	3.000000%	3.700000%	3.750000%
2M-2	0.00	0.00	1.000000%	1.230000%	1.250000%
2M-2H	0.00	0.00	1.000000%	1.230000%	1.250000%
2B-1	0.00	0.00	0.500000%	0.620000%	0.620000%
2B-1H	0.00	0.00	0.500000%	0.620000%	0.620000%
2B-2H	0.00	72,437.07	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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	961	207,119,851.23	0.665932%	0.647677%
60 Days	250	55,422,044.39	0.173239%	0.173308%
90 Days	105	22,646,228.93	0.072761%	0.070816%
120 Days	70	16,574,734.79	0.048507%	0.051830%
150 Days	67	13,340,837.48	0.046428%	0.041718%
180+ Days	223	49,151,675.71	0.154530%	0.153700%
	1,676	364,255,372.53	1.161397%	1.139050%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.002%
12 Month Average	0.002%

SDA

Current Month	0.000%
3 Month Average	0.042%
12 Month Average	0.044%

CDR

Current Month	0.000%
3 Month Average	0.025%
12 Month Average	0.025%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
357	92,175,819.51	27,302.32	0.030	92,175,819.51	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39488729	340,587.66	42.28	0.012	42.28	0.00
39475372	186,429.34	31.67	0.017	31.67	0.00
39484419	250,251.92	18.82	0.008	18.82	0.00
39484688	275,165.46	21.54	0.008	21.54	0.00
39484882	314,359.97	82.14	0.026	82.14	0.00
39484921	326,651.51	106.79	0.033	106.79	0.00
39485394	195,248.94	106.67	0.055	106.67	0.00
39485421	173,300.98	144.42	0.083	144.42	0.00
39486591	106,887.86	22.31	0.021	22.31	0.00
39484178	302,313.23	62.98	0.021	62.98	0.00
39487290	270,716.95	253.80	0.094	253.80	0.00
39484062	403,552.22	252.22	0.062	252.22	0.00
39490173	313,003.15	125.24	0.04	125.24	0.00
39491080	277,834.52	157.44	0.057	157.44	0.00
39492533	188,596.50	5.08	0.003	5.08	0.00
39492626	175,566.25	45.17	0.026	45.17	0.00
39492687	181,703.31	34.96	0.019	34.96	0.00
39493057	231,511.02	103.06	0.045	103.06	0.00
39493193	349,765.53	72.87	0.021	72.87	0.00
39493360	96,673.43	11.08	0.011	11.08	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39487251	97,480.14	61.00	0.063	61.00	0.00
39480749	292,579.17	74.23	0.025	74.23	0.00
39434411	108,064.34	4.95	0.005	4.95	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39478643	411,023.68	106.14	0.026	106.14	0.00
39479371	321,791.61	55.25	0.017	55.25	0.00
39479526	92,669.36	12.75	0.014	12.75	0.00
39479790	430,579.33	242.82	0.056	242.82	0.00
39480117	440,727.61	278.33	0.063	278.33	0.00
39480392	47,182.35	35.05	0.074	35.05	0.00
39484208	297,266.12	99.88	0.034	99.88	0.00
39480398	377,510.12	157.30	0.042	157.30	0.00
39496341	159,440.93	49.83	0.031	49.83	0.00
39480766	219,421.64	83.35	0.038	83.35	0.00
39480783	346,728.35	177.67	0.051	177.67	0.00
39480795	186,085.49	77.54	0.042	77.54	0.00
39480837	415,570.05	124.26	0.03	124.26	0.00
39481548	218,752.87	75.96	0.035	75.96	0.00
39482253	131,687.55	4.91	0.004	4.91	0.00
39483008	140,701.31	13.18	0.009	13.18	0.00
39483449	233,728.31	48.69	0.021	48.69	0.00
39484057	246,439.18	112.65	0.046	112.65	0.00
39480394	193,745.41	52.11	0.027	52.11	0.00
39503589	323,828.96	81.10	0.025	81.10	0.00
39500922	102,201.35	42.05	0.041	42.05	0.00
39501050	353,472.83	98.95	0.028	98.95	0.00
39501465	58,860.52	44.74	0.076	44.74	0.00
39501764	264,748.81	4.75	0.002	4.75	0.00
39501779	288,344.83	59.89	0.021	59.89	0.00
39501801	223,311.49	54.72	0.025	54.72	0.00
39501892	81,697.82	1.24	0.002	1.24	0.00
39502209	166,475.98	79.15	0.048	79.15	0.00
39493427	330,611.15	55.64	0.017	55.64	0.00
39503341	289,127.03	39.67	0.014	39.67	0.00
39500489	387,429.71	322.86	0.083	322.86	0.00
39503792	385,157.78	232.00	0.06	232.00	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39504429	179,056.24	24.67	0.014	24.67	0.00
39504896	334,451.36	82.10	0.025	82.10	0.00
39504900	280,808.29	45.07	0.016	45.07	0.00
39506011	300,572.12	281.79	0.094	281.79	0.00
39506739	352,385.91	61.28	0.017	61.28	0.00
39507186	92,175.82	25.17	0.027	25.17	0.00
39507733	212,834.63	36.05	0.017	36.05	0.00
39502643	281,252.02	61.77	0.022	61.77	0.00
39498441	179,433.81	17.20	0.01	17.20	0.00
39474812	342,444.68	136.45	0.04	136.45	0.00
39496343	370,208.05	123.66	0.033	123.66	0.00
39496424	262,398.73	126.67	0.048	126.67	0.00
39496488	302,424.15	55.25	0.018	55.25	0.00
39496545	282,394.69	58.54	0.021	58.54	0.00
39497243	392,926.33	127.57	0.032	127.57	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39497293	160,092.26	20.07	0.013	20.07	0.00
39497384	352,717.04	4.86	0.001	4.86	0.00
39500813	214,483.82	34.39	0.016	34.39	0.00
39498350	162,473.55	30.26	0.019	30.26	0.00
39500615	276,780.06	63.24	0.023	63.24	0.00
39498539	147,114.60	13.09	0.009	13.09	0.00
39498560	210,193.94	53.76	0.026	53.76	0.00
39498893	308,497.06	41.71	0.014	41.71	0.00
39499375	380,576.28	46.43	0.012	46.43	0.00
39499554	375,043.30	135.83	0.036	135.83	0.00
39500191	448,952.74	28.59	0.006	28.59	0.00
39500223	351,780.19	127.07	0.036	127.07	0.00
39500373	146,318.36	69.82	0.048	69.82	0.00
39495376	419,049.89	100.87	0.024	100.87	0.00
39498327	252,393.50	78.87	0.031	78.87	0.00
39448455	287,209.76	50.17	0.017	50.17	0.00
39478426	277,705.40	23.89	0.009	23.89	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

