

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	09/28/2018	0.00000 %	33,498,724,878.43	0.00	350,725,319.54	0.00	33,147,999,558.89	350,725,319.54	0.00
2M-1		10/24/2018	3.36581 %	275,177,337.11	771,828.86	14,778,436.05	0.00	260,398,901.05	15,550,264.91	0.00
2M-1H	30711XGL2	09/28/2018	0.00000 %	14,483,335.36	0.00	777,829.48	0.00	13,705,505.87	777,829.48	0.00
2M-2A		10/24/2018	5.86581 %	246,928,000.00	1,207,027.28	0.00	0.00	246,928,000.00	1,207,027.28	0.00
2M-AH	30711XGM0	09/28/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		10/24/2018	5.86581 %	265,923,000.00	1,299,878.16	0.00	0.00	265,923,000.00	1,299,878.16	0.00
2M-BH	30711XGN8	09/28/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		10/24/2018	5.86581 %	246,928,000.00	1,207,027.28	0.00	0.00	246,928,000.00	1,207,027.28	0.00
2M-CH	30711XGP3	09/28/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		10/24/2018	5.86581 %	759,779,000.00	3,713,932.71	0.00	0.00	759,779,000.00	3,713,932.71	0.00
2M-2H	30711XGQ1	09/28/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		10/24/2018	7.71581 %	189,945,000.00	1,221,316.28	0.00	0.00	189,945,000.00	1,221,316.28	0.00
2B-1H		09/28/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		09/28/2018	0.00000 %	199,836,360.35	0.00	0.00	120,517.89	199,715,842.46	0.00	226,482.54
2A-I1	30711XGR9	10/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	10/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	10/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	10/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	10/24/2018	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	10/24/2018	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	10/24/2018	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	10/24/2018	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	10/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	10/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	10/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	10/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	10/24/2018	4.56581 %	246,928,000.00	939,521.94	0.00	0.00	246,928,000.00	939,521.94	0.00
2E-A2	30711XGW8	10/24/2018	4.06581 %	246,928,000.00	836,635.28	0.00	0.00	246,928,000.00	836,635.28	0.00
2E-A3	30711XGX6	10/24/2018	3.56581 %	246,928,000.00	733,748.61	0.00	0.00	246,928,000.00	733,748.61	0.00
2E-A4	30711XGY4	10/24/2018	3.06581 %	246,928,000.00	630,861.94	0.00	0.00	246,928,000.00	630,861.94	0.00
2E-B1	30711XHD9	10/24/2018	4.56581 %	265,923,000.00	1,011,794.91	0.00	0.00	265,923,000.00	1,011,794.91	0.00
2E-B2	30711XHE7	10/24/2018	4.06581 %	265,923,000.00	900,993.66	0.00	0.00	265,923,000.00	900,993.66	0.00
2E-B3	30711XHF4	10/24/2018	3.56581 %	265,923,000.00	790,192.41	0.00	0.00	265,923,000.00	790,192.41	0.00
2E-B4	30711XHG2	10/24/2018	3.06581 %	265,923,000.00	679,391.16	0.00	0.00	265,923,000.00	679,391.16	0.00
2E-C1	30711XHM9	10/24/2018	4.56581 %	246,928,000.00	939,521.94	0.00	0.00	246,928,000.00	939,521.94	0.00
2E-C2	30711XHN7	10/24/2018	4.06581 %	246,928,000.00	836,635.28	0.00	0.00	246,928,000.00	836,635.28	0.00
2E-C3	30711XHP2	10/24/2018	3.56581 %	246,928,000.00	733,748.61	0.00	0.00	246,928,000.00	733,748.61	0.00
2E-C4	30711XHQ0	10/24/2018	3.06581 %	246,928,000.00	630,861.94	0.00	0.00	246,928,000.00	630,861.94	0.00
2E-D1	30711XHR8	10/24/2018	4.56581 %	512,851,000.00	1,951,316.85	0.00	0.00	512,851,000.00	1,951,316.85	0.00
2E-D2	30711XHS6	10/24/2018	4.06581 %	512,851,000.00	1,737,628.94	0.00	0.00	512,851,000.00	1,737,628.94	0.00
2E-D3	30711XHT4	10/24/2018	3.56581 %	512,851,000.00	1,523,941.02	0.00	0.00	512,851,000.00	1,523,941.02	0.00
2E-D4	30711XHU1	10/24/2018	3.06581 %	512,851,000.00	1,310,253.10	0.00	0.00	512,851,000.00	1,310,253.10	0.00
2E-D5	30711XHV9	10/24/2018	5.86581 %	512,851,000.00	2,506,905.44	0.00	0.00	512,851,000.00	2,506,905.44	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-2018

