

**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

08-May-2019 08:44:23 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	04/30/2019	0.00000 %	31,673,991,403.21	0.00	288,134,403.29	0.00	31,385,856,999.91	288,134,403.29	0.00
2M-1		05/24/2019	3.62663 %	198,325,531.93	659,315.55	12,128,706.01	0.00	186,196,825.92	12,788,021.56	0.00
2M-1H	30711XGL2	04/30/2019	0.00000 %	10,438,414.80	0.00	638,366.95	0.00	9,800,047.85	638,366.95	0.00
2M-2A		05/24/2019	6.12663 %	246,928,000.00	1,386,766.78	0.00	0.00	246,928,000.00	1,386,766.78	0.00
2M-AH	30711XGM0	04/30/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		05/24/2019	6.12663 %	265,923,000.00	1,493,444.18	0.00	0.00	265,923,000.00	1,493,444.18	0.00
2M-BH	30711XGN8	04/30/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		05/24/2019	6.12663 %	246,928,000.00	1,386,766.78	0.00	0.00	246,928,000.00	1,386,766.78	0.00
2M-CH	30711XGP3	04/30/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		05/24/2019	6.12663 %	759,779,000.00	4,266,977.75	0.00	0.00	759,779,000.00	4,266,977.75	0.00
2M-2H	30711XGQ1	04/30/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		05/24/2019	7.97663 %	189,945,000.00	1,388,860.90	0.00	0.00	189,945,000.00	1,388,860.90	0.00
2B-1H		04/30/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		04/30/2019	0.00000 %	199,345,420.59	0.00	0.00	(211,192.94)	199,556,613.53	0.00	385,711.47
2A-I1	30711XGR9	05/24/2019	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2A-I2	30711XGS7	05/24/2019	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2A-I3	30711XGT5	05/24/2019	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2A-I4	30711XGU2	05/24/2019	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2B-I1	30711XGZ1	05/24/2019	1.30000 %	0.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00
2B-I2	30711XHA5	05/24/2019	1.80000 %	0.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00
2B-I3	30711XHB3	05/24/2019	2.30000 %	0.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00
2B-I4	30711XHC1	05/24/2019	2.80000 %	0.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00
2C-I1	30711XHH0	05/24/2019	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2C-I2	30711XHJ6	05/24/2019	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2C-I3	30711XHK3	05/24/2019	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2C-I4	30711XHL1	05/24/2019	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2E-A1	30711XGV0	05/24/2019	4.82663 %	246,928,000.00	1,092,510.92	0.00	0.00	246,928,000.00	1,092,510.92	0.00
2E-A2	30711XGW8	05/24/2019	4.32663 %	246,928,000.00	979,335.58	0.00	0.00	246,928,000.00	979,335.58	0.00
2E-A3	30711XGX6	05/24/2019	3.82663 %	246,928,000.00	866,160.25	0.00	0.00	246,928,000.00	866,160.25	0.00
2E-A4	30711XGY4	05/24/2019	3.32663 %	246,928,000.00	752,984.92	0.00	0.00	246,928,000.00	752,984.92	0.00
2E-B1	30711XHD9	05/24/2019	4.82663 %	265,923,000.00	1,176,552.60	0.00	0.00	265,923,000.00	1,176,552.60	0.00
2E-B2	30711XHE7	05/24/2019	4.32663 %	265,923,000.00	1,054,671.23	0.00	0.00	265,923,000.00	1,054,671.23	0.00
2E-B3	30711XHF4	05/24/2019	3.82663 %	265,923,000.00	932,789.85	0.00	0.00	265,923,000.00	932,789.85	0.00
2E-B4	30711XHG2	05/24/2019	3.32663 %	265,923,000.00	810,908.48	0.00	0.00	265,923,000.00	810,908.48	0.00
2E-C1	30711XHM9	05/24/2019	4.82663 %	246,928,000.00	1,092,510.92	0.00	0.00	246,928,000.00	1,092,510.92	0.00
2E-C2	30711XHN7	05/24/2019	4.32663 %	246,928,000.00	979,335.58	0.00	0.00	246,928,000.00	979,335.58	0.00
2E-C3	30711XHP2	05/24/2019	3.82663 %	246,928,000.00	866,160.25	0.00	0.00	246,928,000.00	866,160.25	0.00
2E-C4	30711XHQ0	05/24/2019	3.32663 %	246,928,000.00	752,984.92	0.00	0.00	246,928,000.00	752,984.92	0.00
2E-D1	30711XHR8	05/24/2019	4.82663 %	512,851,000.00	2,269,063.52	0.00	0.00	512,851,000.00	2,269,063.52	0.00
2E-D2	30711XHS6	05/24/2019	4.32663 %	512,851,000.00	2,034,006.81	0.00	0.00	512,851,000.00	2,034,006.81	0.00
2E-D3	30711XHT4	05/24/2019	3.82663 %	512,851,000.00	1,798,950.10	0.00	0.00	512,851,000.00	1,798,950.10	0.00
2E-D4	30711XHU1	05/24/2019	3.32663 %	512,851,000.00	1,563,893.40	0.00	0.00	512,851,000.00	1,563,893.40	0.00
2E-D5	30711XHV9	05/24/2019	6.12663 %	512,851,000.00	2,880,210.96	0.00	0.00	512,851,000.00	2,880,210.96	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 28-May-2019

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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	05/24/2019	4.82663 %	512,851,000.00	2,269,063.52	0.00	0.00	512,851,000.00	2,269,063.52	0.00
2E-F2	30711XHX5	05/24/2019	4.32663 %	512,851,000.00	2,034,006.81	0.00	0.00	512,851,000.00	2,034,006.81	0.00
2E-F3	30711XHY3	05/24/2019	3.82663 %	512,851,000.00	1,798,950.10	0.00	0.00	512,851,000.00	1,798,950.10	0.00
2E-F4	30711XHZ0	05/24/2019	3.32663 %	512,851,000.00	1,563,893.40	0.00	0.00	512,851,000.00	1,563,893.40	0.00
2E-F5	30711XJA3	05/24/2019	6.12663 %	512,851,000.00	2,880,210.96	0.00	0.00	512,851,000.00	2,880,210.96	0.00
2X-1	30711XJB1	05/24/2019	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2X-2	30711XJC9	05/24/2019	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2X-3	30711XJD7	05/24/2019	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2X-4	30711XJE5	05/24/2019	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
2Y-1	30711XJF2	05/24/2019	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2Y-2	30711XJG0	05/24/2019	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2Y-3	30711XJH8	05/24/2019	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2Y-4	30711XJJ4	05/24/2019	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
Totals				42,049,207,695.53	56,452,152.55	300,901,476.25	(211,192.94)	41,748,517,412.21	357,353,628.80	385,711.47

