

**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

13-Nov-2019 12:32:08 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	10/31/2019	0.00000 %	29,257,940,823.82	0.00	487,171,455.98	0.00	28,770,769,367.85	487,171,455.98	0.00
2M-1		11/22/2019	2.97275 %	96,569,483.37	247,205.14	20,521,330.36	0.00	76,048,153.01	20,768,535.50	0.00
2M-1H	30711XGL2	10/31/2019	0.00000 %	5,082,715.85	0.00	1,080,093.71	0.00	4,002,622.14	1,080,093.71	0.00
2M-2A		11/22/2019	5.47275 %	246,928,000.00	1,163,684.21	0.00	0.00	246,928,000.00	1,163,684.21	0.00
2M-AH	30711XGM0	10/31/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		11/22/2019	5.47275 %	265,923,000.00	1,253,200.92	0.00	0.00	265,923,000.00	1,253,200.92	0.00
2M-BH	30711XGN8	10/31/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		11/22/2019	5.47275 %	246,928,000.00	1,163,684.21	0.00	0.00	246,928,000.00	1,163,684.21	0.00
2M-CH	30711XGP3	10/31/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		11/22/2019	5.47275 %	759,779,000.00	3,580,569.34	0.00	0.00	759,779,000.00	3,580,569.34	0.00
2M-2H	30711XGQ1	10/31/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		11/22/2019	7.32275 %	189,945,000.00	1,197,736.45	0.00	0.00	189,945,000.00	1,197,736.45	0.00
2B-1H		10/31/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		10/31/2019	0.00000 %	199,374,516.35	0.00	0.00	62,232.26	199,312,284.09	0.00	630,040.91
2A-I1	30711XGR9	11/22/2019	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2A-I2	30711XGS7	11/22/2019	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2A-I3	30711XGT5	11/22/2019	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2A-I4	30711XGU2	11/22/2019	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2B-I1	30711XGZ1	11/22/2019	1.30000 %	0.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00
2B-I2	30711XHA5	11/22/2019	1.80000 %	0.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00
2B-I3	30711XHB3	11/22/2019	2.30000 %	0.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00
2B-I4	30711XHC1	11/22/2019	2.80000 %	0.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00
2C-I1	30711XHH0	11/22/2019	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2C-I2	30711XHJ6	11/22/2019	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2C-I3	30711XHK3	11/22/2019	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2C-I4	30711XHL1	11/22/2019	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2E-A1	30711XGV0	11/22/2019	4.17275 %	246,928,000.00	887,262.03	0.00	0.00	246,928,000.00	887,262.03	0.00
2E-A2	30711XGW8	11/22/2019	3.67275 %	246,928,000.00	780,945.81	0.00	0.00	246,928,000.00	780,945.81	0.00
2E-A3	30711XGX6	11/22/2019	3.17275 %	246,928,000.00	674,629.59	0.00	0.00	246,928,000.00	674,629.59	0.00
2E-A4	30711XGY4	11/22/2019	2.67275 %	246,928,000.00	568,313.37	0.00	0.00	246,928,000.00	568,313.37	0.00
2E-B1	30711XHD9	11/22/2019	4.17275 %	265,923,000.00	955,514.89	0.00	0.00	265,923,000.00	955,514.89	0.00
2E-B2	30711XHE7	11/22/2019	3.67275 %	265,923,000.00	841,020.27	0.00	0.00	265,923,000.00	841,020.27	0.00
2E-B3	30711XHF4	11/22/2019	3.17275 %	265,923,000.00	726,525.64	0.00	0.00	265,923,000.00	726,525.64	0.00
2E-B4	30711XHG2	11/22/2019	2.67275 %	265,923,000.00	612,031.02	0.00	0.00	265,923,000.00	612,031.02	0.00
2E-C1	30711XHM9	11/22/2019	4.17275 %	246,928,000.00	887,262.03	0.00	0.00	246,928,000.00	887,262.03	0.00
2E-C2	30711XHN7	11/22/2019	3.67275 %	246,928,000.00	780,945.81	0.00	0.00	246,928,000.00	780,945.81	0.00
2E-C3	30711XHP2	11/22/2019	3.17275 %	246,928,000.00	674,629.59	0.00	0.00	246,928,000.00	674,629.59	0.00
2E-C4	30711XHQ0	11/22/2019	2.67275 %	246,928,000.00	568,313.37	0.00	0.00	246,928,000.00	568,313.37	0.00
2E-D1	30711XHR8	11/22/2019	4.17275 %	512,851,000.00	1,842,776.93	0.00	0.00	512,851,000.00	1,842,776.93	0.00
2E-D2	30711XHS6	11/22/2019	3.67275 %	512,851,000.00	1,621,966.08	0.00	0.00	512,851,000.00	1,621,966.08	0.00
2E-D3	30711XHT4	11/22/2019	3.17275 %	512,851,000.00	1,401,155.23	0.00	0.00	512,851,000.00	1,401,155.23	0.00
2E-D4	30711XHU1	11/22/2019	2.67275 %	512,851,000.00	1,180,344.38	0.00	0.00	512,851,000.00	1,180,344.38	0.00
2E-D5	30711XHV9	11/22/2019	5.47275 %	512,851,000.00	2,416,885.13	0.00	0.00	512,851,000.00	2,416,885.13	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Nov-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	11/22/2019	4.17275 %	512,851,000.00	1,842,776.93	0.00	0.00	512,851,000.00	1,842,776.93	0.00
2E-F2	30711XHX5	11/22/2019	3.67275 %	512,851,000.00	1,621,966.08	0.00	0.00	512,851,000.00	1,621,966.08	0.00
2E-F3	30711XHY3	11/22/2019	3.17275 %	512,851,000.00	1,401,155.23	0.00	0.00	512,851,000.00	1,401,155.23	0.00
2E-F4	30711XHZ0	11/22/2019	2.67275 %	512,851,000.00	1,180,344.38	0.00	0.00	512,851,000.00	1,180,344.38	0.00
2E-F5	30711XJA3	11/22/2019	5.47275 %	512,851,000.00	2,416,885.13	0.00	0.00	512,851,000.00	2,416,885.13	0.00
2X-1	30711XJB1	11/22/2019	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2X-2	30711XJC9	11/22/2019	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2X-3	30711XJD7	11/22/2019	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2X-4	30711XJE5	11/22/2019	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
2Y-1	30711XJF2	11/22/2019	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2Y-2	30711XJG0	11/22/2019	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2Y-3	30711XJH8	11/22/2019	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2Y-4	30711XJJ4	11/22/2019	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
Totals				39,526,074,464.39	47,097,208.91	508,772,880.05	62,232.26	39,017,239,352.09	555,870,088.96	630,040.91

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	29,257,940,823.82	51,862,813.66	435,308,642.32	0.00	0.00	487,171,455.98	28,770,769,367.85	0.74945491	487,171,455.98
2M-1	379,890,000.00	96,569,483.37	2,190,409.87	18,330,920.49	0.00	0.00	20,521,330.36	76,048,153.01	0.20018467	20,521,330.36
2M-1H	19,994,649.00	5,082,715.85	115,287.26	964,806.45	0.00	0.00	1,080,093.71	4,002,622.14	0.20018467	1,080,093.71
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	199,374,516.35	0.00	0.00	0.00	62,232.26	62,232.26	199,312,284.09	0.99684889	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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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	39,526,074,464.39	54,168,510.79	454,604,369.26	0.00	62,232.26	508,835,112.31	39,017,239,352.09	0.79698813	508,772,880.05