**Connecticut Avenue Securities
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Series 2017-C02**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XHW7	10/24/2018	4.56581 %	512,851,000.00	1,951,316.85	0.00	0.00	512,851,000.00	1,951,316.85	0.00
2E-F2	30711XHX5	10/24/2018	4.06581 %	512,851,000.00	1,737,628.94	0.00	0.00	512,851,000.00	1,737,628.94	0.00
2E-F3	30711XHY3	10/24/2018	3.56581 %	512,851,000.00	1,523,941.02	0.00	0.00	512,851,000.00	1,523,941.02	0.00
2E-F4	30711XHZ0	10/24/2018	3.06581 %	512,851,000.00	1,310,253.10	0.00	0.00	512,851,000.00	1,310,253.10	0.00
2E-F5	30711XJA3	10/24/2018	5.86581 %	512,851,000.00	2,506,905.44	0.00	0.00	512,851,000.00	2,506,905.44	0.00
2X-1	30711XJB1	10/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	10/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	10/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	10/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	10/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	10/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	10/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	10/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				43,955,328,836.25	49,345,795.77	366,281,585.07	120,517.89	43,588,926,733.27	415,627,380.84	226,482.54

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

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

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

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	33,498,724,878.43	58,500,293.84	292,225,025.69	0.00	0.00	350,725,319.54	33,147,999,558.89	0.86347816	350,725,319.54
2M-1	379,890,000.00	275,177,337.11	2,470,634.22	12,307,801.83	0.00	0.00	14,778,436.05	260,398,901.05	0.68545869	14,778,436.05
2M-1H	19,994,649.00	14,483,335.36	130,036.23	647,793.25	0.00	0.00	777,829.48	13,705,505.87	0.68545869	777,829.48
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	199,836,360.35	0.00	0.00	0.00	120,517.89	120,517.89	199,715,842.46	0.99886726	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

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Credit-Linked Notes
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	43,955,328,836.25	61,100,964.29	305,180,620.77	0.00	120,517.89	366,402,102.96	43,588,926,733.27	0.89037199	366,281,585.07

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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	872.61426741	1.52388460	7.61222189	0.00000000	0.00000000	9.13610649	863.47816092	0.86347816	9.13610649
2M-1	379,890,000.00	724.36057045	6.50355161	32.39833065	0.00000000	0.00000000	38.90188226	685.45868817	0.68545869	38.90188226
2M-1H	19,994,649.00	724.36057067	6.50355153	32.39833067	0.00000000	0.00000000	38.90188220	685.45868797	0.68545869	38.90188220
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	999.47002392	0.00000000	0.00000000	0.00000000	0.60276327	0.60276327	998.86726065	0.99886726	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.