**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

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39445539	266,157.14	132.20	0.05	132.20	0.00
39445657	124,822.19	26.00	0.021	26.00	0.00
39446507	402,134.79	167.56	0.042	167.56	0.00
39446577	121,870.39	12.69	0.01	12.69	0.00
39446745	275,563.21	86.11	0.031	86.11	0.00
39446758	162,563.89	58.14	0.036	58.14	0.00
39447630	398,738.86	124.61	0.031	124.61	0.00
39444033	309,539.13	90.25	0.029	90.25	0.00
39448409	165,255.25	51.88	0.031	51.88	0.00
39443872	147,382.61	65.29	0.044	65.29	0.00
39448579	218,616.94	52.22	0.024	52.22	0.00
39448768	267,262.36	130.22	0.049	130.22	0.00
39448816	372,659.50	6.26	0.002	6.26	0.00
39448821	200,550.33	33.66	0.017	33.66	0.00
39449195	348,661.08	60.86	0.017	60.86	0.00
39450212	367,511.88	81.16	0.022	81.16	0.00
39450422	372,276.70	38.78	0.01	38.78	0.00
39450531	256,071.40	126.86	0.05	126.86	0.00
39450747	185,600.76	88.95	0.048	88.95	0.00
39448381	170,678.70	88.90	0.052	88.90	0.00
39439230	119,051.65	83.52	0.07	83.52	0.00
39434459	234,914.45	74.49	0.032	74.49	0.00
39434660	238,527.66	22.86	0.01	22.86	0.00
39435537	169,958.45	82.58	0.049	82.58	0.00
39436085	325,437.42	271.20	0.083	271.20	0.00
39436094	394,153.42	246.35	0.063	246.35	0.00
39436178	176,196.94	55.06	0.031	55.06	0.00
39436726	290,751.45	33.91	0.012	33.91	0.00
39437278	326,166.85	210.89	0.065	210.89	0.00
39444053	121,311.83	34.87	0.029	34.87	0.00
39438676	318,933.02	126.24	0.04	126.24	0.00
39451518	327,416.95	10.48	0.003	10.48	0.00
39439366	358,617.54	303.09	0.085	303.09	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