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

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

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

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	31,673,991,403.21	56,445,343.95	231,689,059.34	0.00	0.00	288,134,403.29	31,385,856,999.91	0.81757579	288,134,403.29
2M-1	379,890,000.00	198,325,531.93	2,383,394.29	9,745,311.72	0.00	0.00	12,128,706.01	186,196,825.92	0.49013353	12,128,706.01
2M-1H	19,994,649.00	10,438,414.80	125,444.56	512,922.39	0.00	0.00	638,366.95	9,800,047.85	0.49013353	638,366.95
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	199,345,420.59	0.00	0.00	0.00	(211,192.94)	(211,192.94)	199,556,613.53	0.99807089	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
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	42,049,207,695.53	58,954,182.80	241,947,293.45	0.00	(211,192.94)	300,690,283.31	41,748,517,412.21	0.85277875	300,901,476.25

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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	825.08145921	1.47035485	6.03530969	0.00000000	0.00000000	7.50566453	817.57579467	0.81757579	7.50566453
2M-1	379,890,000.00	522.06041731	6.27390637	25.65298302	0.00000000	0.00000000	31.92688939	490.13352792	0.49013353	31.92688939
2M-1H	19,994,649.00	522.06041726	6.27390658	25.65298296	0.00000000	0.00000000	31.92688954	490.13352773	0.49013353	31.92688954
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	997.01461704	0.00000000	0.00000000	0.00000000	(1.05626930)	(1.05626930)	998.07088634	0.99807089	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**