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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 %	33,498,724,878.43	0.00	0.00	0.00	0.00	0.00	0.00	33,147,999,558.89
2M-1	09/25/18 - 10/24/18	30	3.36581 %	275,177,337.11	771,828.86	0.00	0.00	0.00	771,828.86	0.00	260,398,901.05
2M-1H	N/A	N/A	0.00000 %	14,483,335.36	0.00	0.00	0.00	0.00	0.00	0.00	13,705,505.87
2M-2A	09/25/18 - 10/24/18	30	5.86581 %	246,928,000.00	1,207,027.28	0.00	0.00	0.00	1,207,027.28	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	09/25/18 - 10/24/18	30	5.86581 %	265,923,000.00	1,299,878.16	0.00	0.00	0.00	1,299,878.16	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	09/25/18 - 10/24/18	30	5.86581 %	246,928,000.00	1,207,027.28	0.00	0.00	0.00	1,207,027.28	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	09/25/18 - 10/24/18	30	5.86581 %	759,779,000.00	3,713,932.71	0.00	0.00	0.00	3,713,932.71	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	09/25/18 - 10/24/18	30	7.71581 %	189,945,000.00	1,221,316.28	0.00	0.00	0.00	1,221,316.28	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 %	199,836,360.35	0.00	0.00	0.00	0.00	0.00	0.00	199,715,842.46
2A-I1	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	30	4.56581 %	246,928,000.00	939,521.94	0.00	0.00	0.00	939,521.94	0.00	246,928,000.00
2E-A2	09/25/18 - 10/24/18	30	4.06581 %	246,928,000.00	836,635.28	0.00	0.00	0.00	836,635.28	0.00	246,928,000.00
2E-A3	09/25/18 - 10/24/18	30	3.56581 %	246,928,000.00	733,748.61	0.00	0.00	0.00	733,748.61	0.00	246,928,000.00
2E-A4	09/25/18 - 10/24/18	30	3.06581 %	246,928,000.00	630,861.94	0.00	0.00	0.00	630,861.94	0.00	246,928,000.00
2E-B1	09/25/18 - 10/24/18	30	4.56581 %	265,923,000.00	1,011,794.91	0.00	0.00	0.00	1,011,794.91	0.00	265,923,000.00
2E-B2	09/25/18 - 10/24/18	30	4.06581 %	265,923,000.00	900,993.66	0.00	0.00	0.00	900,993.66	0.00	265,923,000.00
2E-B3	09/25/18 - 10/24/18	30	3.56581 %	265,923,000.00	790,192.41	0.00	0.00	0.00	790,192.41	0.00	265,923,000.00
2E-B4	09/25/18 - 10/24/18	30	3.06581 %	265,923,000.00	679,391.16	0.00	0.00	0.00	679,391.16	0.00	265,923,000.00
2E-C1	09/25/18 - 10/24/18	30	4.56581 %	246,928,000.00	939,521.94	0.00	0.00	0.00	939,521.94	0.00	246,928,000.00
2E-C2	09/25/18 - 10/24/18	30	4.06581 %	246,928,000.00	836,635.28	0.00	0.00	0.00	836,635.28	0.00	246,928,000.00
2E-C3	09/25/18 - 10/24/18	30	3.56581 %	246,928,000.00	733,748.61	0.00	0.00	0.00	733,748.61	0.00	246,928,000.00
2E-C4	09/25/18 - 10/24/18	30	3.06581 %	246,928,000.00	630,861.94	0.00	0.00	0.00	630,861.94	0.00	246,928,000.00
2E-D1	09/25/18 - 10/24/18	30	4.56581 %	512,851,000.00	1,951,316.85	0.00	0.00	0.00	1,951,316.85	0.00	512,851,000.00
2E-D2	09/25/18 - 10/24/18	30	4.06581 %	512,851,000.00	1,737,628.94	0.00	0.00	0.00	1,737,628.94	0.00	512,851,000.00
2E-D3	09/25/18 - 10/24/18	30	3.56581 %	512,851,000.00	1,523,941.02	0.00	0.00	0.00	1,523,941.02	0.00	512,851,000.00
2E-D4	09/25/18 - 10/24/18	30	3.06581 %	512,851,000.00	1,310,253.10	0.00	0.00	0.00	1,310,253.10	0.00	512,851,000.00