**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
39439393	116,419.95	21.67	0.019	21.67	0.00
39439889	371,504.87	193.49	0.052	193.49	0.00
39440034	429,550.62	91.74	0.021	91.74	0.00
39440702	167,940.09	6.68	0.004	6.68	0.00
39442668	411,612.03	98.75	0.024	98.75	0.00
39443090	124,550.39	71.09	0.057	71.09	0.00
39443433	300,155.64	67.63	0.023	67.63	0.00
39443454	409,752.39	117.97	0.029	117.97	0.00
39437472	370,178.44	23.06	0.006	23.06	0.00
39468898	304,243.16	103.73	0.034	103.73	0.00
39464408	171,070.84	2.60	0.002	2.60	0.00
39464586	199,315.35	61.39	0.031	61.39	0.00
39465259	39,111.92	11.41	0.029	11.41	0.00
39465415	151,632.29	42.42	0.028	42.42	0.00
39466169	394,985.07	43.46	0.011	43.46	0.00
39466301	102,723.93	3.73	0.004	3.73	0.00
39466796	264,484.30	4.84	0.002	4.84	0.00
39468579	290,950.68	179.48	0.062	179.48	0.00
39451419	192,299.85	35.89	0.019	35.89	0.00
39468895	419,852.50	151.61	0.036	151.61	0.00
39463818	356,911.70	98.25	0.028	98.25	0.00
39470859	363,817.58	75.80	0.021	75.80	0.00
39472036	196,268.43	11.93	0.006	11.93	0.00
39472395	162,667.74	7.23	0.004	7.23	0.00
39472886	284,225.46	73.04	0.026	73.04	0.00
39472940	117,206.90	22.14	0.019	22.14	0.00
39473264	316,248.33	183.72	0.058	183.72	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39473924	140,675.64	32.75	0.023	32.75	0.00
39474760	299,245.40	67.66	0.023	67.66	0.00
39468684	160,265.70	33.39	0.021	33.39	0.00
39460091	120,685.22	48.16	0.04	48.16	0.00
39510619	355,408.89	155.29	0.044	155.29	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

**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
39451925	174,208.43	48.46	0.028	48.46	0.00
39452485	164,502.86	51.41	0.031	51.41	0.00
39452499	158,140.85	62.08	0.039	62.08	0.00
39452973	468,652.74	115.34	0.025	115.34	0.00
39454204	278,955.57	73.58	0.026	73.58	0.00
39454970	137,082.96	39.74	0.029	39.74	0.00
39455231	148,507.02	2.63	0.002	2.63	0.00
39455561	323,745.58	216.89	0.067	216.89	0.00
39464255	389,474.86	94.92	0.024	94.92	0.00
39458559	182,797.74	24.75	0.014	24.75	0.00
39464142	230,584.79	96.08	0.042	96.08	0.00
39460393	304,412.09	75.49	0.025	75.49	0.00
39461216	276,361.82	112.41	0.041	112.41	0.00
39461345	315,422.50	19.42	0.006	19.42	0.00
39462451	419,351.35	119.22	0.028	119.22	0.00
39462567	363,111.93	91.30	0.025	91.30	0.00
39463115	199,851.84	3.02	0.002	3.02	0.00
39463250	301,638.79	76.58	0.025	76.58	0.00
39463797	278,275.70	45.13	0.016	45.13	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39455628	405,743.33	48.31	0.012	48.31	0.00
39569436	163,005.93	74.31	0.046	74.31	0.00
39508339	271,596.83	70.09	0.026	70.09	0.00
39566121	389,106.51	58.83	0.015	58.83	0.00
39566280	304,425.92	68.98	0.023	68.98	0.00
39566840	158,829.87	41.71	0.026	41.71	0.00
39566950	281,874.54	92.42	0.033	92.42	0.00
39567552	369,833.67	107.39	0.029	107.39	0.00
39568470	73,992.24	3.76	0.005	3.76	0.00
39568767	295,430.15	6.90	0.002	6.90	0.00
39565166	159,567.84	4.59	0.003	4.59	0.00
39569366	347,933.01	144.97	0.042	144.97	0.00
39564762	392,332.03	85.43	0.022	85.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