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	31,673,991,403.21	0.00	0.00	0.00	0.00	0.00	0.00	31,385,856,999.91
2M-1	04/25/19 - 05/27/19	33	3.62663 %	198,325,531.93	659,315.55	0.00	0.00	0.00	659,315.55	0.00	186,196,825.92
2M-1H	N/A	N/A	0.00000 %	10,438,414.80	0.00	0.00	0.00	0.00	0.00	0.00	9,800,047.85
2M-2A	04/25/19 - 05/27/19	33	6.12663 %	246,928,000.00	1,386,766.78	0.00	0.00	0.00	1,386,766.78	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	04/25/19 - 05/27/19	33	6.12663 %	265,923,000.00	1,493,444.18	0.00	0.00	0.00	1,493,444.18	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	04/25/19 - 05/27/19	33	6.12663 %	246,928,000.00	1,386,766.78	0.00	0.00	0.00	1,386,766.78	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	04/25/19 - 05/27/19	33	6.12663 %	759,779,000.00	4,266,977.75	0.00	0.00	0.00	4,266,977.75	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	04/25/19 - 05/27/19	33	7.97663 %	189,945,000.00	1,388,860.90	0.00	0.00	0.00	1,388,860.90	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 %	199,345,420.59	0.00	0.00	0.00	0.00	0.00	0.00	199,556,613.53
2A-I1	04/25/19 - 05/27/19	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2A-I2	04/25/19 - 05/27/19	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2A-I3	04/25/19 - 05/27/19	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2A-I4	04/25/19 - 05/27/19	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2B-I1	04/25/19 - 05/27/19	33	1.30000 %	265,923,000.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00	265,923,000.00
2B-I2	04/25/19 - 05/27/19	33	1.80000 %	265,923,000.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00	265,923,000.00
2B-I3	04/25/19 - 05/27/19	33	2.30000 %	265,923,000.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00	265,923,000.00
2B-I4	04/25/19 - 05/27/19	33	2.80000 %	265,923,000.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00	265,923,000.00
2C-I1	04/25/19 - 05/27/19	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2C-I2	04/25/19 - 05/27/19	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2C-I3	04/25/19 - 05/27/19	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2C-I4	04/25/19 - 05/27/19	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2E-A1	04/25/19 - 05/27/19	33	4.82663 %	246,928,000.00	1,092,510.92	0.00	0.00	0.00	1,092,510.92	0.00	246,928,000.00
2E-A2	04/25/19 - 05/27/19	33	4.32663 %	246,928,000.00	979,335.58	0.00	0.00	0.00	979,335.58	0.00	246,928,000.00
2E-A3	04/25/19 - 05/27/19	33	3.82663 %	246,928,000.00	866,160.25	0.00	0.00	0.00	866,160.25	0.00	246,928,000.00
2E-A4	04/25/19 - 05/27/19	33	3.32663 %	246,928,000.00	752,984.92	0.00	0.00	0.00	752,984.92	0.00	246,928,000.00
2E-B1	04/25/19 - 05/27/19	33	4.82663 %	265,923,000.00	1,176,552.60	0.00	0.00	0.00	1,176,552.60	0.00	265,923,000.00
2E-B2	04/25/19 - 05/27/19	33	4.32663 %	265,923,000.00	1,054,671.23	0.00	0.00	0.00	1,054,671.23	0.00	265,923,000.00
2E-B3	04/25/19 - 05/27/19	33	3.82663 %	265,923,000.00	932,789.85	0.00	0.00	0.00	932,789.85	0.00	265,923,000.00
2E-B4	04/25/19 - 05/27/19	33	3.32663 %	265,923,000.00	810,908.48	0.00	0.00	0.00	810,908.48	0.00	265,923,000.00
2E-C1	04/25/19 - 05/27/19	33	4.82663 %	246,928,000.00	1,092,510.92	0.00	0.00	0.00	1,092,510.92	0.00	246,928,000.00
2E-C2	04/25/19 - 05/27/19	33	4.32663 %	246,928,000.00	979,335.58	0.00	0.00	0.00	979,335.58	0.00	246,928,000.00
2E-C3	04/25/19 - 05/27/19	33	3.82663 %	246,928,000.00	866,160.25	0.00	0.00	0.00	866,160.25	0.00	246,928,000.00
2E-C4	04/25/19 - 05/27/19	33	3.32663 %	246,928,000.00	752,984.92	0.00	0.00	0.00	752,984.92	0.00	246,928,000.00
2E-D1	04/25/19 - 05/27/19	33	4.82663 %	512,851,000.00	2,269,063.52	0.00	0.00	0.00	2,269,063.52	0.00	512,851,000.00
2E-D2	04/25/19 - 05/27/19	33	4.32663 %	512,851,000.00	2,034,006.81	0.00	0.00	0.00	2,034,006.81	0.00	512,851,000.00
2E-D3	04/25/19 - 05/27/19	33	3.82663 %	512,851,000.00	1,798,950.10	0.00	0.00	0.00	1,798,950.10	0.00	512,851,000.00
2E-D4	04/25/19 - 05/27/19	33	3.32663 %	512,851,000.00	1,563,893.40	0.00	0.00	0.00	1,563,893.40	0.00	512,851,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	04/25/19 - 05/27/19	33	6.12663 %	512,851,000.00	2,880,210.96	0.00	0.00	0.00	2,880,210.96	0.00	512,851,000.00
2E-F1	04/25/19 - 05/27/19	33	4.82663 %	512,851,000.00	2,269,063.52	0.00	0.00	0.00	2,269,063.52	0.00	512,851,000.00
2E-F2	04/25/19 - 05/27/19	33	4.32663 %	512,851,000.00	2,034,006.81	0.00	0.00	0.00	2,034,006.81	0.00	512,851,000.00
2E-F3	04/25/19 - 05/27/19	33	3.82663 %	512,851,000.00	1,798,950.10	0.00	0.00	0.00	1,798,950.10	0.00	512,851,000.00
2E-F4	04/25/19 - 05/27/19	33	3.32663 %	512,851,000.00	1,563,893.40	0.00	0.00	0.00	1,563,893.40	0.00	512,851,000.00
2E-F5	04/25/19 - 05/27/19	33	6.12663 %	512,851,000.00	2,880,210.96	0.00	0.00	0.00	2,880,210.96	0.00	512,851,000.00
2X-1	04/25/19 - 05/27/19	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2X-2	04/25/19 - 05/27/19	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2X-3	04/25/19 - 05/27/19	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2X-4	04/25/19 - 05/27/19	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
2Y-1	04/25/19 - 05/27/19	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2Y-2	04/25/19 - 05/27/19	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2Y-3	04/25/19 - 05/27/19	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2Y-4	04/25/19 - 05/27/19	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
Totals					56,452,152.55	0.00	0.00	0.00	56,452,152.55	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 %	825.08145921	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	817.57579467
2M-1	379,890,000.00	3.62663 %	522.06041731	1.73554332	0.00000000	0.00000000	0.00000000	1.73554332	0.00000000	490.13352792
2M-1H	19,994,649.00	0.00000 %	522.06041726	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	490.13352773
2M-2A	246,928,000.00	6.12663 %	1000.00000000	5.61607748	0.00000000	0.00000000	0.00000000	5.61607748	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	6.12663 %	1000.00000000	5.61607751	0.00000000	0.00000000	0.00000000	5.61607751	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	6.12663 %	1000.00000000	5.61607748	0.00000000	0.00000000	0.00000000	5.61607748	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	6.12663 %	1000.00000000	5.61607750	0.00000000	0.00000000	0.00000000	5.61607750	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	7.97663 %	1000.00000000	7.31191082	0.00000000	0.00000000	0.00000000	7.31191082	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 %	997.01461704	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.07088634
2A-I1	0.00	1.30000 %	1000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.10833331	0.00000000	0.00000000	0.00000000	2.10833331	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.82663 %	1000.00000000	4.42441084	0.00000000	0.00000000	0.00000000	4.42441084	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.32663 %	1000.00000000	3.96607748	0.00000000	0.00000000	0.00000000	3.96607748	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.82663 %	1000.00000000	3.50774416	0.00000000	0.00000000	0.00000000	3.50774416	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.32663 %	1000.00000000	3.04941084	0.00000000	0.00000000	0.00000000	3.04941084	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.82663 %	1000.00000000	4.42441083	0.00000000	0.00000000	0.00000000	4.42441083	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.32663 %	1000.00000000	3.96607751	0.00000000	0.00000000	0.00000000	3.96607751	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.82663 %	1000.00000000	3.50774416	0.00000000	0.00000000	0.00000000	3.50774416	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.32663 %	1000.00000000	3.04941084	0.00000000	0.00000000	0.00000000	3.04941084	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.82663 %	1000.00000000	4.42441084	0.00000000	0.00000000	0.00000000	4.42441084	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.32663 %	1000.00000000	3.96607748	0.00000000	0.00000000	0.00000000	3.96607748	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.82663 %	1000.00000000	3.50774416	0.00000000	0.00000000	0.00000000	3.50774416	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.32663 %	1000.00000000	3.04941084	0.00000000	0.00000000	0.00000000	3.04941084	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.82663 %	1000.00000000	4.42441083	0.00000000	0.00000000	0.00000000	4.42441083	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.32663 %	1000.00000000	3.96607750	0.00000000	0.00000000	0.00000000	3.96607750	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.82663 %	1000.00000000	3.50774416	0.00000000	0.00000000	0.00000000	3.50774416	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.32663 %	1000.00000000	3.04941084	0.00000000	0.00000000	0.00000000	3.04941084	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	6.12663 %	1000.00000000	5.61607750	0.00000000	0.00000000	0.00000000	5.61607750	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.82663 %	1000.00000000	4.42441083	0.00000000	0.00000000	0.00000000	4.42441083	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.32663 %	1000.00000000	3.96607750	0.00000000	0.00000000	0.00000000	3.96607750	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.82663 %	1000.00000000	3.50774416	0.00000000	0.00000000	0.00000000	3.50774416	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.32663 %	1000.00000000	3.04941084	0.00000000	0.00000000	0.00000000	3.04941084	0.00000000	1000.00000000
2E-F5	512,851,000.00	6.12663 %	1000.00000000	5.61607750	0.00000000	0.00000000	0.00000000	5.61607750	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	2.56666667	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	18,031,064.95
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	220,768.98
Gains & Subsequent Recoveries (Realized Losses)	211,192.94
Total Deposits	<u>18,463,026.87</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,443,860.21
Total Withdrawals (Pool Distribution Amount)	<u>18,463,026.87</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	300,690,283.31
Total Principal Reduction Cumulative	7,207,342,876.74
Scheduled Principal Current	58,954,182.80
Scheduled Principal Cumulative	1,558,158,129.18
Unscheduled Principal Current	241,947,293.45
Unscheduled Principal Cumulative	5,648,799,036.08
Senior Reduction Amount	288,134,403.29
Subordinate Reduction Amount	12,767,072.96
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	211,192.94
Modification Loss Amount	25,420.80
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	148350
Period Reference Pool Removal Loan Count	1055
Period Ending Loan Count	147295
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	32,781,122,113.03
Period PIF Loan Count Current	1051
PIF Loan Count Cumulative	23,236
Period PIF Loan UPB Current	229,603,799.16
PIF Loan UPB Cumulative	5,338,767,473.02
Period Partial Prepayment Amount	12,006,422.85
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	92
Repurchased Prior Credit Event UPB Current	220,768.98
Repurchased Prior Credit Event UPB Cum	20,248,985.29
Credit Event Amount Current	682,033.32
Credit Event Amount Cumulative	8,551,358.53
Total Active Modified Loan Count	749
Total Active Modified UPB	187,380,223.11
LIBOR	2.476630%
Structural Reporting	
Senior Percentage	95.744426%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.255574%
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%	4.255574%	4.256307%
2M-1	0.00	0.00	3.000000%	3.624520%	3.657767%
2M-1H	0.00	0.00	3.000000%	3.624520%	3.657767%
2M-2	0.00	0.00	1.000000%	1.206971%	1.218042%
2M-2H	0.00	0.00	1.000000%	1.206971%	1.218042%
2B-1	0.00	0.00	0.500000%	0.602583%	0.608110%
2B-1H	0.00	0.00	0.500000%	0.602583%	0.608110%
2B-2H	0.00	211,192.94	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1,130	248,894,474.27	0.767168%	0.759262%
60 Days	267	58,673,614.72	0.181269%	0.178986%
90 Days	109	22,957,411.91	0.074001%	0.070032%
120 Days	101	22,073,253.10	0.068570%	0.067335%
150 Days	77	18,098,911.07	0.052276%	0.055211%
180+ Days	215	46,728,093.77	0.145966%	0.142546%
	1,899	417,425,758.84	1.289249%	1.273372%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.041%
3 Month Average	0.039%
12 Month Average	0.044%