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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	762.14532614	1.35098370	11.33943257	0.00000000	0.00000000	12.69041627	749.45490988	0.74945491	12.69041627
2M-1	379,890,000.00	254.20380471	5.76590558	48.25323249	0.00000000	0.00000000	54.01913807	200.18466664	0.20018467	54.01913807
2M-1H	19,994,649.00	254.20380473	5.76590567	48.25323265	0.00000000	0.00000000	54.01913832	200.18466641	0.20018467	54.01913832
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	997.16013780	0.00000000	0.00000000	0.00000000	0.31125106	0.31125106	996.84888675	0.99684889	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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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	29,257,940,823.82	0.00	0.00	0.00	0.00	0.00	0.00	28,770,769,367.85
2M-1	10/25/19 - 11/24/19	31	2.97275 %	96,569,483.37	247,205.14	0.00	0.00	0.00	247,205.14	0.00	76,048,153.01
2M-1H	N/A	N/A	0.00000 %	5,082,715.85	0.00	0.00	0.00	0.00	0.00	0.00	4,002,622.14
2M-2A	10/25/19 - 11/24/19	31	5.47275 %	246,928,000.00	1,163,684.21	0.00	0.00	0.00	1,163,684.21	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	10/25/19 - 11/24/19	31	5.47275 %	265,923,000.00	1,253,200.92	0.00	0.00	0.00	1,253,200.92	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	10/25/19 - 11/24/19	31	5.47275 %	246,928,000.00	1,163,684.21	0.00	0.00	0.00	1,163,684.21	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	10/25/19 - 11/24/19	31	5.47275 %	759,779,000.00	3,580,569.34	0.00	0.00	0.00	3,580,569.34	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	10/25/19 - 11/24/19	31	7.32275 %	189,945,000.00	1,197,736.45	0.00	0.00	0.00	1,197,736.45	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 %	199,374,516.35	0.00	0.00	0.00	0.00	0.00	0.00	199,312,284.09
2A-I1	10/25/19 - 11/24/19	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2A-I2	10/25/19 - 11/24/19	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2A-I3	10/25/19 - 11/24/19	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2A-I4	10/25/19 - 11/24/19	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2B-I1	10/25/19 - 11/24/19	31	1.30000 %	265,923,000.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00	265,923,000.00
2B-I2	10/25/19 - 11/24/19	31	1.80000 %	265,923,000.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00	265,923,000.00
2B-I3	10/25/19 - 11/24/19	31	2.30000 %	265,923,000.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00	265,923,000.00
2B-I4	10/25/19 - 11/24/19	31	2.80000 %	265,923,000.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00	265,923,000.00
2C-I1	10/25/19 - 11/24/19	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2C-I2	10/25/19 - 11/24/19	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2C-I3	10/25/19 - 11/24/19	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2C-I4	10/25/19 - 11/24/19	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2E-A1	10/25/19 - 11/24/19	31	4.17275 %	246,928,000.00	887,262.03	0.00	0.00	0.00	887,262.03	0.00	246,928,000.00
2E-A2	10/25/19 - 11/24/19	31	3.67275 %	246,928,000.00	780,945.81	0.00	0.00	0.00	780,945.81	0.00	246,928,000.00
2E-A3	10/25/19 - 11/24/19	31	3.17275 %	246,928,000.00	674,629.59	0.00	0.00	0.00	674,629.59	0.00	246,928,000.00
2E-A4	10/25/19 - 11/24/19	31	2.67275 %	246,928,000.00	568,313.37	0.00	0.00	0.00	568,313.37	0.00	246,928,000.00
2E-B1	10/25/19 - 11/24/19	31	4.17275 %	265,923,000.00	955,514.89	0.00	0.00	0.00	955,514.89	0.00	265,923,000.00
2E-B2	10/25/19 - 11/24/19	31	3.67275 %	265,923,000.00	841,020.27	0.00	0.00	0.00	841,020.27	0.00	265,923,000.00
2E-B3	10/25/19 - 11/24/19	31	3.17275 %	265,923,000.00	726,525.64	0.00	0.00	0.00	726,525.64	0.00	265,923,000.00
2E-B4	10/25/19 - 11/24/19	31	2.67275 %	265,923,000.00	612,031.02	0.00	0.00	0.00	612,031.02	0.00	265,923,000.00
2E-C1	10/25/19 - 11/24/19	31	4.17275 %	246,928,000.00	887,262.03	0.00	0.00	0.00	887,262.03	0.00	246,928,000.00
2E-C2	10/25/19 - 11/24/19	31	3.67275 %	246,928,000.00	780,945.81	0.00	0.00	0.00	780,945.81	0.00	246,928,000.00
2E-C3	10/25/19 - 11/24/19	31	3.17275 %	246,928,000.00	674,629.59	0.00	0.00	0.00	674,629.59	0.00	246,928,000.00
2E-C4	10/25/19 - 11/24/19	31	2.67275 %	246,928,000.00	568,313.37	0.00	0.00	0.00	568,313.37	0.00	246,928,000.00
2E-D1	10/25/19 - 11/24/19	31	4.17275 %	512,851,000.00	1,842,776.93	0.00	0.00	0.00	1,842,776.93	0.00	512,851,000.00
2E-D2	10/25/19 - 11/24/19	31	3.67275 %	512,851,000.00	1,621,966.08	0.00	0.00	0.00	1,621,966.08	0.00	512,851,000.00
2E-D3	10/25/19 - 11/24/19	31	3.17275 %	512,851,000.00	1,401,155.23	0.00	0.00	0.00	1,401,155.23	0.00	512,851,000.00
2E-D4	10/25/19 - 11/24/19	31	2.67275 %	512,851,000.00	1,180,344.38	0.00	0.00	0.00	1,180,344.38	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	10/25/19 - 11/24/19	31	5.47275 %	512,851,000.00	2,416,885.13	0.00	0.00	0.00	2,416,885.13	0.00	512,851,000.00
2E-F1	10/25/19 - 11/24/19	31	4.17275 %	512,851,000.00	1,842,776.93	0.00	0.00	0.00	1,842,776.93	0.00	512,851,000.00
2E-F2	10/25/19 - 11/24/19	31	3.67275 %	512,851,000.00	1,621,966.08	0.00	0.00	0.00	1,621,966.08	0.00	512,851,000.00
2E-F3	10/25/19 - 11/24/19	31	3.17275 %	512,851,000.00	1,401,155.23	0.00	0.00	0.00	1,401,155.23	0.00	512,851,000.00
2E-F4	10/25/19 - 11/24/19	31	2.67275 %	512,851,000.00	1,180,344.38	0.00	0.00	0.00	1,180,344.38	0.00	512,851,000.00
2E-F5	10/25/19 - 11/24/19	31	5.47275 %	512,851,000.00	2,416,885.13	0.00	0.00	0.00	2,416,885.13	0.00	512,851,000.00
2X-1	10/25/19 - 11/24/19	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2X-2	10/25/19 - 11/24/19	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2X-3	10/25/19 - 11/24/19	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2X-4	10/25/19 - 11/24/19	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
2Y-1	10/25/19 - 11/24/19	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2Y-2	10/25/19 - 11/24/19	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2Y-3	10/25/19 - 11/24/19	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2Y-4	10/25/19 - 11/24/19	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
Totals					47,097,208.91	0.00	0.00	0.00	47,097,208.91	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 %	762.14532614	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	749.45490988
2M-1	379,890,000.00	2.97275 %	254.20380471	0.65072821	0.00000000	0.00000000	0.00000000	0.65072821	0.00000000	200.18466664