**Connecticut Avenue Securities
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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	09/25/18 - 10/24/18	30	5.86581 %	512,851,000.00	2,506,905.44	0.00	0.00	0.00	2,506,905.44	0.00	512,851,000.00
2E-F1	09/25/18 - 10/24/18	30	4.56581 %	512,851,000.00	1,951,316.85	0.00	0.00	0.00	1,951,316.85	0.00	512,851,000.00
2E-F2	09/25/18 - 10/24/18	30	4.06581 %	512,851,000.00	1,737,628.94	0.00	0.00	0.00	1,737,628.94	0.00	512,851,000.00
2E-F3	09/25/18 - 10/24/18	30	3.56581 %	512,851,000.00	1,523,941.02	0.00	0.00	0.00	1,523,941.02	0.00	512,851,000.00
2E-F4	09/25/18 - 10/24/18	30	3.06581 %	512,851,000.00	1,310,253.10	0.00	0.00	0.00	1,310,253.10	0.00	512,851,000.00
2E-F5	09/25/18 - 10/24/18	30	5.86581 %	512,851,000.00	2,506,905.44	0.00	0.00	0.00	2,506,905.44	0.00	512,851,000.00
2X-1	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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					49,345,795.77	0.00	0.00	0.00	49,345,795.77	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 %	872.61426741	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	863.47816092
2M-1	379,890,000.00	3.36581 %	724.36057045	2.03171671	0.00000000	0.00000000	0.00000000	2.03171671	0.00000000	685.45868817
2M-1H	19,994,649.00	0.00000 %	724.36057067	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	685.45868797
2M-2A	246,928,000.00	5.86581 %	1000.00000000	4.88817501	0.00000000	0.00000000	0.00000000	4.88817501	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	5.86581 %	1000.00000000	4.88817500	0.00000000	0.00000000	0.00000000	4.88817500	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	5.86581 %	1000.00000000	4.88817501	0.00000000	0.00000000	0.00000000	4.88817501	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	5.86581 %	1000.00000000	4.88817500	0.00000000	0.00000000	0.00000000	4.88817500	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	7.71581 %	1000.00000000	6.42984169	0.00000000	0.00000000	0.00000000	6.42984169	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 %	999.47002392	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.86726065
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	4.56581 %	1000.00000000	3.80484165	0.00000000	0.00000000	0.00000000	3.80484165	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.06581 %	1000.00000000	3.38817501	0.00000000	0.00000000	0.00000000	3.38817501	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.56581 %	1000.00000000	2.97150833	0.00000000	0.00000000	0.00000000	2.97150833	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.06581 %	1000.00000000	2.55484165	0.00000000	0.00000000	0.00000000	2.55484165	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.56581 %	1000.00000000	3.80484166	0.00000000	0.00000000	0.00000000	3.80484166	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.06581 %	1000.00000000	3.38817500	0.00000000	0.00000000	0.00000000	3.38817500	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.56581 %	1000.00000000	2.97150833	0.00000000	0.00000000	0.00000000	2.97150833	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.06581 %	1000.00000000	2.55484166	0.00000000	0.00000000	0.00000000	2.55484166	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.56581 %	1000.00000000	3.80484165	0.00000000	0.00000000	0.00000000	3.80484165	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.06581 %	1000.00000000	3.38817501	0.00000000	0.00000000	0.00000000	3.38817501	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.56581 %	1000.00000000	2.97150833	0.00000000	0.00000000	0.00000000	2.97150833	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.06581 %	1000.00000000	2.55484165	0.00000000	0.00000000	0.00000000	2.55484165	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.56581 %	1000.00000000	3.80484166	0.00000000	0.00000000	0.00000000	3.80484166	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.06581 %	1000.00000000	3.38817501	0.00000000	0.00000000	0.00000000	3.38817501	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.56581 %	1000.00000000	2.97150833	0.00000000	0.00000000	0.00000000	2.97150833	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.06581 %	1000.00000000	2.55484166	0.00000000	0.00000000	0.00000000	2.55484166	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	5.86581 %	1000.00000000	4.88817501	0.00000000	0.00000000	0.00000000	4.88817501	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.56581 %	1000.00000000	3.80484166	0.00000000	0.00000000	0.00000000	3.80484166	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.06581 %	1000.00000000	3.38817501	0.00000000	0.00000000	0.00000000	3.38817501	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.56581 %	1000.00000000	2.97150833	0.00000000	0.00000000	0.00000000	2.97150833	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.06581 %	1000.00000000	2.55484166	0.00000000	0.00000000	0.00000000	2.55484166	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.86581 %	1000.00000000	4.88817501	0.00000000	0.00000000	0.00000000	4.88817501	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	20,426,886.34
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	198,312.11
Gains & Subsequent Recoveries (Realized Losses)	(120,517.89)
Total Deposits	<u>20,504,680.56</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,485,513.90
Total Withdrawals (Pool Distribution Amount)	<u>20,504,680.56</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	366,402,102.96
Total Principal Reduction Cumulative	5,366,933,555.67
Scheduled Principal Current	61,100,964.30
Scheduled Principal Cumulative	1,153,267,520.60
Unscheduled Principal Current	305,180,620.77
Unscheduled Principal Cumulative	4,213,439,552.53
Senior Reduction Amount	350,725,319.54
Subordinate Reduction Amount	15,556,265.53
Calculated Tranche Write-Down Amount	120,517.89
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	17,050.82
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	154975
Period Reference Pool Removal Loan Count	1364
Period Ending Loan Count	153611
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	34,621,531,434.10
Period PIF Loan Count Current	1360
PIF Loan Count Cumulative	16959
Period PIF Loan UPB Current	293,925,779.02
PIF Loan UPB Cumulative	3,979,912,680.81
Period Partial Prepayment Amount	10,929,904.18
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	86
Repurchased Prior Credit Event UPB Current	198,312.11
Repurchased Prior Credit Event UPB Cum	18,797,710.29
Credit Event Amount Current	918,339.89
Credit Event Amount Cumulative	3,605,951.82
Total Active Modified Loan Count	516
Total Active Modified UPB	129,320,314.77
LIBOR	2.215810%
Structural Reporting	
Senior Percentage	95.743651%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256349%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