CDR

Current Month	0.025%
3 Month Average	0.024%
12 Month Average	0.024%

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
320	83,715,407.65	25,420.80	0.030	83,715,407.65	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39510732	198,793.31	39.83	0.02	39.83	0.00
39514097	277,114.82	155.39	0.056	155.39	0.00
39504900	281,346.65	45.12	0.016	45.12	0.00
39506011	301,199.61	282.37	0.094	282.37	0.00
39506739	353,000.59	61.28	0.017	61.28	0.00
39507186	92,341.03	25.20	0.027	25.20	0.00
39507733	213,249.31	36.05	0.017	36.05	0.00
39508339	272,071.64	70.09	0.026	70.09	0.00
39504429	179,388.54	24.67	0.014	24.67	0.00
39510619	356,032.67	155.49	0.044	155.49	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00
39510767	287,113.99	71.22	0.025	71.22	0.00
39510796	221,068.02	42.02	0.019	42.02	0.00
39510825	234,616.64	46.11	0.02	46.11	0.00
39512200	212,839.69	50.64	0.024	50.64	0.00
39512837	110,201.15	18.68	0.017	18.68	0.00
39512951	108,661.05	23.23	0.021	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39498893	309,027.58	41.71	0.013	41.71	0.00
39510362	152,329.30	72.62	0.048	72.62	0.00
39501050	354,598.51	98.95	0.028	98.95	0.00
39532036	403,968.38	96.89	0.024	96.89	0.00
39499375	381,577.79	46.43	0.012	46.43	0.00
39499554	375,598.76	135.83	0.036	135.83	0.00
39500191	449,781.68	28.59	0.006	28.59	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39500223	352,291.91	127.07	0.036	127.07	0.00
39500373	147,425.24	69.82	0.047	69.82	0.00
39500489	388,223.36	323.52	0.083	323.52	0.00
39504896	335,068.27	82.10	0.025	82.10	0.00
39500813	216,100.22	34.39	0.016	34.39	0.00
39514171	312,957.49	260.80	0.083	260.80	0.00
39501465	58,960.44	44.79	0.076	44.79	0.00
39501764	265,950.51	4.75	0.002	4.75	0.00
39501801	223,654.68	54.72	0.024	54.72	0.00
39501892	81,973.53	1.24	0.002	1.24	0.00
39502209	167,168.84	79.15	0.047	79.15	0.00
39502643	281,740.10	61.77	0.022	61.77	0.00
39503341	289,642.49	39.67	0.014	39.67	0.00
39503792	385,804.60	232.33	0.06	232.33	0.00
39500615	277,240.03	63.26	0.023	63.26	0.00
39526898	181,183.37	75.49	0.042	75.49	0.00
39513559	116,379.00	11.50	0.01	11.50	0.00
39522258	260,170.42	77.61	0.03	77.61	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39523117	352,188.53	90.38	0.026	90.38	0.00
39523160	376,492.71	117.24	0.031	117.24	0.00
39523587	149,788.38	48.36	0.032	48.36	0.00
39523890	253,206.76	81.81	0.032	81.81	0.00
39519948	302,420.08	76.08	0.025	76.08	0.00
39526316	312,748.50	87.76	0.028	87.76	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39527117	308,046.69	127.25	0.041	127.25	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39529186	245,543.60	9.72	0.004	9.72	0.00
39529468	181,350.01	35.72	0.02	35.72	0.00
39529926	146,538.32	4.44	0.003	4.44	0.00
39530108	287,329.96	123.91	0.043	123.91	0.00
39531022	152,009.11	48.99	0.032	48.99	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39463115	199,851.84	3.02	0.002	3.02	0.00
39524504	351,318.83	182.98	0.052	182.98	0.00
39518905	401,120.87	11.51	0.003	11.51	0.00
39514522	216,023.13	38.11	0.018	38.11	0.00
39514722	171,893.75	17.91	0.01	17.91	0.00
39514914	308,060.18	52.60	0.017	52.60	0.00
39515806	136,249.03	36.82	0.027	36.82	0.00
39515860	147,821.15	30.80	0.021	30.80	0.00
39515953	310,100.31	51.57	0.017	51.57	0.00
39516124	213,101.97	33.97	0.016	33.97	0.00
39521507	156,431.45	16.08	0.01	16.08	0.00
39517935	334,366.38	65.58	0.02	65.58	0.00
39498560	210,544.19	53.76	0.026	53.76	0.00
39519217	98,335.14	29.05	0.03	29.05	0.00
39519241	162,891.09	24.43	0.015	24.43	0.00
39519389	415,431.04	129.82	0.031	129.82	0.00
39519402	243,586.79	76.12	0.031	76.12	0.00
39519403	416,190.48	43.35	0.01	43.35	0.00
39519404	169,270.16	58.74	0.035	58.74	0.00
39519632	139,310.15	29.67	0.021	29.67	0.00
39519846	436,681.33	148.61	0.034	148.61	0.00
39516270	366,587.64	103.57	0.028	103.57	0.00
39479790	430,579.33	242.82	0.056	242.82	0.00
39480837	416,223.67	124.26	0.03	124.26	0.00
39473651	314,069.65	212.42	0.068	212.42	0.00
39474760	299,720.71	67.66	0.023	67.66	0.00
39474812	343,010.66	136.45	0.04	136.45	0.00
39475372	186,710.50	31.70	0.017	31.70	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00
39478643	411,295.49	106.14	0.026	106.14	0.00
39472886	284,638.11	73.04	0.026	73.04	0.00
39479526	92,834.54	12.75	0.014	12.75	0.00
39472395	162,948.51	7.23	0.004	7.23	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