2M-1H	19,994,649.00	0.00000 %	254.20380473	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.18466641
2M-2A	246,928,000.00	5.47275 %	1000.00000000	4.71264583	0.00000000	0.00000000	0.00000000	4.71264583	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	5.47275 %	1000.00000000	4.71264584	0.00000000	0.00000000	0.00000000	4.71264584	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	5.47275 %	1000.00000000	4.71264583	0.00000000	0.00000000	0.00000000	4.71264583	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	5.47275 %	1000.00000000	4.71264584	0.00000000	0.00000000	0.00000000	4.71264584	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	7.32275 %	1000.00000000	6.30570139	0.00000000	0.00000000	0.00000000	6.30570139	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 %	997.16013780	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.84888675
2A-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.11944446	0.00000000	0.00000000	0.00000000	1.11944446	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055557	0.00000000	0.00000000	0.00000000	1.98055557	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.17275 %	1000.00000000	3.59320138	0.00000000	0.00000000	0.00000000	3.59320138	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.67275 %	1000.00000000	3.16264583	0.00000000	0.00000000	0.00000000	3.16264583	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.17275 %	1000.00000000	2.73209029	0.00000000	0.00000000	0.00000000	2.73209029	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.67275 %	1000.00000000	2.30153474	0.00000000	0.00000000	0.00000000	2.30153474	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.17275 %	1000.00000000	3.59320138	0.00000000	0.00000000	0.00000000	3.59320138	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.67275 %	1000.00000000	3.16264584	0.00000000	0.00000000	0.00000000	3.16264584	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.17275 %	1000.00000000	2.73209027	0.00000000	0.00000000	0.00000000	2.73209027	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.67275 %	1000.00000000	2.30153473	0.00000000	0.00000000	0.00000000	2.30153473	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.17275 %	1000.00000000	3.59320138	0.00000000	0.00000000	0.00000000	3.59320138	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.67275 %	1000.00000000	3.16264583	0.00000000	0.00000000	0.00000000	3.16264583	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.17275 %	1000.00000000	2.73209029	0.00000000	0.00000000	0.00000000	2.73209029	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.67275 %	1000.00000000	2.30153474	0.00000000	0.00000000	0.00000000	2.30153474	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.17275 %	1000.00000000	3.59320140	0.00000000	0.00000000	0.00000000	3.59320140	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.67275 %	1000.00000000	3.16264584	0.00000000	0.00000000	0.00000000	3.16264584	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.17275 %	1000.00000000	2.73209028	0.00000000	0.00000000	0.00000000	2.73209028	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.67275 %	1000.00000000	2.30153471	0.00000000	0.00000000	0.00000000	2.30153471	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	5.47275 %	1000.00000000	4.71264584	0.00000000	0.00000000	0.00000000	4.71264584	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.17275 %	1000.00000000	3.59320140	0.00000000	0.00000000	0.00000000	3.59320140	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.67275 %	1000.00000000	3.16264584	0.00000000	0.00000000	0.00000000	3.16264584	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.17275 %	1000.00000000	2.73209028	0.00000000	0.00000000	0.00000000	2.73209028	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.67275 %	1000.00000000	2.30153471	0.00000000	0.00000000	0.00000000	2.30153471	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.47275 %	1000.00000000	4.71264584	0.00000000	0.00000000	0.00000000	4.71264584	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	25,628,240.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(62,232.26)
Total Deposits	<u>25,566,007.95</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,546,841.29
Total Withdrawals (Pool Distribution Amount)	<u>25,566,007.95</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	508,835,112.31
Total Principal Reduction Cumulative	9,938,620,936.88
Scheduled Principal Current	54,168,510.79
Scheduled Principal Cumulative	1,900,308,188.57
Unscheduled Principal Current	454,604,369.26
Unscheduled Principal Cumulative	8,037,682,707.39
Senior Reduction Amount	487,171,455.98
Subordinate Reduction Amount	21,601,424.07
Calculated Tranche Write-down Amount	62,232.26
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	28,348.77
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	138976
Period Reference Pool Removal Loan Count	1873
Period Ending Loan Count	137103
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	30,049,844,052.89
Period PIF Loan Count Current	1864
PIF Loan Count Cumulative	33388
Period PIF Loan UPB Current	442,741,859.20
PIF Loan UPB Cumulative	7,657,243,571.82
Period Partial Prepayment Amount	11,664,092.14
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	93
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,391,587.75
Credit Event Amount Current	1,345,660.63
Credit Event Amount Cumulative	15,784,143.48
Total Active Modified Loan Count	886
Total Active Modified Loan UPB	215,985,322.16
Libor Rate	1.822750%
Structural Reporting	
Senior Percentage	95.743473%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256527%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0.00	0.00	4.000000%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	3.920000%	3.990000%
2M-1H	0.00	0.00	3.000000%	3.920000%	3.990000%
2M-2	0.00	0.00	1.000000%	1.310000%	1.330000%
2M-2H	0.00	0.00	1.000000%	1.310000%	1.330000%
2B-1	0.00	0.00	0.500000%	0.650000%	0.660000%
2B-1H	0.00	0.00	0.500000%	0.650000%	0.660000%
2B-2H	62,232.26	0.00	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	1210	252,367,343.86	0.882548%	0.839829%
60 Days	287	62,821,529.14	0.209332%	0.209058%
90 Days	123	28,112,347.91	0.089714%	0.093552%
120 Days	86	19,471,584.41	0.062727%	0.064798%
150 Days	79	17,030,197.12	0.057621%	0.056673%
180+ Days	233	51,920,365.53	0.169945%	0.172781%
	2018	431,723,367.97	1.471886%	1.436691%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.088%
3 Month Average	0.090%
12 Month Average	0.062%