**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
39570718	141,914.17	43.37	0.031	43.37	0.00
39571024	423,355.56	52.86	0.012	52.86	0.00
39571279	357,223.74	186.05	0.052	186.05	0.00
39571622	362,778.37	126.67	0.035	126.67	0.00
39572130	185,227.45	9.46	0.005	9.46	0.00
39572397	363,197.68	115.58	0.032	115.58	0.00
39572777	213,817.24	52.43	0.025	52.43	0.00
39573154	216,741.10	9.60	0.004	9.60	0.00
39573942	105,484.12	21.42	0.02	21.42	0.00
39569273	336,314.22	60.50	0.018	60.50	0.00
39560335	107,069.94	18.25	0.017	18.25	0.00
39556555	368,299.89	85.88	0.023	85.88	0.00
39556794	307,378.05	69.52	0.023	69.52	0.00
39557703	372,532.06	75.44	0.02	75.44	0.00
39558233	318,936.89	99.67	0.031	99.67	0.00
39558378	401,011.10	246.98	0.062	246.98	0.00
39558662	138,064.97	33.09	0.024	33.09	0.00
39558855	239,096.92	37.11	0.016	37.11	0.00
39559008	273,951.33	59.66	0.022	59.66	0.00
39565463	302,477.07	68.07	0.023	68.07	0.00
39559196	231,155.14	39.58	0.017	39.58	0.00
39574884	295,997.72	61.67	0.021	61.67	0.00
39560761	290,816.84	90.99	0.031	90.99	0.00
39561960	126,422.86	39.51	0.031	39.51	0.00
39562513	154,470.17	4.24	0.003	4.24	0.00
39562838	245,279.35	58.53	0.024	58.53	0.00
39562917	268,746.49	8.45	0.003	8.45	0.00
39563096	322,647.36	111.42	0.035	111.42	0.00
39563120	81,216.80	8.46	0.01	8.46	0.00
39564050	190,471.36	157.14	0.083	157.14	0.00
39564683	125,793.44	24.26	0.019	24.26	0.00
39559035	90,438.18	14.71	0.016	14.71	0.00
39599401	320,451.37	53.93	0.017	53.93	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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

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Wells Fargo Bank, N.A.
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39592296	152,276.81	80.58	0.053	80.58	0.00
39593020	181,387.10	21.05	0.012	21.05	0.00
39593146	174,083.85	126.94	0.073	126.94	0.00
39593231	174,727.30	110.03	0.063	110.03	0.00
39594372	103,510.47	21.56	0.021	21.56	0.00
39594537	192,543.93	6.70	0.003	6.70	0.00
39595562	180,792.92	75.33	0.042	75.33	0.00
39596146	401,018.48	83.55	0.021	83.55	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39597353	173,809.55	90.09	0.052	90.09	0.00
39589777	119,164.99	36.91	0.031	36.91	0.00
39599781	375,130.29	95.54	0.025	95.54	0.00
39600262	363,718.88	82.18	0.023	82.18	0.00
39600325	380,102.57	159.43	0.042	159.43	0.00
39600345	140,831.59	47.42	0.034	47.42	0.00
39602414	625,223.84	117.87	0.019	117.87	0.00
39602516	381,272.44	12.04	0.003	12.04	0.00
39602696	349,463.54	167.56	0.048	167.56	0.00
39602875	336,356.59	18.60	0.006	18.60	0.00
39602910	129,157.68	20.08	0.016	20.08	0.00
39596795	409,730.94	64.90	0.016	64.90	0.00
39581646	223,084.57	104.84	0.047	104.84	0.00
39552245	363,678.66	45.59	0.013	45.59	0.00
39575457	385,575.70	157.92	0.041	157.92	0.00
39575698	202,372.88	125.50	0.062	125.50	0.00
39576553	291,121.45	14.36	0.005	14.36	0.00
39576554	308,614.21	64.29	0.021	64.29	0.00
39578047	208,751.71	31.76	0.015	31.76	0.00
39578889	364,386.06	7.21	0.002	7.21	0.00
39579043	128,636.80	137.78	0.107	137.78	0.00
39579419	261,679.20	81.77	0.031	81.77	0.00
39592291	187,720.68	86.14	0.046	86.14	0.00
39580132	333,311.38	23.89	0.007	23.89	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