**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
39480117	441,425.35	278.55	0.063	278.55	0.00
39480392	47,257.83	35.08	0.074	35.08	0.00
39480394	194,040.25	52.14	0.027	52.14	0.00
39480398	378,782.00	157.83	0.042	157.83	0.00
39480749	293,340.50	74.23	0.025	74.23	0.00
39480766	219,580.12	83.35	0.038	83.35	0.00
39480783	347,266.84	177.75	0.051	177.75	0.00
39499251	378,301.65	99.14	0.026	99.14	0.00
39479371	322,569.59	55.25	0.017	55.25	0.00
39466301	103,038.06	3.73	0.004	3.73	0.00
39463250	302,645.68	76.58	0.025	76.58	0.00
39463797	278,945.76	45.13	0.016	45.13	0.00
39463818	357,536.28	98.25	0.027	98.25	0.00
39464142	231,379.17	96.41	0.042	96.41	0.00
39464255	390,050.33	94.92	0.024	94.92	0.00
39464408	171,648.37	2.60	0.002	2.60	0.00
39464586	199,666.21	61.39	0.031	61.39	0.00
39473264	309,875.00	161.39	0.052	161.39	0.00
39466169	395,273.00	43.46	0.011	43.46	0.00
39481548	219,066.72	75.96	0.035	75.96	0.00
39466796	265,305.98	4.84	0.002	4.84	0.00
39468579	291,431.94	179.68	0.062	179.68	0.00
39468684	160,771.37	33.49	0.021	33.49	0.00
39468895	420,449.43	151.61	0.036	151.61	0.00
39468898	304,750.17	103.81	0.034	103.81	0.00
39469712	170,811.24	35.19	0.021	35.19	0.00
39470859	365,099.35	76.06	0.021	76.06	0.00
39472036	196,430.48	11.93	0.006	11.93	0.00
39465415	151,880.80	42.43	0.028	42.43	0.00
39496488	303,322.28	55.25	0.018	55.25	0.00
39480795	187,015.01	77.92	0.042	77.92	0.00
39493057	231,921.24	103.19	0.044	103.19	0.00
39493193	350,949.88	73.11	0.021	73.11	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

**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
39493381	298,569.72	100.32	0.034	100.32	0.00
39493427	331,196.03	55.64	0.017	55.64	0.00
39495376	419,795.40	100.87	0.024	100.87	0.00
39496341	159,724.44	49.91	0.031	49.91	0.00
39492626	175,869.45	45.17	0.026	45.17	0.00
39496424	262,981.23	126.91	0.048	126.91	0.00
39492533	188,792.18	5.08	0.003	5.08	0.00
39496545	282,859.69	58.54	0.021	58.54	0.00
39497243	393,511.33	127.57	0.032	127.57	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39497384	353,948.30	4.86	0.001	4.86	0.00
39498327	254,004.84	79.38	0.031	79.38	0.00
39498350	162,856.59	30.26	0.019	30.26	0.00
39498441	180,356.64	17.28	0.01	17.28	0.00
39498539	147,383.97	13.09	0.009	13.09	0.00
39496343	371,042.76	123.84	0.033	123.84	0.00
39484882	314,880.76	82.17	0.026	82.17	0.00
39482253	132,128.56	4.91	0.004	4.91	0.00
39483008	140,701.31	13.18	0.009	13.18	0.00
39483449	234,345.42	48.82	0.021	48.82	0.00
39484057	247,285.32	112.83	0.046	112.83	0.00
39484062	405,717.57	253.57	0.062	253.57	0.00
39484178	303,331.77	63.19	0.021	63.19	0.00
39484208	297,690.12	99.88	0.034	99.88	0.00
39492687	182,019.21	34.96	0.019	34.96	0.00
39484688	275,639.26	21.54	0.008	21.54	0.00
39532203	296,308.11	7.16	0.002	7.16	0.00
39484921	327,198.68	106.87	0.033	106.87	0.00
39485394	195,653.49	106.71	0.055	106.71	0.00
39485421	173,453.28	144.54	0.083	144.54	0.00
39486591	107,172.87	22.31	0.021	22.31	0.00
39487251	97,653.42	61.11	0.063	61.11	0.00
39487290	271,285.29	254.33	0.094	254.33	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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

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Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39488729	343,207.00	42.28	0.012	42.28	0.00
39491080	278,227.20	157.56	0.057	157.56	0.00
39484419	250,689.70	18.82	0.008	18.82	0.00
39438676	319,424.23	126.24	0.04	126.24	0.00
39443433	300,657.77	67.63	0.022	67.63	0.00
39434660	239,339.51	22.94	0.01	22.94	0.00
39435537	170,244.62	82.67	0.049	82.67	0.00
39436085	326,031.42	271.69	0.083	271.69	0.00
39436094	395,495.97	247.18	0.062	247.18	0.00
39436178	176,847.62	55.26	0.031	55.26	0.00
39436726	291,474.33	33.91	0.012	33.91	0.00
39434411	108,385.58	4.97	0.005	4.97	0.00
39437472	370,801.43	23.06	0.006	23.06	0.00
39602875	337,233.48	18.60	0.006	18.60	0.00
39439230	119,208.29	83.57	0.07	83.57	0.00
39439366	358,617.54	303.09	0.085	303.09	0.00
39439393	116,507.22	21.67	0.019	21.67	0.00
39439889	372,179.55	193.84	0.052	193.84	0.00
39440034	430,215.59	91.74	0.021	91.74	0.00
39440702	168,443.59	6.68	0.004	6.68	0.00
39442668	412,276.82	98.75	0.024	98.75	0.00
39589338	183,634.49	123.90	0.067	123.90	0.00
39437278	326,765.39	211.26	0.065	211.26	0.00
39596770	377,526.92	88.23	0.023	88.23	0.00
39531474	320,273.93	266.89	0.083	266.89	0.00
39591406	192,800.10	40.43	0.021	40.43	0.00
39592291	187,999.11	86.19	0.046	86.19	0.00
39592296	152,526.82	80.69	0.053	80.69	0.00
39593146	174,830.17	127.48	0.073	127.48	0.00
39593231	174,936.85	110.09	0.063	110.09	0.00
39594372	104,046.04	21.68	0.021	21.68	0.00
39434459	234,914.45	74.49	0.032	74.49	0.00
39595562	181,196.70	75.50	0.042	75.50	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