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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%	3.430000%	3.460000%
2M-1H	0.00	0.00	3.000000%	3.430000%	3.460000%
2M-2	0.00	0.00	1.000000%	1.140000%	1.150000%
2M-2H	0.00	0.00	1.000000%	1.140000%	1.150000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	120,517.89	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	953	209,436,460.86	0.620398%	0.604931%
60 Days	211	46,658,354.73	0.137360%	0.134767%
90 Days	91	20,838,533.57	0.059241%	0.060190%
120 Days	71	15,677,404.84	0.046221%	0.045282%
150 Days	69	15,994,838.17	0.044919%	0.046199%
180+ Days	245	56,857,848.49	0.159494%	0.164227%
	1640	365,463,440.66	1.067632%	1.055596%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.061%
3 Month Average	0.042%
12 Month Average	0.022%

CDR

Current Month	0.031%
3 Month Average	0.021%
12 Month Average	0.010%

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
207	54,931,492.15	\$17,050.82	0.031	54,931,492.15	0.00

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
39484688	277,272.99	21.54	0.008	21.54	0.00
39484419	251,771.87	18.82	0.007	18.82	0.00
39484208	299,149.10	99.88	0.033	99.88	0.00
39484178	306,843.75	63.93	0.021	63.93	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39482253	136,766.91	4.91	0.004	4.91	0.00
39481548	219,994.66	75.96	0.035	75.96	0.00
39480837	418,477.29	124.26	0.03	124.26	0.00
39480795	189,148.12	78.81	0.042	78.81	0.00
39480783	349,123.57	178.03	0.051	178.03	0.00
39434411	109,492.73	5.02	0.005	5.02	0.00
39480394	195,055.48	52.24	0.027	52.24	0.00
39485421	174,504.89	145.42	0.083	145.42	0.00
39480117	444,082.00	279.38	0.063	279.38	0.00
39479790	432,209.46	242.97	0.056	242.97	0.00
39479526	93,404.65	12.75	0.014	12.75	0.00
39479371	324,871.03	55.25	0.017	55.25	0.00
39478571	66,539.45	18.18	0.027	18.18	0.00
39474812	345,126.94	136.45	0.04	136.45	0.00
39473651	314,069.65	19.13	0.006	19.13	0.00
39473264	310,968.76	161.96	0.052	161.96	0.00
39470859	369,511.38	76.98	0.021	76.98	0.00
39468898	306,498.37	104.07	0.034	104.07	0.00
39480398	383,167.52	159.65	0.042	159.65	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39497247	325,728.77	163.49	0.05	163.49	0.00
39501050	355,984.76	98.95	0.028	98.95	0.00
39500813	219,583.27	34.39	0.016	34.39	0.00
39500615	278,826.03	63.33	0.023	63.33	0.00
39500489	390,683.57	325.57	0.083	325.57	0.00
39500191	452,642.57	28.59	0.006	28.59	0.00
39499375	385,182.63	46.43	0.012	46.43	0.00
39499251	380,535.41	99.14	0.026	99.14	0.00
39498560	211,752.43	53.76	0.025	53.76	0.00
39498441	183,192.83	17.56	0.01	17.56	0.00
39498350	164,177.93	30.26	0.018	30.26	0.00
39484882	317,933.78	82.29	0.026	82.29	0.00
39497384	358,197.73	4.86	0.001	4.86	0.00
39484921	329,102.84	107.16	0.033	107.16	0.00
39496545	284,463.08	58.54	0.021	58.54	0.00
39496488	306,492.46	55.25	0.018	55.25	0.00
39496424	264,936.81	127.73	0.048	127.73	0.00
39496343	373,523.54	124.35	0.033	124.35	0.00
39496341	160,701.98	50.22	0.031	50.22	0.00
39493193	355,033.55	73.97	0.021	73.97	0.00
39493057	233,336.37	103.63	0.044	103.63	0.00
39487290	273,030.44	255.97	0.094	255.97	0.00
39487251	98,419.06	61.59	0.063	61.59	0.00
39485579	115,720.86	32.46	0.028	32.46	0.00
39468579	293,091.32	180.37	0.062	180.37	0.00
39498327	257,180.12	80.37	0.031	80.37	0.00
39440702	170,174.85	6.68	0.004	6.68	0.00
39468895	422,504.81	151.61	0.036	151.61	0.00
39448768	269,335.83	131.08	0.049	131.08	0.00
39448381	173,309.10	90.27	0.052	90.27	0.00
39447630	405,825.81	126.82	0.031	126.82	0.00
39446758	165,223.89	58.42	0.035	58.42	0.00
39446745	279,651.65	87.39	0.031	87.39	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39446507	408,844.92	170.35	0.042	170.35	0.00
39445657	126,675.12	26.39	0.021	26.39	0.00
39445539	268,198.44	133.05	0.05	133.05	0.00
39444033	311,426.47	90.25	0.029	90.25	0.00
39448821	201,981.45	33.66	0.017	33.66	0.00
39443090	125,482.11	71.48	0.057	71.48	0.00
39450422	378,238.40	39.40	0.01	39.40	0.00
39439889	373,456.13	194.51	0.052	194.51	0.00
39439366	359,229.12	303.60	0.085	303.60	0.00
39438676	321,117.95	126.24	0.039	126.24	0.00
39437278	328,742.70	212.50	0.065	212.50	0.00
39437087	145,401.86	42.76	0.029	42.76	0.00
39436178	179,091.19	55.97	0.031	55.97	0.00
39436094	399,470.42	249.67	0.062	249.67	0.00
39436085	327,499.77	272.92	0.083	272.92	0.00
39435537	171,231.35	82.98	0.048	82.98	0.00
39434660	242,140.13	23.21	0.01	23.21	0.00
39434459	236,072.82	74.49	0.032	74.49	0.00
39443454	413,027.02	118.31	0.029	118.31	0.00
39460393	306,666.32	75.49	0.025	75.49	0.00
39501892	82,924.23	1.24	0.001	1.24	0.00
39466796	268,133.90	4.84	0.002	4.84	0.00
39466301	103,659.30	3.73	0.004	3.73	0.00
39465415	152,737.68	42.47	0.028	42.47	0.00
39464408	173,639.79	2.60	0.001	2.60	0.00
39464255	392,031.80	94.92	0.024	94.92	0.00
39464142	234,603.40	97.75	0.042	97.75	0.00
39463818	359,692.90	98.25	0.027	98.25	0.00
39463797	280,265.35	45.13	0.016	45.13	0.00
39463250	304,376.80	76.58	0.025	76.58	0.00
39448816	378,666.29	6.26	0.002	6.26	0.00
39461216	279,253.93	113.01	0.04	113.01	0.00
39468684	162,514.10	33.86	0.021	33.86	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