**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
39591406	192,456.01	40.36	0.021	40.36	0.00
39581975	391,784.31	122.43	0.031	122.43	0.00
39583224	206,874.91	43.10	0.021	43.10	0.00
39583702	559,376.49	146.23	0.026	146.23	0.00
39583938	398,143.64	309.14	0.078	309.14	0.00
39583999	200,709.04	295.83	0.147	295.83	0.00
39587261	255,575.66	26.62	0.01	26.62	0.00
39589333	418,620.88	150.35	0.036	150.35	0.00
39589338	183,317.89	123.70	0.067	123.70	0.00
39574219	131,822.77	3.70	0.003	3.70	0.00
39579691	401,516.52	81.68	0.02	81.68	0.00
39519948	302,420.08	76.08	0.025	76.08	0.00
39519217	98,253.57	29.03	0.03	29.03	0.00
39519241	162,354.88	24.35	0.015	24.35	0.00
39519333	189,412.15	5.84	0.003	5.84	0.00
39519389	414,099.94	129.41	0.031	129.41	0.00
39519402	243,134.76	75.98	0.031	75.98	0.00
39519403	414,974.04	43.23	0.01	43.23	0.00
39519404	168,977.97	58.71	0.035	58.71	0.00
39519632	139,072.79	29.67	0.021	29.67	0.00
39525295	144,267.61	49.25	0.034	49.25	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39516270	365,845.78	103.57	0.028	103.57	0.00
39521507	156,167.51	16.08	0.01	16.08	0.00
39522258	259,942.34	77.59	0.03	77.59	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39523107	129,651.61	35.00	0.027	35.00	0.00
39523117	351,332.63	90.29	0.026	90.29	0.00
39523160	375,852.00	117.24	0.031	117.24	0.00
39523587	149,494.43	48.27	0.032	48.27	0.00
39523890	252,855.93	81.81	0.032	81.81	0.00
39555148	385,719.10	137.46	0.036	137.46	0.00
39519846	436,048.62	148.41	0.034	148.41	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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
39514171	312,680.21	260.57	0.083	260.57	0.00
39603722	384,278.39	142.79	0.037	142.79	0.00
39510732	198,470.56	39.83	0.02	39.83	0.00
39510767	286,160.81	71.22	0.025	71.22	0.00
39510796	220,707.82	42.02	0.019	42.02	0.00
39510825	234,243.12	46.11	0.02	46.11	0.00
39512200	212,489.17	50.64	0.024	50.64	0.00
39512837	110,000.37	18.68	0.017	18.68	0.00
39512951	108,362.73	23.23	0.021	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39518905	399,766.88	11.51	0.003	11.51	0.00
39514097	276,623.23	155.14	0.056	155.14	0.00
39517935	334,101.67	65.58	0.02	65.58	0.00
39514522	215,638.37	38.11	0.018	38.11	0.00
39514722	171,388.29	17.85	0.01	17.85	0.00
39514914	307,261.47	52.60	0.017	52.60	0.00
39515276	218,409.53	56.31	0.026	56.31	0.00
39515806	135,848.13	36.82	0.027	36.82	0.00
39515860	147,334.44	30.69	0.021	30.69	0.00
39515953	309,821.00	51.57	0.017	51.57	0.00
39516124	212,747.25	33.97	0.016	33.97	0.00
39525606	274,231.56	53.81	0.02	53.81	0.00
39513559	116,176.44	11.50	0.01	11.50	0.00
39548818	43,399.86	17.29	0.04	17.29	0.00
39540137	208,928.22	7.55	0.004	7.55	0.00
39540535	271,643.39	86.33	0.032	86.33	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39543767	194,743.17	81.14	0.042	81.14	0.00
39543931	383,026.87	167.96	0.044	167.96	0.00
39544440	180,838.16	14.63	0.008	14.63	0.00
39545696	402,151.73	93.88	0.023	93.88	0.00
39547391	235,988.03	15.98	0.007	15.98	0.00
39524504	349,935.15	182.26	0.052	182.26	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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
39548365	359,394.78	117.01	0.033	117.01	0.00
39537702	244,518.36	63.51	0.026	63.51	0.00
39549033	384,757.67	69.71	0.018	69.71	0.00
39549526	394,943.74	107.71	0.027	107.71	0.00
39549997	176,067.28	42.50	0.024	42.50	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39550747	355,734.57	112.63	0.032	112.63	0.00
39550842	254,394.43	127.21	0.05	127.21	0.00
39551261	164,131.01	3.80	0.002	3.80	0.00
39551621	225,666.50	73.40	0.033	73.40	0.00
39510362	152,094.47	72.62	0.048	72.62	0.00
39547406	245,853.03	31.61	0.013	31.61	0.00
39532203	295,784.16	7.16	0.002	7.16	0.00
39526316	312,498.59	87.76	0.028	87.76	0.00
39526898	180,499.22	75.21	0.042	75.21	0.00
39527117	307,772.74	127.16	0.041	127.16	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39529186	244,813.64	9.72	0.004	9.72	0.00
39529468	181,055.24	35.72	0.02	35.72	0.00
39529926	146,291.46	4.44	0.003	4.44	0.00
39530108	286,846.04	123.76	0.043	123.76	0.00
39531022	152,226.47	49.01	0.032	49.01	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39532036	403,310.51	96.89	0.024	96.89	0.00
39537744	189,095.92	19.70	0.01	19.70	0.00
39532356	304,354.59	64.07	0.021	64.07	0.00
39533461	212,577.53	54.12	0.025	54.12	0.00
39534389	226,241.60	23.57	0.01	23.57	0.00
39534500	341,188.44	180.59	0.053	180.59	0.00
39535531	226,331.47	69.92	0.031	69.92	0.00
39535891	324,654.96	163.68	0.05	163.68	0.00
39536402	254,020.77	96.08	0.038	96.08	0.00
39537086	148,295.58	19.38	0.013	19.38	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39553939	161,269.07	119.19	0.074	119.19	0.00
39531474	319,187.68	265.99	0.083	265.99	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
19	3,636,861.92	(72,437.07)	82,671.31