**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
39443454	410,488.06	118.04	0.029	118.04	0.00
39597353	173,939.78	90.13	0.052	90.13	0.00
39599401	322,707.82	53.93	0.017	53.93	0.00
39600262	364,343.70	82.24	0.023	82.24	0.00
39600325	380,417.56	159.49	0.042	159.49	0.00
39600345	141,324.69	47.42	0.034	47.42	0.00
39602414	625,760.04	117.87	0.019	117.87	0.00
39602516	382,499.92	12.04	0.003	12.04	0.00
39602696	349,982.07	167.56	0.048	167.56	0.00
39594537	193,148.11	6.70	0.003	6.70	0.00
39454970	137,314.39	39.77	0.029	39.77	0.00
39443090	124,759.86	71.18	0.057	71.18	0.00
39450747	185,921.27	89.08	0.048	89.08	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39451518	328,465.15	10.48	0.003	10.48	0.00
39451925	174,494.32	48.46	0.028	48.46	0.00
39452485	165,048.82	51.58	0.031	51.58	0.00
39452499	158,360.15	62.13	0.039	62.13	0.00
39450422	373,516.83	38.91	0.01	38.91	0.00
39454204	279,619.23	73.58	0.026	73.58	0.00
39450212	367,786.63	81.16	0.022	81.16	0.00
39455231	148,766.62	2.63	0.002	2.63	0.00
39455561	323,745.58	216.89	0.067	216.89	0.00
39455628	406,495.70	48.31	0.012	48.31	0.00
39458559	183,103.83	24.75	0.014	24.75	0.00
39460091	120,894.64	48.18	0.04	48.18	0.00
39460393	304,918.70	75.49	0.025	75.49	0.00
39461216	276,946.13	112.53	0.041	112.53	0.00
39462451	420,395.34	119.22	0.028	119.22	0.00
39452973	469,449.56	115.34	0.025	115.34	0.00
39447630	400,332.13	125.10	0.031	125.10	0.00
39443872	147,592.86	65.33	0.044	65.33	0.00
39444033	310,004.69	90.25	0.029	90.25	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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www.ctslink.com
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39444053	121,572.95	34.87	0.029	34.87	0.00
39445539	266,616.06	132.39	0.05	132.39	0.00
39445657	125,238.76	26.09	0.021	26.09	0.00
39446507	403,643.34	168.18	0.042	168.18	0.00
39446577	122,372.32	12.75	0.01	12.75	0.00
39450531	256,499.56	127.00	0.05	127.00	0.00
39446758	163,330.69	58.22	0.036	58.22	0.00
39589333	419,294.24	150.42	0.036	150.42	0.00
39448381	171,011.34	89.07	0.052	89.07	0.00
39448409	165,588.08	51.88	0.031	51.88	0.00
39448455	287,688.77	50.17	0.017	50.17	0.00
39448579	218,780.11	52.22	0.024	52.22	0.00
39448768	267,728.51	130.41	0.049	130.41	0.00
39448816	373,877.91	6.26	0.002	6.26	0.00
39448821	200,872.19	33.66	0.017	33.66	0.00
39449195	349,608.63	60.86	0.017	60.86	0.00
39446745	276,482.36	86.40	0.031	86.40	0.00
39558378	401,980.50	247.29	0.062	247.29	0.00
39562513	155,007.42	4.24	0.003	4.24	0.00
39550747	356,026.89	112.66	0.032	112.66	0.00
39550842	254,605.88	127.25	0.05	127.25	0.00
39551621	226,026.45	73.40	0.032	73.40	0.00
39555148	386,312.74	137.46	0.036	137.46	0.00
39556555	368,887.88	85.88	0.023	85.88	0.00
39556794	307,866.28	69.52	0.023	69.52	0.00
39549997	176,356.72	42.50	0.024	42.50	0.00
39558233	319,511.21	99.85	0.031	99.85	0.00
39549526	395,656.96	107.71	0.027	107.71	0.00
39558662	138,294.50	33.09	0.024	33.09	0.00
39558855	239,517.04	37.11	0.015	37.11	0.00
39559008	274,778.87	59.83	0.022	59.83	0.00
39559035	90,605.03	14.71	0.016	14.71	0.00
39559196	231,536.54	39.58	0.017	39.58	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

**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
39560335	107,176.64	18.25	0.017	18.25	0.00
39560761	290,816.84	90.99	0.031	90.99	0.00
39589777	119,359.87	36.91	0.031	36.91	0.00
39557703	373,141.12	75.44	0.02	75.44	0.00
39537702	244,900.32	63.51	0.026	63.51	0.00
39533461	212,729.86	54.12	0.025	54.12	0.00
39534389	227,015.43	23.65	0.01	23.65	0.00
39534500	342,070.68	180.96	0.053	180.96	0.00
39535531	226,668.13	69.92	0.031	69.92	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39535891	325,084.86	163.68	0.05	163.68	0.00
39536402	254,429.99	96.12	0.038	96.12	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39537437	174,876.62	100.10	0.057	100.10	0.00
39562838	245,279.35	58.53	0.024	58.53	0.00
39537744	190,215.89	19.81	0.01	19.81	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39543767	195,093.87	81.29	0.042	81.29	0.00
39545696	402,806.36	93.88	0.023	93.88	0.00
39547391	236,174.99	15.98	0.007	15.98	0.00
39548818	43,487.07	17.29	0.04	17.29	0.00
39549033	384,757.67	69.71	0.018	69.71	0.00
39537086	148,566.03	19.38	0.013	19.38	0.00
39579043	128,777.28	137.78	0.107	137.78	0.00
39561960	126,849.62	39.64	0.031	39.64	0.00
39574034	227,275.16	96.87	0.043	96.87	0.00
39574219	132,200.93	3.70	0.003	3.70	0.00
39574884	296,256.91	61.72	0.021	61.72	0.00
39575457	386,851.40	157.92	0.041	157.92	0.00
39575698	202,663.78	125.50	0.062	125.50	0.00
39576553	291,660.38	14.36	0.005	14.36	0.00
39572777	214,135.19	52.43	0.024	52.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