CDR

Current Month	0.053%
3 Month Average	0.054%
12 Month Average	0.037%

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
396	101,365,498.58	28,348.77	0.028	101,365,498.58	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39492626	174,799.93	45.17	0.026	45.17	0.00
39484882	313,307.92	82.10	0.026	82.10	0.00
39484921	325,546.18	106.62	0.033	106.62	0.00
39485394	194,850.06	106.63	0.055	106.63	0.00
39486591	106,544.48	22.31	0.021	22.31	0.00
39486740	64,777.93	20.64	0.032	20.64	0.00
39487251	97,218.06	60.84	0.063	60.84	0.00
39487290	269,436.97	252.60	0.094	252.60	0.00
39488729	336,062.02	42.28	0.013	42.28	0.00
39490173	312,209.82	125.16	0.04	125.16	0.00
39478426	276,783.73	23.89	0.009	23.89	0.00
39492533	188,079.81	5.08	0.003	5.08	0.00
39484208	296,408.45	99.88	0.034	99.88	0.00
39492687	181,065.78	34.96	0.019	34.96	0.00
39493057	230,682.59	102.80	0.045	102.80	0.00
39493193	347,373.05	72.37	0.021	72.37	0.00
39493195	610,354.24	35.67	0.006	35.67	0.00
39493360	96,442.52	11.08	0.011	11.08	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39493427	329,430.77	55.64	0.017	55.64	0.00
39494928	275,955.53	27.09	0.01	27.09	0.00
39495376	418,675.51	100.87	0.024	100.87	0.00
39496341	158,868.23	49.65	0.031	49.65	0.00
39491080	277,438.90	157.32	0.057	157.32	0.00
39480783	345,913.87	177.55	0.051	177.55	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39510732	197,818.58	39.83	0.02	39.83	0.00
39478643	409,170.13	106.14	0.026	106.14	0.00
39479371	320,141.89	55.25	0.017	55.25	0.00
39479461	302,392.03	77.48	0.026	77.48	0.00
39479526	92,335.88	12.75	0.014	12.75	0.00
39479790	428,252.55	242.59	0.057	242.59	0.00
39480117	438,962.81	277.78	0.063	277.78	0.00
39480392	47,106.36	35.02	0.074	35.02	0.00
39480394	193,149.24	52.05	0.027	52.05	0.00
39480398	374,940.82	156.23	0.042	156.23	0.00
39484688	274,208.37	21.54	0.008	21.54	0.00
39480766	218,782.18	83.35	0.038	83.35	0.00
39484419	249,811.31	18.82	0.008	18.82	0.00
39480795	185,460.64	77.28	0.042	77.28	0.00
39480837	414,249.54	124.26	0.03	124.26	0.00
39481548	218,118.29	75.96	0.035	75.96	0.00
39482253	130,795.56	4.91	0.004	4.91	0.00
39483008	140,064.23	13.18	0.009	13.18	0.00
39483449	232,475.45	48.43	0.021	48.43	0.00
39484057	245,698.72	112.50	0.046	112.50	0.00
39484062	401,363.08	250.85	0.062	250.85	0.00
39484178	300,255.69	62.55	0.021	62.55	0.00
39496488	300,209.44	55.25	0.018	55.25	0.00
39480749	291,531.00	74.23	0.025	74.23	0.00
39504429	178,385.80	24.67	0.014	24.67	0.00
39496343	368,622.87	123.33	0.033	123.33	0.00
39501764	262,320.52	4.75	0.002	4.75	0.00
39501779	287,468.25	59.89	0.021	59.89	0.00
39501801	222,618.01	54.72	0.025	54.72	0.00
39501892	81,140.88	1.24	0.002	1.24	0.00
39502209	166,124.01	79.15	0.048	79.15	0.00
39502643	280,514.17	61.77	0.022	61.77	0.00
39503134	174,653.39	18.59	0.011	18.59	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39503341	287,024.52	39.67	0.014	39.67	0.00
39503589	322,789.74	81.10	0.025	81.10	0.00
39501170	275,979.00	46.81	0.017	46.81	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00
39501050	353,472.83	98.95	0.028	98.95	0.00
39504514	173,131.86	15.15	0.009	15.15	0.00
39504896	333,087.68	82.10	0.025	82.10	0.00
39504900	279,722.11	44.95	0.016	44.95	0.00
39506011	298,040.53	279.41	0.094	279.41	0.00
39506739	351,145.00	61.28	0.017	61.28	0.00
39507186	91,842.18	25.10	0.027	25.10	0.00
39507733	211,998.50	36.05	0.017	36.05	0.00
39508339	270,879.23	70.09	0.026	70.09	0.00
39510362	151,620.25	72.62	0.048	72.62	0.00
39434411	107,415.21	4.92	0.005	4.92	0.00
39503792	383,791.76	231.28	0.06	231.28	0.00
39498560	209,486.64	53.76	0.026	53.76	0.00
39475372	185,860.67	31.61	0.017	31.61	0.00
39496545	281,455.37	58.54	0.021	58.54	0.00
39497036	247,666.66	69.79	0.028	69.79	0.00
39497243	392,337.18	127.57	0.033	127.57	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39497293	159,711.22	20.07	0.013	20.07	0.00
39497384	350,231.34	4.86	0.001	4.86	0.00
39497528	161,454.86	38.49	0.024	38.49	0.00
39498327	250,765.99	78.36	0.031	78.36	0.00
39498350	161,700.02	30.26	0.019	30.26	0.00
39501465	58,709.43	44.66	0.076	44.66	0.00
39498539	146,570.98	13.09	0.009	13.09	0.00
39496424	261,191.16	126.17	0.048	126.17	0.00
39498893	307,425.69	41.71	0.014	41.71	0.00
39499375	378,856.29	46.43	0.012	46.43	0.00
39499554	373,920.88	135.83	0.036	135.83	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

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
39500191	447,279.27	28.59	0.006	28.59	0.00
39500223	351,264.84	127.07	0.036	127.07	0.00
39500373	145,887.07	69.82	0.048	69.82	0.00
39500489	385,791.64	321.49	0.083	321.49	0.00
39500615	275,850.87	63.20	0.023	63.20	0.00
39500813	212,937.47	34.39	0.016	34.39	0.00
39500922	101,883.11	42.05	0.041	42.05	0.00
39498441	177,772.19	17.04	0.01	17.04	0.00
39448579	217,792.37	52.22	0.024	52.22	0.00
39445539	265,230.08	131.82	0.05	131.82	0.00
39445657	123,980.69	25.83	0.021	25.83	0.00
39446507	399,087.39	166.29	0.042	166.29	0.00
39446577	120,856.04	12.59	0.01	12.59	0.00
39446745	273,706.44	85.53	0.031	85.53	0.00
39446758	161,820.62	58.07	0.036	58.07	0.00
39447209	109,932.74	32.73	0.03	32.73	0.00
39447630	395,520.33	123.60	0.031	123.60	0.00
39448381	170,344.95	88.72	0.052	88.72	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00
39448455	286,727.66	50.17	0.017	50.17	0.00
39444033	308,598.07	90.25	0.029	90.25	0.00
39448768	266,320.70	129.83	0.049	129.83	0.00
39448816	370,815.66	6.26	0.002	6.26	0.00
39448821	199,899.95	33.66	0.017	33.66	0.00
39449195	347,384.27	60.86	0.018	60.86	0.00
39449264	406,391.49	117.26	0.029	117.26	0.00
39450212	366,681.78	81.16	0.022	81.16	0.00
39450422	369,771.54	38.52	0.01	38.52	0.00
39450531	255,206.48	126.59	0.05	126.59	0.00
39450747	184,790.10	88.61	0.048	88.61	0.00
39451214	397,645.55	81.27	0.02	81.27	0.00
39448409	164,582.49	51.88	0.032	51.88	0.00
39439393	116,244.48	21.67	0.019	21.67	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