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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail**Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39451461	250,184.11	(3,114.87)	(5,705.67)
39464616	174,759.88	352.00	(288.90)
39467150	147,851.27	4.92	11,240.07
39483468	93,827.21	93.00	4,588.32
39486210	89,126.49	1.64	8,005.77
39502034	90,301.01	7.92	(243.22)
39503465	258,303.54	6.56	(556.24)
39506531	66,729.98	55.00	(15,349.44)
39507271	97,994.14	(12,467.83)	3,110.56
39532159	105,723.25	1.64	12,328.90
39534456	134,717.94	6.56	16,076.16
39534762	115,463.01	(39,936.67)	16,714.19
39537893	272,589.37	1.64	(3,688.78)
39538934	299,071.92	1.64	(7,754.36)
39554761	195,862.66	8.20	40,877.12
39567115	372,509.16	(11,307.95)	(6,896.69)
39568020	86,163.57	1.64	37,681.67
39597772	411,399.09	4.92	(27,009.76)
39598238	374,284.32	(6,157.03)	(458.39)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
54	9,921,593.21	398,322.05	4.015

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39554761	195,862.66	40,877.12	20.870
39543505	267,490.22	(1,071.36)	(0.401)
39534456	134,717.94	16,076.16	11.933
39579230	197,467.18	(48,421.58)	(24.521)
39501076	224,239.77	42,757.93	19.068
39495871	204,631.45	295.07	0.144
39507271	97,994.14	3,110.56	3.174
39441588	272,866.38	(35,163.01)	(12.887)
39435985	218,753.09	517.58	0.237
39444126	115,442.69	58,133.40	50.357
39450773	319,133.97	3,104.04	0.973
39443301	87,175.92	18,979.97	21.772
39451461	250,184.11	(5,705.67)	(2.281)
39460603	260,220.58	9,823.49	3.775
39460925	205,291.72	868.55	0.423
39464616	174,759.88	(288.90)	(0.165)
39467150	147,851.27	11,240.07	7.602
39476923	219,765.61	6,873.84	3.128
39469594	311,667.26	8,730.07	2.801
39479834	59,539.61	12,926.41	21.711
39486210	89,126.49	8,005.77	8.982
39491346	218,431.62	3,239.55	1.483
39483468	93,827.21	4,588.32	4.890
39502034	90,301.01	(243.22)	(0.269)
39495483	145,685.69	11,133.76	7.642
39502122	100,354.49	44,680.47	44.523

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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7/10/2019