**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
39460091	121,657.16	48.26	0.04	48.26	0.00
39458559	184,009.99	24.75	0.013	24.75	0.00
39457204	228,376.48	20.57	0.009	20.57	0.00
39455628	409,111.52	48.31	0.012	48.31	0.00
39455561	325,336.29	217.72	0.067	217.72	0.00
39454970	138,224.86	39.86	0.029	39.86	0.00
39454204	282,053.63	73.58	0.026	73.58	0.00
39452973	472,585.93	115.34	0.024	115.34	0.00
39451925	175,540.23	48.46	0.028	48.46	0.00
39450747	186,713.28	89.41	0.048	89.41	0.00
39450531	257,975.88	127.46	0.049	127.46	0.00
39463115	201,509.89	3.02	0.001	3.02	0.00
39559196	232,851.63	39.58	0.017	39.58	0.00
39539087	293,647.18	157.16	0.054	157.16	0.00
39568767	300,799.35	6.90	0.002	6.90	0.00
39568537	336,994.72	22.99	0.007	22.99	0.00
39567646	268,680.91	167.93	0.063	167.93	0.00
39567552	373,196.43	107.39	0.029	107.39	0.00
39566121	391,592.78	58.83	0.015	58.83	0.00
39565166	161,972.77	4.59	0.003	4.59	0.00
39564050	194,616.29	160.56	0.082	160.56	0.00
39563120	82,493.59	8.59	0.01	8.59	0.00
39562513	156,861.61	4.24	0.003	4.24	0.00
39569366	354,143.22	147.56	0.042	147.56	0.00
39560861	357,341.58	108.69	0.03	108.69	0.00
39571279	363,621.46	189.39	0.052	189.39	0.00
39559035	91,181.15	14.71	0.016	14.71	0.00
39559008	275,969.03	60.08	0.022	60.08	0.00
39558662	138,974.25	33.09	0.024	33.09	0.00
39558378	403,890.50	247.88	0.061	247.88	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39551621	227,975.06	73.40	0.032	73.40	0.00
39550747	358,066.02	112.88	0.032	112.88	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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10/11/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39550744	204,436.10	33.08	0.016	33.08	0.00
39549997	177,354.71	42.50	0.024	42.50	0.00
39545696	405,063.58	93.88	0.023	93.88	0.00
39501465	59,402.19	45.02	0.076	45.02	0.00
39561960	128,388.05	40.12	0.031	40.12	0.00
39589333	421,943.33	110.40	0.026	110.40	0.00
39602875	339,911.12	18.60	0.005	18.60	0.00
39602516	386,730.37	12.04	0.003	12.04	0.00
39600325	383,205.85	160.07	0.042	160.07	0.00
39600262	366,545.18	82.47	0.022	82.47	0.00
39599401	324,679.38	53.93	0.017	53.93	0.00
39596770	378,138.06	88.23	0.023	88.23	0.00
39594537	195,228.48	6.70	0.003	6.70	0.00
39594372	105,275.10	21.93	0.021	21.93	0.00
39593231	176,327.63	110.53	0.063	110.53	0.00
39593146	178,137.26	129.89	0.073	129.89	0.00
39569273	339,254.52	60.50	0.018	60.50	0.00
39589338	184,726.15	124.58	0.067	124.58	0.00
39537744	192,051.22	20.01	0.01	20.01	0.00
39587261	257,637.90	26.84	0.01	26.84	0.00
39583999	203,481.14	5.19	0.003	5.19	0.00
39583938	400,458.94	310.59	0.078	310.59	0.00
39583702	563,617.45	146.23	0.026	146.23	0.00
39583224	210,957.70	43.95	0.021	43.95	0.00
39581975	399,318.39	124.79	0.031	124.79	0.00
39580132	336,112.90	23.89	0.007	23.89	0.00
39578889	369,589.14	7.21	0.002	7.21	0.00
39575698	203,382.63	125.50	0.062	125.50	0.00
39574884	297,794.05	62.04	0.021	62.04	0.00
39574034	228,562.69	97.13	0.042	97.13	0.00
39591406	193,986.57	40.68	0.021	40.68	0.00
39510767	288,669.93	71.22	0.025	71.22	0.00
39543767	196,303.11	81.79	0.042	81.79	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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10/11/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39519217	98,658.72	29.09	0.029	29.09	0.00
39518905	406,450.35	11.51	0.003	11.51	0.00
39516124	214,325.10	33.97	0.016	33.97	0.00
39515953	312,622.93	51.57	0.016	51.57	0.00
39515860	149,744.76	31.20	0.021	31.20	0.00
39514722	173,634.20	18.09	0.01	18.09	0.00
39514171	314,872.81	262.39	0.083	262.39	0.00
39514097	278,809.86	156.27	0.056	156.27	0.00
39512980	109,096.93	63.09	0.058	63.09	0.00
39519389	423,672.18	132.40	0.031	132.40	0.00
39512837	110,894.39	18.68	0.017	18.68	0.00
39519402	246,710.27	77.10	0.031	77.10	0.00
39510619	357,880.07	156.06	0.044	156.06	0.00
39510362	153,253.62	72.62	0.047	72.62	0.00
39508339	273,711.08	70.09	0.026	70.09	0.00
39507733	214,683.17	36.05	0.017	36.05	0.00
39507186	92,830.32	25.31	0.027	25.31	0.00
39506739	355,122.00	61.28	0.017	61.28	0.00
39506011	306,142.72	287.01	0.094	287.01	0.00
39504019	258,727.93	67.15	0.026	67.15	0.00
39503341	291,672.43	39.67	0.014	39.67	0.00
39502643	283,424.59	61.77	0.022	61.77	0.00
39603580	298,663.97	11.17	0.004	11.17	0.00
39512951	109,457.97	23.23	0.021	23.23	0.00
39529926	148,243.52	4.44	0.003	4.44	0.00
39537437	175,823.48	100.29	0.057	100.29	0.00
39537086	149,499.88	19.38	0.013	19.38	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39535531	227,663.96	69.92	0.031	69.92	0.00
39534500	343,521.66	181.57	0.053	181.57	0.00
39534389	229,683.64	23.93	0.01	23.93	0.00
39533461	213,928.21	54.12	0.025	54.12	0.00
39532203	298,114.71	7.16	0.002	7.16	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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Series 2017-C02**