**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
39434459	234,353.78	74.49	0.032	74.49	0.00
39434660	238,119.77	22.82	0.01	22.82	0.00
39435537	169,380.37	82.40	0.049	82.40	0.00
39436085	323,632.27	269.69	0.083	269.69	0.00
39436178	174,882.51	54.65	0.031	54.65	0.00
39436726	289,776.32	33.91	0.012	33.91	0.00
39437278	325,589.39	210.53	0.065	210.53	0.00
39437321	189,545.49	21.44	0.011	21.44	0.00
39437472	368,919.58	23.06	0.006	23.06	0.00
39438676	317,940.74	126.24	0.04	126.24	0.00
39444679	220,689.25	93.96	0.043	93.96	0.00
39439366	358,001.87	302.57	0.085	302.57	0.00
39444053	120,959.19	34.87	0.029	34.87	0.00
39439889	370,141.96	192.78	0.052	192.78	0.00
39440034	428,206.91	91.74	0.021	91.74	0.00
39440539	164,316.38	27.43	0.017	27.43	0.00
39440702	166,921.06	6.68	0.004	6.68	0.00
39442668	410,942.95	98.75	0.024	98.75	0.00
39443090	124,127.25	70.91	0.057	70.91	0.00
39443433	299,141.59	67.63	0.023	67.63	0.00
39443454	408,267.22	117.81	0.029	117.81	0.00
39443872	146,957.36	65.20	0.044	65.20	0.00
39451518	326,887.26	10.48	0.003	10.48	0.00
39439230	118,734.75	83.42	0.07	83.42	0.00
39471913	107,854.11	2.54	0.002	2.54	0.00
39451419	191,737.63	35.89	0.019	35.89	0.00
39465415	151,130.28	42.40	0.028	42.40	0.00
39466169	393,822.52	43.46	0.011	43.46	0.00
39466229	233,983.03	36.22	0.015	36.22	0.00
39466301	102,407.44	3.73	0.004	3.73	0.00
39466387	123,328.88	34.31	0.028	34.31	0.00
39466796	262,822.37	4.84	0.002	4.84	0.00
39468579	289,978.50	179.07	0.062	179.07	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Securities Administration Services
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
39468684	159,143.55	33.15	0.021	33.15	0.00
39468895	418,645.53	151.61	0.036	151.61	0.00
39464672	296,804.83	27.67	0.009	27.67	0.00
39470859	361,269.05	75.26	0.021	75.26	0.00
39464586	198,851.63	61.39	0.031	61.39	0.00
39472036	195,449.77	11.93	0.006	11.93	0.00
39472395	162,100.56	7.23	0.004	7.23	0.00
39472886	283,391.09	73.04	0.026	73.04	0.00
39472940	116,725.19	22.14	0.019	22.14	0.00
39473264	315,193.96	183.17	0.058	183.17	0.00
39473651	310,905.80	210.44	0.068	210.44	0.00
39473924	140,072.35	32.75	0.023	32.75	0.00
39474060	379,884.57	51.34	0.014	51.34	0.00
39474760	298,285.26	67.66	0.023	67.66	0.00
39474812	342,444.68	136.45	0.04	136.45	0.00
39468898	303,218.97	103.58	0.034	103.58	0.00
39460393	303,288.70	75.49	0.025	75.49	0.00
39510767	285,241.60	71.22	0.025	71.22	0.00
39451925	173,630.91	48.46	0.028	48.46	0.00
39452485	163,399.63	51.06	0.031	51.06	0.00
39452499	157,697.14	61.99	0.039	61.99	0.00
39452973	467,043.61	115.34	0.025	115.34	0.00
39454204	278,285.05	73.58	0.026	73.58	0.00
39454970	136,615.46	39.70	0.029	39.70	0.00
39455561	322,122.80	216.04	0.067	216.04	0.00
39455628	404,606.23	48.31	0.012	48.31	0.00
39457733	243,848.65	22.03	0.009	22.03	0.00
39465259	38,936.35	11.41	0.029	11.41	0.00
39460091	120,490.12	48.14	0.04	48.14	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39461216	275,040.02	112.13	0.041	112.13	0.00
39461345	314,554.38	19.42	0.006	19.42	0.00
39462451	417,323.74	119.22	0.029	119.22	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

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
39462567	361,695.97	91.30	0.025	91.30	0.00
39463250	300,875.05	76.58	0.025	76.58	0.00
39463797	277,598.71	45.13	0.016	45.13	0.00
39463818	355,651.16	98.25	0.028	98.25	0.00
39464142	229,383.59	95.58	0.042	95.58	0.00
39464255	388,310.87	94.92	0.024	94.92	0.00
39464408	169,904.21	2.60	0.002	2.60	0.00
39458559	182,023.36	24.75	0.014	24.75	0.00
39573942	105,047.50	21.42	0.02	21.42	0.00
39568767	293,782.09	6.90	0.002	6.90	0.00
39569273	334,984.26	60.50	0.018	60.50	0.00
39569366	345,390.48	143.91	0.042	143.91	0.00
39569436	162,571.12	74.13	0.046	74.13	0.00
39570718	141,217.32	43.37	0.031	43.37	0.00
39571024	422,295.41	52.86	0.013	52.86	0.00
39571622	364,239.94	126.67	0.035	126.67	0.00
39572130	184,527.09	9.46	0.005	9.46	0.00
39572397	362,264.08	115.58	0.032	115.58	0.00
39558233	317,776.72	99.31	0.031	99.31	0.00
39573154	216,058.05	9.60	0.004	9.60	0.00
39566950	281,091.87	92.42	0.033	92.42	0.00
39573971	69,856.16	6.24	0.009	6.24	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39574219	131,441.29	3.70	0.003	3.70	0.00
39574884	295,214.96	61.50	0.021	61.50	0.00
39575457	384,982.46	157.92	0.041	157.92	0.00
39575698	202,080.03	125.50	0.062	125.50	0.00
39576553	290,033.77	14.36	0.005	14.36	0.00
39576554	306,636.64	63.88	0.021	63.88	0.00
39578047	208,010.55	31.76	0.015	31.76	0.00
39578057	195,315.82	43.46	0.022	43.46	0.00
39572777	213,174.56	52.43	0.025	52.43	0.00
39562838	245,279.35	58.53	0.024	58.53	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

Contact: Customer Service - CTSLink
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
39510619	354,149.20	154.90	0.044	154.90	0.00
39558662	137,601.46	33.09	0.024	33.09	0.00
39558855	238,249.04	37.11	0.016	37.11	0.00
39559008	272,973.74	59.46	0.022	59.46	0.00
39559035	90,101.44	14.71	0.016	14.71	0.00
39559196	230,384.68	39.58	0.017	39.58	0.00
39559473	260,460.20	23.42	0.009	23.42	0.00
39560098	349,647.12	70.23	0.02	70.23	0.00
39560335	106,699.77	18.25	0.017	18.25	0.00
39560761	290,202.99	90.99	0.031	90.99	0.00
39568470	73,699.34	3.76	0.005	3.76	0.00
39562513	153,385.56	4.24	0.003	4.24	0.00
39567552	368,902.05	107.39	0.029	107.39	0.00
39562917	267,610.04	8.45	0.003	8.45	0.00
39563120	80,583.65	8.39	0.01	8.39	0.00
39564050	188,777.53	155.74	0.082	155.74	0.00
39564683	125,355.73	24.26	0.019	24.26	0.00
39564762	390,683.18	85.43	0.022	85.43	0.00
39565463	301,599.62	68.07	0.023	68.07	0.00
39566121	387,837.56	58.83	0.015	58.83	0.00
39566280	303,672.62	68.98	0.023	68.98	0.00
39566840	158,294.16	41.71	0.026	41.71	0.00
39579415	396,319.25	74.42	0.019	74.42	0.00
39561960	125,560.50	39.24	0.031	39.24	0.00
39599781	374,133.64	95.54	0.026	95.54	0.00
39578889	361,045.56	7.21	0.002	7.21	0.00
39593020	180,757.72	21.05	0.012	21.05	0.00
39593146	172,576.22	125.84	0.073	125.84	0.00
39593231	173,688.06	109.70	0.063	109.70	0.00
39594372	102,969.52	21.45	0.021	21.45	0.00
39594537	191,322.28	6.70	0.004	6.70	0.00
39595562	179,364.24	74.74	0.042	74.74	0.00
39596146	401,018.48	83.55	0.021	83.55	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