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39506531	66,729.98	(15,349.44)	(23.002)
39497695	222,255.28	5,918.09	2.663
39503465	258,303.54	(556.24)	(0.215)
39488864	227,973.08	8,904.01	3.906
39523254	84,473.32	7,489.60	8.866
39538327	166,678.97	6,446.97	3.868
39532159	105,723.25	12,328.90	11.661
39538934	299,071.92	(7,754.36)	(2.593)
39539642	294,587.13	9,185.57	3.118
39544207	49,476.05	324.82	0.657
39543137	77,044.97	8,217.55	10.666
39546318	76,991.26	(157.64)	(0.205)
39534762	115,463.01	16,714.19	14.476
39548452	141,160.57	46,823.55	33.170
39537893	272,589.37	(3,688.78)	(1.353)
39596765	373,600.00	78,823.27	21.098
39552233	310,997.47	5,043.21	1.622
39575178	79,439.34	11,791.26	14.843
39596607	75,783.48	3,574.93	4.717
39597772	411,399.09	(27,009.76)	(6.565)
39560465	267,431.82	19,102.49	7.143
39558740	85,251.34	(19,215.75)	(22.540)
39579845	187,071.03	(37,886.91)	(20.253)
39562980	77,671.36	11,133.72	14.334
39568020	86,163.57	37,681.67	43.733
39567115	372,509.16	(6,896.69)	(1.851)
39598238	374,284.32	(458.39)	(0.122)
39565365	58,687.57	12,723.82	21.681

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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	19	332,912.89	(72,437.07)	(0.000 %)	0	0.00	0.00	0.000 %	19	332,912.89	(72,437.07)	(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	0039451461	257,000.00	4.125 %	FL	95.00	360	(2,592.69)	02/28/2019	(3,114.87)	(5,705.67)
Summary	0039464616	178,000.00	4.500 %	MO	95.00	360	(640.90)	10/31/2018	352.00	(288.90)
Summary	0039467150	151,000.00	3.990 %	MI	95.00	360	11,235.15	04/30/2019	4.92	11,240.07
Summary	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	93.00	4,588.32
Summary	0039486210	90,000.00	3.625 %	FL	95.00	360	5,393.98	01/31/2019	1.64	8,005.77
Summary	0039502034	93,000.00	3.625 %	IA	89.00	360	(251.14)	05/31/2019	7.92	(243.22)
Summary	0039503465	262,000.00	3.750 %	NJ	97.00	360	(562.80)	04/30/2019	6.56	(556.24)
Summary	0039506531	68,000.00	4.125 %	KS	97.00	360	10,306.97	11/30/2018	55.00	(15,349.44)
Summary	0039507271	99,000.00	4.375 %	MN	95.00	360	15,578.39	03/31/2019	(12,467.83)	3,110.56
Summary	0039532159	109,000.00	4.375 %	TN	95.00	360	12,327.26	03/31/2019	1.64	12,328.90
Summary	0039534456	140,000.00	3.625 %	WI	95.00	360	16,135.79	04/30/2019	6.56	16,076.16
Summary	0039534762	118,000.00	4.625 %	OK	95.00	360	55,025.25	12/31/2018	(39,936.67)	16,714.19
Summary	0039537893	280,000.00	4.500 %	TX	95.00	360	55,502.68	03/31/2019	1.64	(3,688.78)
Summary	0039538934	304,000.00	3.750 %	NV	95.00	360	(7,756.00)	05/31/2019	1.64	(7,754.36)
Summary	0039554761	199,000.00	3.875 %	TX	95.00	360	40,868.92	05/31/2019	8.20	40,877.12
Summary	0039567115	379,000.00	4.000 %	AZ	97.00	360	52,376.57	12/31/2018	(11,307.95)	(6,896.69)
Summary	0039568020	87,000.00	3.875 %	OH	97.00	360	30,432.72	01/31/2019	1.64	37,681.67
Summary	0039597772	417,000.00	3.875 %	TX	95.00	360	(27,014.68)	05/31/2019	4.92	(27,009.76)
Summary	0039598238	380,000.00	3.875 %	IN	95.00	360	72,197.94	09/30/2018	(6,157.03)	(458.39)

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**

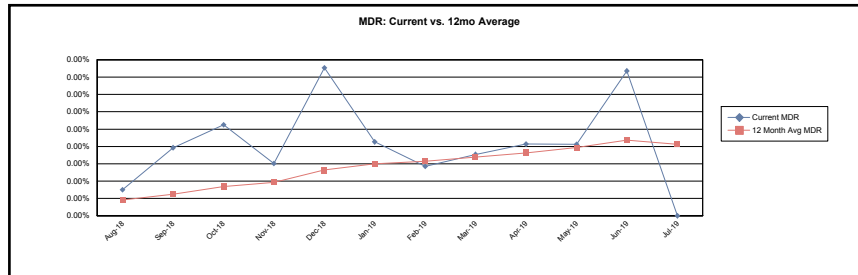
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