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Frederick, MD 21701-4747
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39532036	406,236.77	96.89	0.024	96.89	0.00
39531474	324,547.34	270.46	0.083	270.46	0.00
39519241	164,739.97	24.71	0.015	24.71	0.00
39530108	288,998.56	124.44	0.043	124.44	0.00
39501764	270,675.70	4.75	0.002	4.75	0.00
39529186	250,838.33	9.72	0.004	9.72	0.00
39529084	293,768.70	49.07	0.017	49.07	0.00
39527117	310,206.77	127.93	0.041	127.93	0.00
39526898	183,208.70	76.34	0.042	76.34	0.00
39524504	356,089.81	185.46	0.052	185.46	0.00
39523160	378,919.24	117.24	0.031	117.24	0.00
39523117	354,151.72	90.59	0.026	90.59	0.00
39523057	95,155.84	24.91	0.026	24.91	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519632	140,128.96	29.67	0.021	29.67	0.00
39519403	420,382.87	43.79	0.01	43.79	0.00
39531022	153,417.21	49.14	0.032	49.14	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	918,339.89	105,868.52	11.528

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	434,169.19	14,649.37	48,490.12

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39598238	374,284.32	72,197.94	19.290
39488864	227,973.08	8,801.86	3.861
39497695	222,255.28	30,519.24	13.732
39483468	93,827.21	(5,650.52)	(6.022)

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39543505	267,490.22	(545.76)	(1,118.86)
39538327	166,678.97	15,195.13	49,608.98

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
16	3,605,951.82	226,482.54	6.281

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39441588	272,866.38	(35,184.10)	(12.8943)
39444126	115,442.69	58,130.27	50.3542
39450773	319,133.97	2,805.48	0.8791
39460603	260,220.58	9,734.38	3.7408
39460925	205,291.72	866.48	0.4221
39469594	311,667.26	8,723.53	2.7990
39476923	219,765.61	7,940.07	3.6130
39483468	93,827.21	(5,650.52)	(6.0223)
39488864	227,973.08	8,801.86	3.8609
39495871	204,631.45	194.62	0.0951
39497695	222,255.28	30,519.24	13.7316
39538327	166,678.97	49,608.98	29.7632
39543505	267,490.22	(1,118.86)	(0.4183)
39546318	76,991.26	(159.17)	(0.2067)
39560465	267,431.82	19,072.34	7.1317
39598238	374,284.32	72,197.94	19.2896

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	139,709.27	120,517.89	0.000 %	0	0.00	0.00	0.000 %	6	139,709.27	120,517.89	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	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	(5,650.52)	(5,650.52)
Summary	0039488864	232,000.00	5.125 %	CA	94.00	360	8,801.86	09/30/2018	8,801.86	8,801.86
Summary	0039497695	225,000.00	4.125 %	CA	95.00	360	30,519.24	09/30/2018	30,519.24	30,519.24
Summary	0039538327	169,000.00	3.625 %	PA	97.00	360	34,413.85	08/31/2018	15,195.13	49,608.98
Summary	0039543505	273,000.00	3.875 %	CA	85.00	360	(573.10)	07/31/2018	(545.76)	(1,118.86)
Summary	0039598238	380,000.00	3.875 %	IN	95.00	360	72,197.94	09/30/2018	72,197.94	72,197.94