**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
39596795	408,871.70	64.90	0.016	64.90	0.00
39597353	173,283.86	89.93	0.052	89.93	0.00
39592291	187,580.70	86.11	0.046	86.11	0.00
39599401	317,605.56	53.93	0.017	53.93	0.00
39591406	191,658.46	40.19	0.021	40.19	0.00
39600325	379,151.27	159.23	0.042	159.23	0.00
39600345	140,430.61	47.42	0.034	47.42	0.00
39601812	104,290.91	2.43	0.002	2.43	0.00
39602414	622,517.60	117.87	0.019	117.87	0.00
39602483	464,033.15	177.46	0.038	177.46	0.00
39602516	379,415.34	12.04	0.003	12.04	0.00
39602696	348,941.66	167.56	0.048	167.56	0.00
39602705	142,039.35	21.15	0.015	21.15	0.00
39602875	334,604.90	18.60	0.006	18.60	0.00
39602910	128,180.57	20.08	0.016	20.08	0.00
39597816	94,969.96	21.85	0.023	21.85	0.00
39583938	396,456.53	308.09	0.078	308.09	0.00
39557703	371,302.01	75.44	0.02	75.44	0.00
39579419	258,699.23	80.84	0.031	80.84	0.00
39579691	400,262.50	81.68	0.02	81.68	0.00
39580132	331,721.82	23.89	0.007	23.89	0.00
39580450	316,773.07	86.38	0.027	86.38	0.00
39580689	380,927.77	119.41	0.031	119.41	0.00
39581646	222,446.29	104.70	0.047	104.70	0.00
39581811	361,098.69	77.89	0.022	77.89	0.00
39581975	388,935.43	121.54	0.031	121.54	0.00
39582358	132,252.76	21.78	0.016	21.78	0.00
39592296	151,771.62	80.37	0.053	80.37	0.00
39583702	558,417.55	146.23	0.026	146.23	0.00
39579043	128,352.67	137.78	0.107	137.78	0.00
39583999	199,801.91	294.50	0.147	294.50	0.00
39586491	194,599.32	43.31	0.022	43.31	0.00
39587261	254,639.10	26.52	0.01	26.52	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

**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
39587378	262,591.26	55.84	0.021	55.84	0.00
39587857	101,844.48	1.56	0.002	1.56	0.00
39588470	383,234.52	64.58	0.017	64.58	0.00
39588673	158,112.59	39.82	0.025	39.82	0.00
39589333	417,602.38	150.24	0.036	150.24	0.00
39589338	182,839.03	123.40	0.067	123.40	0.00
39589777	118,870.38	36.91	0.031	36.91	0.00
39583224	205,213.52	42.75	0.021	42.75	0.00
39523117	350,467.87	90.20	0.026	90.20	0.00
39519402	241,311.51	75.41	0.031	75.41	0.00
39519403	412,515.97	42.97	0.01	42.97	0.00
39519404	168,422.96	58.65	0.035	58.65	0.00
39519632	138,593.45	29.67	0.021	29.67	0.00
39519846	436,048.62	148.41	0.034	148.41	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519948	301,446.99	76.08	0.025	76.08	0.00
39521322	178,123.77	34.39	0.019	34.39	0.00
39521507	155,500.16	16.08	0.01	16.08	0.00
39558378	400,031.98	246.68	0.062	246.68	0.00
39523107	129,162.31	35.00	0.027	35.00	0.00
39519217	97,924.55	28.98	0.03	28.98	0.00
39523160	374,569.70	117.24	0.031	117.24	0.00
39523242	241,651.46	62.43	0.026	62.43	0.00
39523404	101,406.84	9.99	0.01	9.99	0.00
39523587	149,044.85	48.12	0.032	48.12	0.00
39523890	252,146.51	81.81	0.032	81.81	0.00
39524504	347,140.01	180.80	0.052	180.80	0.00
39525295	143,927.82	49.25	0.034	49.25	0.00
39525606	272,892.01	53.81	0.02	53.81	0.00
39526316	311,743.69	87.76	0.028	87.76	0.00
39526898	179,117.18	74.63	0.042	74.63	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39515276	217,941.18	56.31	0.026	56.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

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
39510796	219,980.17	42.02	0.019	42.02	0.00
39510825	233,488.57	46.11	0.02	46.11	0.00
39512200	211,959.13	50.64	0.024	50.64	0.00
39512837	109,469.19	18.68	0.017	18.68	0.00
39512951	108,061.71	23.23	0.021	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39513559	115,767.52	11.50	0.01	11.50	0.00
39514097	275,630.19	154.62	0.056	154.62	0.00
39514171	312,122.88	260.10	0.083	260.10	0.00
39514522	214,861.85	38.11	0.018	38.11	0.00
39519389	411,410.19	128.57	0.031	128.57	0.00
39514914	306,708.20	52.60	0.017	52.60	0.00
39519241	161,271.68	24.19	0.015	24.19	0.00
39515806	135,543.72	36.82	0.027	36.82	0.00
39515837	179,860.06	57.71	0.032	57.71	0.00
39515860	146,347.61	30.49	0.021	30.49	0.00
39516124	212,030.70	33.97	0.016	33.97	0.00
39516221	149,860.69	24.70	0.016	24.70	0.00
39516270	364,724.25	103.57	0.028	103.57	0.00
39517935	333,033.96	65.58	0.02	65.58	0.00
39518623	240,190.76	34.96	0.015	34.96	0.00
39518905	397,719.46	11.51	0.003	11.51	0.00
39529186	243,336.30	9.72	0.004	9.72	0.00
39514722	170,879.13	17.80	0.01	17.80	0.00
39550747	354,555.52	112.51	0.032	112.51	0.00
39527117	306,389.68	126.73	0.041	126.73	0.00
39545753	436,666.18	117.22	0.027	117.22	0.00
39547391	235,988.03	15.98	0.007	15.98	0.00
39547406	244,150.81	31.61	0.013	31.61	0.00
39548365	358,469.09	117.01	0.033	117.01	0.00
39548818	43,341.17	17.29	0.04	17.29	0.00
39549033	384,757.67	69.71	0.018	69.71	0.00
39549186	257,945.29	78.03	0.03	78.03	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