**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
39578889	366,039.71	7.21	0.002	7.21	0.00
39572397	363,815.56	115.58	0.032	115.58	0.00
39580132	333,940.53	23.89	0.007	23.89	0.00
39581646	223,400.14	104.90	0.047	104.90	0.00
39581975	392,490.63	122.65	0.031	122.65	0.00
39583224	208,111.94	43.36	0.021	43.36	0.00
39583702	560,329.38	146.23	0.026	146.23	0.00
39583938	399,473.27	309.98	0.078	309.98	0.00
39583999	201,936.57	297.62	0.147	297.62	0.00
39587261	256,039.29	26.67	0.01	26.67	0.00
39576554	309,592.85	64.50	0.021	64.50	0.00
39567552	371,387.14	107.39	0.029	107.39	0.00
39562917	268,971.45	8.45	0.003	8.45	0.00
39563120	81,530.17	8.49	0.01	8.49	0.00
39564050	191,459.44	157.95	0.082	157.95	0.00
39564683	125,901.99	24.26	0.019	24.26	0.00
39564762	392,984.16	85.43	0.022	85.43	0.00
39565166	160,108.31	4.59	0.003	4.59	0.00
39566121	389,734.49	58.83	0.015	58.83	0.00
39573942	105,484.12	21.42	0.02	21.42	0.00
39566950	282,261.50	92.42	0.033	92.42	0.00
39462567	364,170.91	91.30	0.025	91.30	0.00
39568470	74,137.46	3.76	0.005	3.76	0.00
39568767	297,054.95	6.90	0.002	6.90	0.00
39569273	336,973.82	60.50	0.018	60.50	0.00
39569366	349,817.82	145.76	0.042	145.76	0.00
39569436	163,436.55	74.49	0.046	74.49	0.00
39571024	423,706.60	52.86	0.012	52.86	0.00
39571279	358,661.54	186.80	0.052	186.80	0.00
39571622	365,832.58	126.67	0.035	126.67	0.00
39566280	304,675.40	68.98	0.023	68.98	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	682,033.32	73,631.69	10.796

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
6	1,321,796.14	(61,808.41)	81,286.98

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39467150	147,851.27	11,235.15	7.599
39503465	258,303.54	(562.80)	(0.218)
39534456	134,717.94	16,135.79	11.977
39548452	141,160.57	46,823.55	33.170

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39435985	218,753.09	(2,089.82)	2,113.92
39491346	218,431.62	(193.75)	3,378.30
39567115	372,509.16	38.00	4,373.26
39483468	93,827.21	(407.74)	4,903.06
39495483	145,685.69	38.00	11,015.76
39537893	272,589.37	(59,193.10)	55,502.68

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
49	8,551,358.53	385,711.48	4.511

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39435985	218,753.09	24.10	0.011
39441588	272,866.38	(35,163.01)	(12.887)
39443301	87,175.92	18,979.97	21.772
39444126	115,442.69	58,133.40	50.357
39450773	319,133.97	3,104.04	0.973
39451461	250,184.11	(2,590.80)	(1.036)
39460603	260,220.58	9,823.49	3.775
39460925	205,291.72	868.55	0.423
39464616	174,759.88	(640.90)	(0.367)
39467150	147,851.27	11,235.15	7.599
39469594	311,667.26	8,730.07	2.801
39476923	219,765.61	6,873.84	3.128
39479834	59,539.61	12,926.41	21.711
39483468	93,827.21	4,495.32	4.791
39486210	89,126.49	8,004.13	8.981
39488864	227,973.08	8,904.01	3.906
39491346	218,431.62	3,184.55	1.458
39495483	145,685.69	11,053.76	7.587
39495871	204,631.45	295.07	0.144
39497695	222,255.28	5,918.09	2.663
39501076	224,239.77	42,903.93	19.133
39502122	100,354.49	44,680.47	44.523
39503465	258,303.54	(562.80)	(0.218)
39506531	66,729.98	(15,442.44)	(23.142)
39507271	97,994.14	15,578.39	15.897
39523254	84,473.32	7,489.60	8.866
39532159	105,723.25	12,327.26	11.660
39534456	134,717.94	16,135.79	11.977
39534762	115,463.01	56,858.87	49.244

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39537893	272,589.37	(3,690.42)	(1.354)
39538327	166,678.97	6,446.97	3.868
39539642	294,587.13	9,185.57	3.118
39543137	77,044.97	8,124.55	10.545
39543505	267,490.22	(1,071.36)	(0.401)
39544207	49,476.05	324.82	0.657
39546318	76,991.26	(157.64)	(0.205)
39548452	141,160.57	46,823.55	33.170
39552233	310,997.47	5,043.21	1.622
39558740	85,251.34	(19,215.75)	(22.540)
39560465	267,431.82	19,102.49	7.143
39562980	77,671.36	11,133.72	14.334
39565365	58,687.57	12,723.82	21.681
39567115	372,509.16	4,411.26	1.184
39568020	86,163.57	37,680.03	43.731
39575178	79,439.34	11,791.26	14.843
39579230	197,467.18	(48,421.58)	(24.521)
39579845	187,071.03	(37,886.91)	(20.253)
39596607	75,783.48	3,574.93	4.717
39598238	374,284.32	5,660.64	1.512

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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	10	227,463.80	11,823.28	0.000 %	1	212,572.05	(223,016.22)	(0.001 %)	11	440,035.85	(211,192.94)	(0.001 %)

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039435985	223,000.00	4.250 %	MD	97.00	360	38,089.17	11/30/2018	(2,089.82)	24.10
Summary	0039467150	151,000.00	3.990 %	MI	95.00	360	11,235.15	04/30/2019	11,235.15	11,235.15
Summary	0039481744	218,000.00	4.000 %	SC	95.00	360	212,572.05	Active	(223,016.22)	0.00
Summary	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	(407.74)	4,495.32
Summary	0039491346	225,000.00	3.875 %	AK	97.00	360	(1,964.88)	01/31/2019	(193.75)	3,184.55
Summary	0039495483	149,000.00	3.875 %	TX	95.00	360	15,479.09	02/28/2019	38.00	11,053.76
Summary	0039503465	262,000.00	3.750 %	NJ	97.00	360	(562.80)	04/30/2019	(562.80)	(562.80)
Summary	0039534456	140,000.00	3.625 %	WI	95.00	360	16,135.79	04/30/2019	16,135.79	16,135.79
Summary	0039537893	280,000.00	4.500 %	TX	95.00	360	55,502.68	03/31/2019	(59,193.10)	(3,690.42)
Summary	0039548452	144,000.00	4.000 %	VA	95.00	360	46,823.55	04/30/2019	46,823.55	46,823.55
Summary	0039567115	379,000.00	4.000 %	AZ	97.00	360	52,376.57	12/31/2018	38.00	4,411.26

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

* This data is currently not provided for reporting.