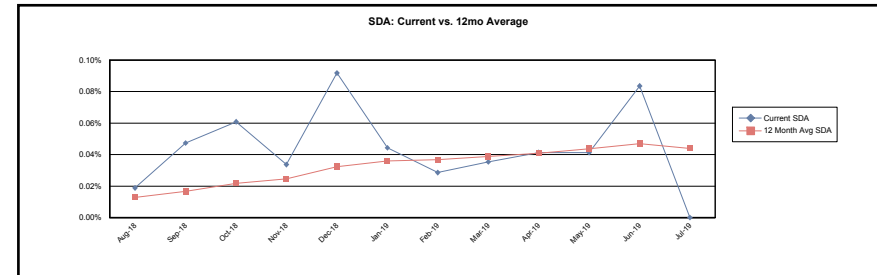
MDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.002 %



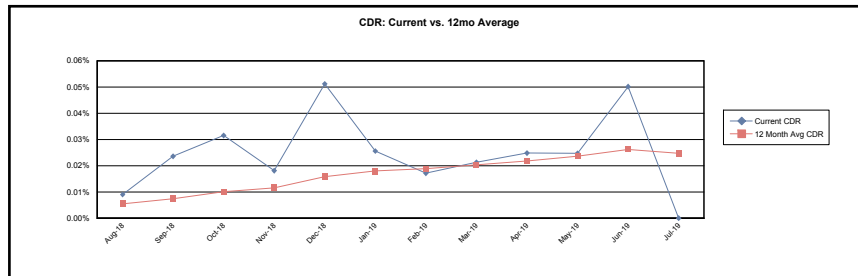
SDA

Current Month 0.000 %
3 Month Average 0.042 %
12 Month Average 0.044 %



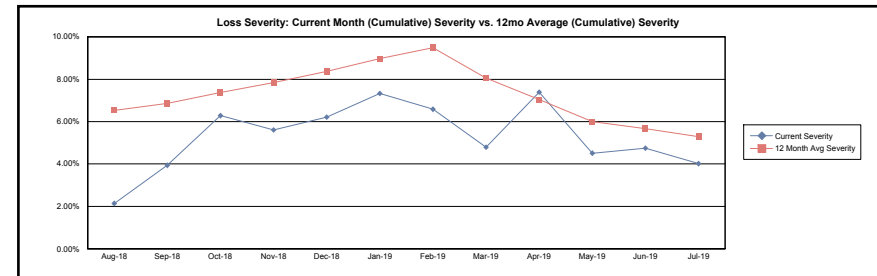
CDR

Current Month 0.000 %
3 Month Average 0.025 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 4.015 %
3 Month Average (Cumulative) 4.423 %
12 Month Average (Cumulative) 5.295 %



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 1.136 %
3 Month Average 0.945 %
12 Month Average 0.740 %

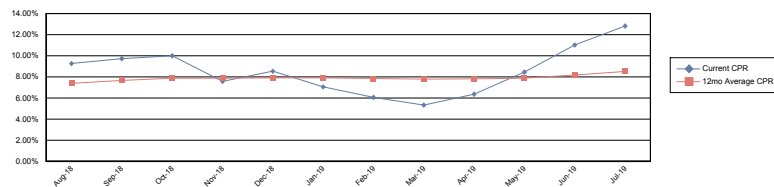
CPR

Current Month 12.808 %
3 Month Average 10.751 %
12 Month Average 8.507 %

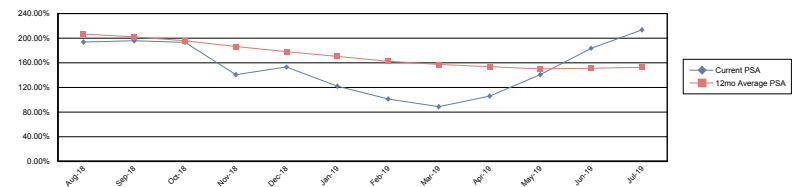
PSA

Current Month 213.468 %
3 Month Average 179.177 %
12 Month Average 152.582 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
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				

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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.