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
39549526	393,519.33	107.71	0.027	107.71	0.00
39549942	373,800.40	26.90	0.007	26.90	0.00
39544440	180,228.57	14.63	0.008	14.63	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39543931	382,160.20	167.96	0.044	167.96	0.00
39550842	253,110.37	126.94	0.05	126.94	0.00
39551261	163,565.83	3.80	0.002	3.80	0.00
39551621	224,939.37	73.40	0.033	73.40	0.00
39552245	363,678.66	45.59	0.013	45.59	0.00
39553472	349,586.71	55.45	0.016	55.45	0.00
39553850	350,153.38	9.73	0.003	9.73	0.00
39553939	160,858.83	119.19	0.074	119.19	0.00
39555148	384,218.14	137.46	0.036	137.46	0.00
39555682	244,067.20	46.31	0.019	46.31	0.00
39556794	306,391.82	69.52	0.023	69.52	0.00
39549997	175,482.60	42.50	0.024	42.50	0.00
39535891	323,785.70	163.68	0.051	163.68	0.00
39603722	383,212.03	142.79	0.037	142.79	0.00
39529468	180,459.78	35.72	0.02	35.72	0.00
39529926	146,043.78	4.44	0.003	4.44	0.00
39531022	151,715.55	48.96	0.032	48.96	0.00
39532026	357,781.88	61.39	0.017	61.39	0.00
39532036	401,981.56	96.89	0.024	96.89	0.00
39532203	294,725.74	7.16	0.002	7.16	0.00
39533461	211,962.47	54.12	0.026	54.12	0.00
39534389	224,678.40	23.40	0.01	23.40	0.00
39534500	339,698.33	179.97	0.053	179.97	0.00
39545696	400,829.31	93.88	0.023	93.88	0.00
39535531	225,821.98	69.92	0.031	69.92	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39536402	253,401.80	96.01	0.038	96.01	0.00
39537086	147,749.75	19.38	0.013	19.38	0.00
39537702	244,133.76	63.51	0.026	63.51	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

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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
39537744	185,826.82	19.36	0.01	19.36	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39540137	208,380.66	7.55	0.004	7.55	0.00
39540275	378,360.20	21.28	0.006	21.28	0.00
39540535	270,802.09	86.33	0.032	86.33	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39543767	194,034.74	80.85	0.042	80.85	0.00
39535483	304,741.55	61.86	0.02	61.86	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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11/6/2019

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,345,660.63	59,605.91	4.429

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
7	1,159,639.95	2,626.35	106,535.28

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39504055	251,362.96	90,300.10	35.924
39531624	146,779.25	(483.54)	(0.329)
39546022	75,854.76	(3,956.84)	(5.216)
39550260	383,251.13	(1,088.44)	(0.284)
39555830	77,196.84	1,125.40	1.458
39559193	222,373.72	(15,140.23)	(6.808)
39569089	29,943.12	(15,211.76)	(50.802)
39571227	135,372.80	(620.20)	(0.458)
39572547	23,526.05	4,681.42	19.899

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39460603	260,220.58	40.00	9,863.49
39465408	132,956.56	(8,148.05)	(13,601.52)
39471602	151,889.63	(1.00)	89,732.69
39526558	170,871.08	93.00	2,082.67
39534456	134,717.94	1.70	16,159.85
39558577	81,475.88	10,547.70	1,083.49
39567791	227,508.28	93.00	1,214.61

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
88	15,784,143.48	630,040.91	3.992

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39435985	218,753.09	519.12	0.237
39441588	272,866.38	(35,163.01)	(12.887)
39443301	87,175.92	18,979.97	21.772
39444126	115,442.69	56,397.58	48.853
39450773	319,133.97	3,104.04	0.973
39451461	250,184.11	(2,144.63)	(0.857)
39460298	78,420.72	(3,933.45)	(5.016)
39460603	260,220.58	9,863.49	3.790
39460925	205,291.72	868.55	0.423
39463714	313,775.98	(30,408.57)	(9.691)
39464616	174,759.88	(287.36)	(0.164)
39465408	132,956.56	(13,601.52)	(10.230)
39467150	147,851.27	11,241.78	7.603
39468740	380,462.15	(73,360.96)	(19.282)
39469594	311,667.26	8,730.07	2.801
39471602	151,889.63	89,732.69	59.078
39476923	219,765.61	6,873.84	3.128
39479834	59,539.61	12,926.41	21.711
39483468	93,827.21	1,496.08	1.595
39486210	89,126.49	8,009.75	8.987
39488864	227,973.08	8,904.01	3.906
39491346	218,431.62	3,241.54	1.484
39495483	145,685.69	11,133.76	7.642
39495871	204,631.45	445.07	0.217
39497695	222,255.28	(1,879.87)	(0.846)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39498207	330,361.35	152,502.44	46.162
39499089	186,928.09	(154.05)	(0.082)
39499121	271,848.44	465.79	0.171
39501076	224,239.77	42,757.93	19.068
39502034	90,301.01	(232.70)	(0.258)
39502122	100,354.49	44,682.46	44.525
39503465	258,303.54	(552.55)	(0.214)
39504055	251,362.96	90,300.10	35.924
39506265	86,316.27	(30,624.51)	(35.479)
39506531	66,729.98	(15,349.44)	(23.002)
39507271	97,994.14	3,102.05	3.166
39523254	84,473.32	7,489.60	8.866
39526423	100,185.03	21.86	0.022
39526558	170,871.08	2,082.67	1.219
39529433	62,474.61	38,098.17	60.982
39530557	77,698.12	1,870.55	2.407
39531624	146,779.25	(483.54)	(0.329)
39532159	105,723.25	12,328.90	11.661
39534456	134,717.94	16,159.85	11.995
39534762	115,463.01	16,714.19	14.476
39536065	265,982.02	4,375.32	1.645
39537816	79,815.13	1,104.85	1.384
39537893	272,589.37	(3,688.78)	(1.353)
39538327	166,678.97	6,446.97	3.868
39538934	299,071.92	(7,741.00)	(2.588)
39539642	294,587.13	9,185.57	3.118
39543137	77,044.97	8,217.55	10.666
39543505	267,490.22	(1,071.36)	(0.401)
39544207	49,476.05	324.82	0.657
39546022	75,854.76	(3,956.84)	(5.216)
39546318	76,991.26	(157.64)	(0.205)
39548452	141,160.57	2,738.49	1.940
39550260	383,251.13	(1,088.44)	(0.284)
39552191	256,584.12	68,507.00	26.700
39552233	310,997.47	3,704.29	1.191
39554750	150,583.02	1,756.63	1.167
39554761	195,862.66	40,886.48	20.875
39555830	77,196.84	1,125.40	1.458
39558577	81,475.88	1,083.49	1.330
39558740	85,251.34	(19,215.75)	(22.540)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/6/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39559193	222,373.72	(15,140.23)	(6.808)
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
39566473	66,149.40	12,282.11	18.567
39567115	372,509.16	(6,816.69)	(1.830)
39567791	227,508.28	1,214.61	0.534
39568020	86,163.57	37,681.67	43.733
39569089	29,943.12	(15,211.76)	(50.802)
39570136	148,337.86	(3,347.39)	(2.257)
39571227	135,372.80	(620.20)	(0.458)
39572547	23,526.05	4,681.42	19.899
39575178	79,439.34	11,792.91	14.845
39578023	88,475.29	18,682.62	21.116
39579230	197,467.18	(48,421.58)	(24.521)
39579845	187,071.03	(37,886.91)	(20.253)
39586956	293,098.23	(2,799.51)	(0.955)
39588725	137,165.46	(4,355.50)	(3.175)
39596607	75,783.48	3,574.93	4.717
39596765	373,600.00	78,862.98	21.109
39596770	377,526.92	(5,116.77)	(1.355)
39597772	411,399.09	(27,002.64)	(6.564)
39598238	374,284.32	(378.39)	(0.101)