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

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

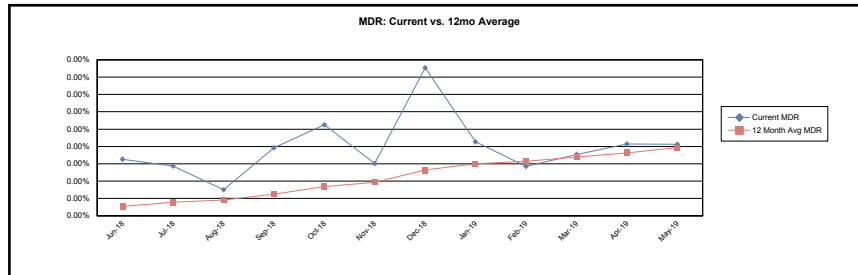
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Realized Loss Report - Collateral

Summary

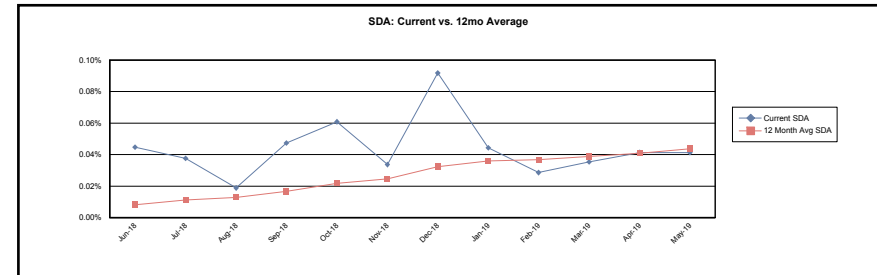
MDR

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



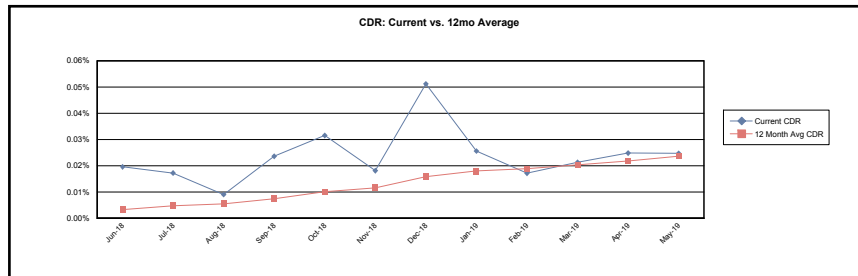
SDA

Current Month 0.041 %
3 Month Average 0.039 %
12 Month Average 0.044 %



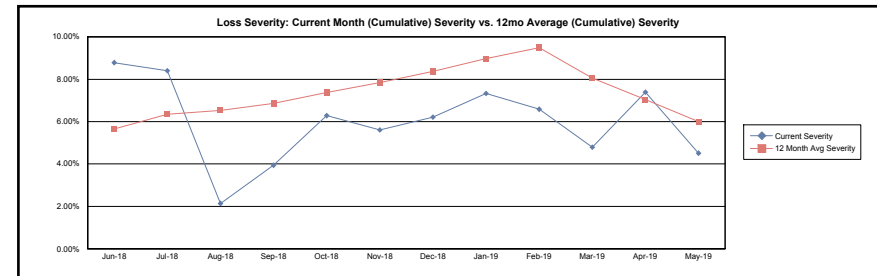
CDR

Current Month 0.025 %
3 Month Average 0.024 %
12 Month Average 0.024 %



Loss Severity

Current Month (Cumulative) 4.511 %
3 Month Average (Cumulative) 5.563 %
12 Month Average (Cumulative) 5.997 %



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

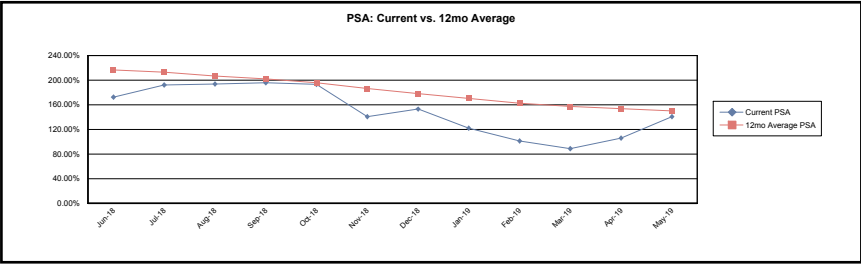
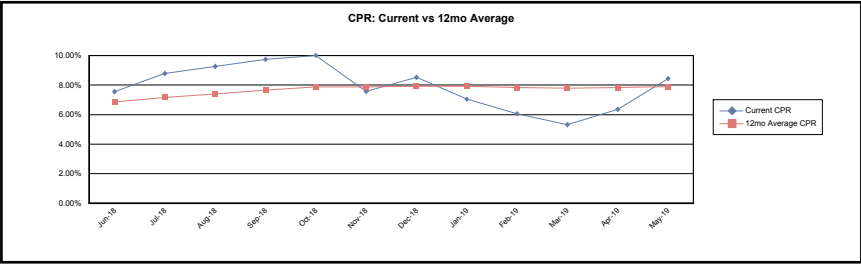
Current Month	0.732 %
3 Month Average	0.577 %
12 Month Average	0.683 %

CPR

Current Month	8.439 %
3 Month Average	6.704 %
12 Month Average	7.883 %

PSA

Current Month	140.652 %
3 Month Average	111.726 %
12 Month Average	149.857 %



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
0039450955	220,768.98	0.00	0.000%	220,768.98
Totals	220,768.98	0.00		

Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 28-May-2019

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed

Closing Date

means March 22, 2017.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.