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**

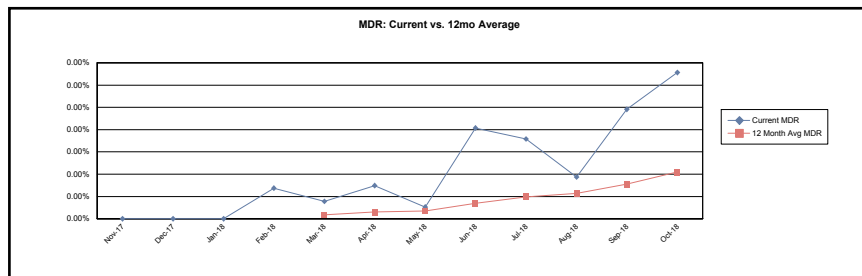
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Realized Loss Report - Collateral

Summary

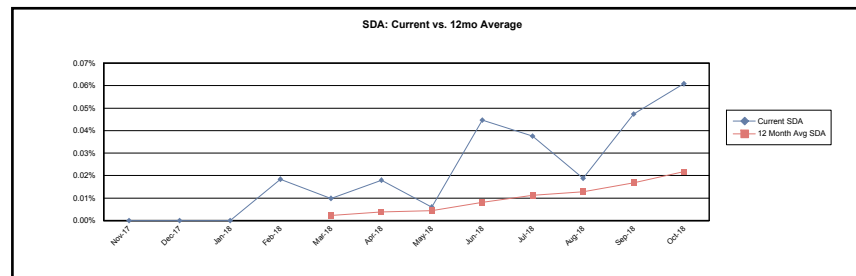
MDR

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



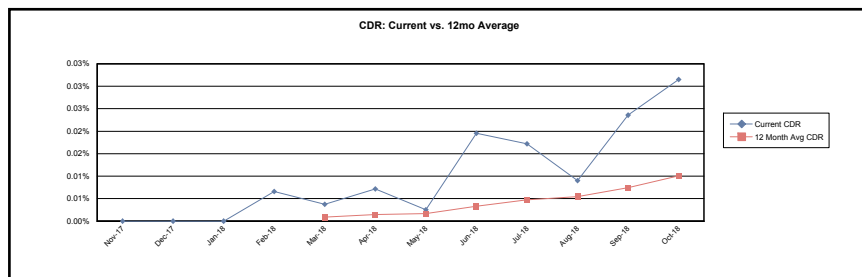
SDA

Current Month 0.061 %
3 Month Average 0.042 %
12 Month Average 0.022 %



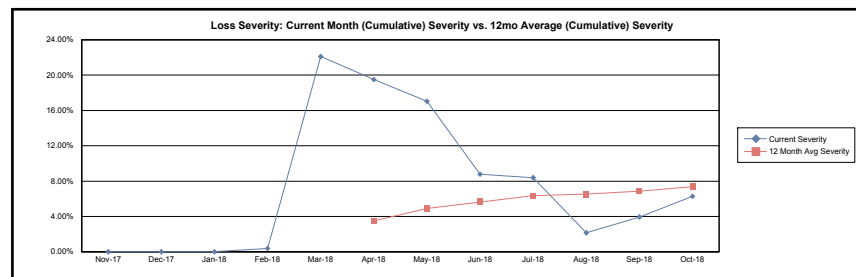
CDR

Current Month 0.031 %
3 Month Average 0.021 %
12 Month Average 0.010 %



Loss Severity

Current Month (Cumulative) 6.281 %
3 Month Average (Cumulative) 4.121 %
12 Month Average (Cumulative) 7.380 %



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 0.874 %
3 Month Average 0.843 %
12 Month Average 0.681 %

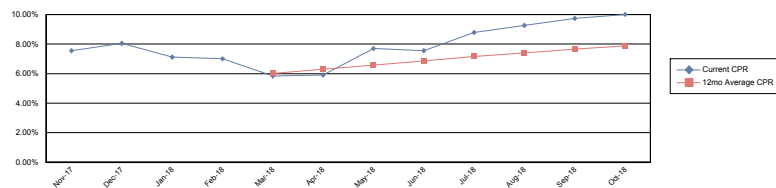
CPR

Current Month 10.000 %
3 Month Average 9.659 %
12 Month Average 7.869 %

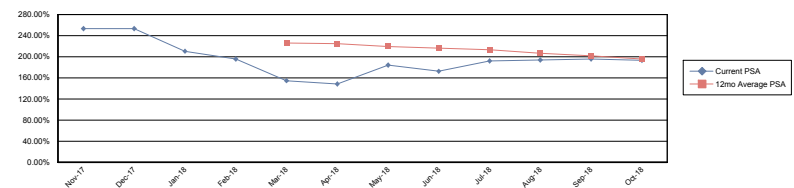
PSA

Current Month 193.162 %
3 Month Average 194.090 %
12 Month Average 195.460 %

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
0039505771	198,312.11	0.00	0.000%	198,312.11
Totals	198,312.11	0.00		

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.