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

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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	16	159,840.37	62,232.26	0.000 %	0	0.00	0.00	0.000 %	16	159,840.37	62,232.26	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	0039460603	266,000.00	4.375 %	TX	94.00	360	9,734.38	08/31/2018	40.00	9,863.49
Summary	0039465408	138,000.00	4.250 %	FL	95.00	360	(9,016.47)	08/31/2019	(8,148.05)	(13,601.52)
Summary	0039471602	155,000.00	3.625 %	OH	97.00	360	89,733.69	09/30/2019	(1.00)	89,732.69
Summary	0039504055	257,000.00	4.000 %	TX	97.00	360	90,300.10	10/31/2019	90,300.10	90,300.10
Summary	0039526558	176,000.00	4.375 %	TX	95.00	360	1,989.67	09/30/2019	93.00	2,082.67
Summary	0039531624	152,000.00	4.000 %	WI	95.00	360	(483.54)	10/31/2019	(483.54)	(483.54)
Summary	0039534456	140,000.00	3.625 %	WI	95.00	360	16,135.79	04/30/2019	1.70	16,159.85
Summary	0039546022	78,000.00	4.375 %	MI	95.00	360	(3,956.84)	10/31/2019	(3,956.84)	(3,956.84)
Summary	0039550260	392,000.00	3.375 %	OK	95.00	360	(1,088.44)	10/31/2019	(1,088.44)	(1,088.44)
Summary	0039555830	81,000.00	3.750 %	MI	95.00	360	1,125.40	10/31/2019	1,125.40	1,125.40
Summary	0039558577	84,000.00	3.750 %	SC	95.00	360	(9,464.21)	07/31/2019	10,547.70	1,083.49
Summary	0039559193	231,000.00	4.125 %	WV	95.00	360	(15,140.23)	10/31/2019	(15,140.23)	(15,140.23)
Summary	0039567791	233,000.00	3.750 %	AR	93.00	360	1,121.61	08/31/2019	93.00	1,214.61
Summary	0039569089	34,000.00	4.250 %	NV	95.00	360	(15,211.76)	10/31/2019	(15,211.76)	(15,211.76)
Summary	0039571227	140,000.00	4.125 %	NC	95.00	360	(620.20)	10/31/2019	(620.20)	(620.20)
Summary	0039572547	24,000.00	4.625 %	IN	97.00	360	4,681.42	10/31/2019	4,681.42	4,681.42

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

* This data is currently not provided for reporting.

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

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

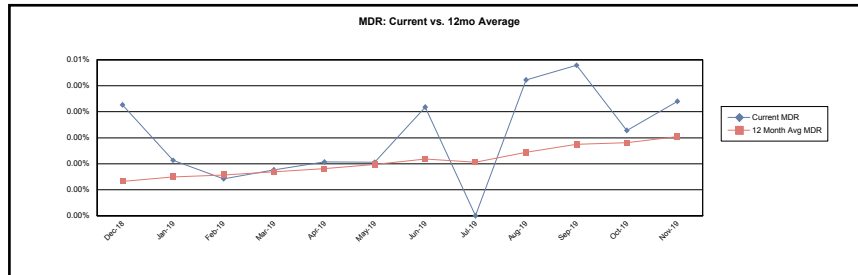
Contact: Customer Service - CTSLink
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Realized Loss Report - Collateral

Summary

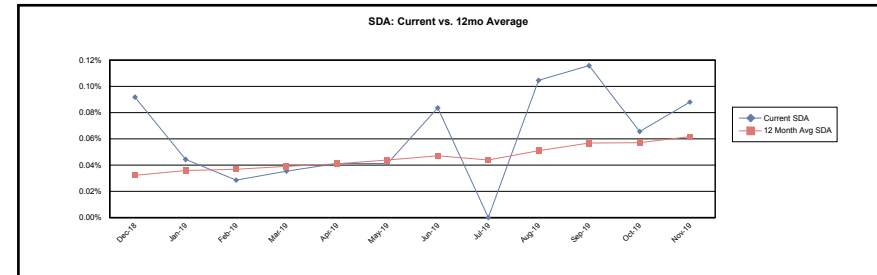
MDR

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



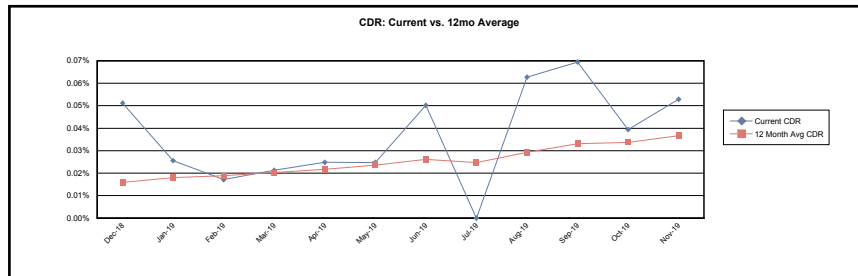
SDA

Current Month 0.088 %
3 Month Average 0.090 %
12 Month Average 0.062 %



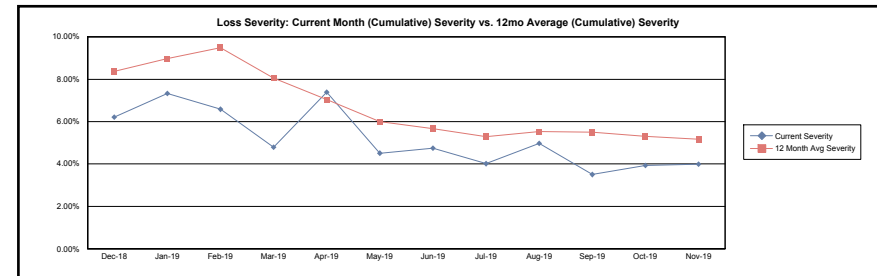
CDR

Current Month 0.053 %
3 Month Average 0.054 %
12 Month Average 0.037 %



Loss Severity

Current Month (Cumulative) 3.992 %
3 Month Average (Cumulative) 3.809 %
12 Month Average (Cumulative) 5.165 %



Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	1.490 %
3 Month Average	1.431 %
12 Month Average	0.931 %

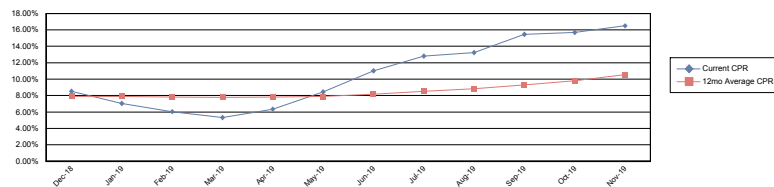
CPR

Current Month	16.490 %
3 Month Average	15.877 %
12 Month Average	10.534 %

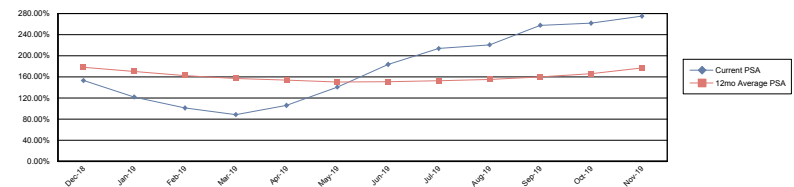
PSA

Current Month	274.835 %
3 Month Average	264.624 %
12 Month Average	176.877 %

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

**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

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

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

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

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

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

13-Nov-2019 12:32:08 PM

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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