

**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

09-Sep-2019 10:03:20 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	08/30/2019	0.00000 %	30,207,090,445.53	0.00	475,279,548.81	0.00	29,731,810,896.74	475,279,548.81	0.00
2M-1		09/24/2019	3.29525 %	136,534,811.70	374,930.28	19,989,606.46	0.00	116,545,205.24	20,364,536.74	0.00
2M-1H		08/30/2019	0.00000 %	7,186,200.31	0.00	1,052,107.62	0.00	6,134,092.69	1,052,107.62	0.00
2M-2A	30711XGL2	09/24/2019	5.79525 %	246,928,000.00	1,192,507.91	0.00	0.00	246,928,000.00	1,192,507.91	0.00
2M-AH	30711XGM0	08/30/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		09/24/2019	5.79525 %	265,923,000.00	1,284,241.89	0.00	0.00	265,923,000.00	1,284,241.89	0.00
2M-BH		08/30/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	09/24/2019	5.79525 %	246,928,000.00	1,192,507.91	0.00	0.00	246,928,000.00	1,192,507.91	0.00
2M-CH	30711XGP3	08/30/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		09/24/2019	5.79525 %	759,779,000.00	3,669,257.71	0.00	0.00	759,779,000.00	3,669,257.71	0.00
2M-2H		08/30/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	09/24/2019	7.64525 %	189,945,000.00	1,210,147.51	0.00	0.00	189,945,000.00	1,210,147.51	0.00
2B-1H		08/30/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		08/30/2019	0.00000 %	199,365,633.86	0.00	0.00	(106,551.08)	199,472,184.94	0.00	470,140.06
2A-I1	30711XGR9	09/24/2019	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	09/24/2019	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	09/24/2019	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	09/24/2019	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	09/24/2019	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	09/24/2019	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	09/24/2019	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	09/24/2019	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	09/24/2019	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	09/24/2019	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	09/24/2019	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	09/24/2019	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	09/24/2019	4.49525 %	246,928,000.00	925,002.58	0.00	0.00	246,928,000.00	925,002.58	0.00
2E-A2	30711XGW8	09/24/2019	3.99525 %	246,928,000.00	822,115.91	0.00	0.00	246,928,000.00	822,115.91	0.00
2E-A3	30711XGX6	09/24/2019	3.49525 %	246,928,000.00	719,229.24	0.00	0.00	246,928,000.00	719,229.24	0.00
2E-A4	30711XGY4	09/24/2019	2.99525 %	246,928,000.00	616,342.58	0.00	0.00	246,928,000.00	616,342.58	0.00
2E-B1	30711XHD9	09/24/2019	4.49525 %	265,923,000.00	996,158.64	0.00	0.00	265,923,000.00	996,158.64	0.00
2E-B2	30711XHE7	09/24/2019	3.99525 %	265,923,000.00	885,357.39	0.00	0.00	265,923,000.00	885,357.39	0.00
2E-B3	30711XHF4	09/24/2019	3.49525 %	265,923,000.00	774,556.14	0.00	0.00	265,923,000.00	774,556.14	0.00
2E-B4	30711XHG2	09/24/2019	2.99525 %	265,923,000.00	663,754.89	0.00	0.00	265,923,000.00	663,754.89	0.00
2E-C1	30711XHM9	09/24/2019	4.49525 %	246,928,000.00	925,002.58	0.00	0.00	246,928,000.00	925,002.58	0.00
2E-C2	30711XHN7	09/24/2019	3.99525 %	246,928,000.00	822,115.91	0.00	0.00	246,928,000.00	822,115.91	0.00
2E-C3	30711XHP2	09/24/2019	3.49525 %	246,928,000.00	719,229.24	0.00	0.00	246,928,000.00	719,229.24	0.00
2E-C4	30711XHQ0	09/24/2019	2.99525 %	246,928,000.00	616,342.58	0.00	0.00	246,928,000.00	616,342.58	0.00
2E-D1	30711XHR8	09/24/2019	4.49525 %	512,851,000.00	1,921,161.21	0.00	0.00	512,851,000.00	1,921,161.21	0.00
2E-D2	30711XHS6	09/24/2019	3.99525 %	512,851,000.00	1,707,473.30	0.00	0.00	512,851,000.00	1,707,473.30	0.00
2E-D3	30711XHT4	09/24/2019	3.49525 %	512,851,000.00	1,493,785.38	0.00	0.00	512,851,000.00	1,493,785.38	0.00
2E-D4	30711XHU1	09/24/2019	2.99525 %	512,851,000.00	1,280,097.46	0.00	0.00	512,851,000.00	1,280,097.46	0.00
2E-D5	30711XHV9	09/24/2019	5.79525 %	512,851,000.00	2,476,749.80	0.00	0.00	512,851,000.00	2,476,749.80	0.00

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

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

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8480 Stagecoach Circle
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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	09/24/2019	4.49525 %	512,851,000.00	1,921,161.21	0.00	0.00	512,851,000.00	1,921,161.21	0.00
2E-F2	30711XHX5	09/24/2019	3.99525 %	512,851,000.00	1,707,473.30	0.00	0.00	512,851,000.00	1,707,473.30	0.00
2E-F3	30711XHY3	09/24/2019	3.49525 %	512,851,000.00	1,493,785.38	0.00	0.00	512,851,000.00	1,493,785.38	0.00
2E-F4	30711XHZ0	09/24/2019	2.99525 %	512,851,000.00	1,280,097.46	0.00	0.00	512,851,000.00	1,280,097.46	0.00
2E-F5	30711XJA3	09/24/2019	5.79525 %	512,851,000.00	2,476,749.80	0.00	0.00	512,851,000.00	2,476,749.80	0.00
2X-1	30711XJB1	09/24/2019	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	09/24/2019	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	09/24/2019	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	09/24/2019	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	09/24/2019	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	09/24/2019	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	09/24/2019	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	09/24/2019	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				40,517,284,016.40	48,368,122.01	496,321,262.89	(106,551.08)	40,021,069,304.61	544,689,384.90	470,140.06

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.

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

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

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	30,207,090,445.53	56,145,636.98	419,133,911.83	0.00	0.00	475,279,548.81	29,731,810,896.74	0.77448925	475,279,548.81
2M-1	379,890,000.00	136,534,811.70	2,371,051.68	17,618,554.78	0.00	0.00	19,989,606.46	116,545,205.24	0.30678672	19,989,606.46
2M-1H	19,994,649.00	7,186,200.31	124,794.93	927,312.69	0.00	0.00	1,052,107.62	6,134,092.69	0.30678672	1,052,107.62
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	199,365,633.86	0.00	0.00	0.00	(106,551.08)	(106,551.08)	199,472,184.94	0.99764862	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

**Connecticut Avenue Securities
Credit-Linked Notes
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	40,517,284,016.40	58,641,483.59	437,679,779.30	0.00	(106,551.08)	496,214,711.81	40,021,069,304.61	0.81749292	496,321,262.89

**Connecticut Avenue Securities
Credit-Linked Notes
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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	786.86989416	1.46254773	10.91809413	0.00000000	0.00000000	12.38064185	774.48925231	0.77448925	12.38064185
2M-1	379,890,000.00	359.40617468	6.24141641	46.37804307	0.00000000	0.00000000	52.61945948	306.78671521	0.30678672	52.61945948
2M-1H	19,994,649.00	359.40617462	6.24141639	46.37804295	0.00000000	0.00000000	52.61945934	306.78671529	0.30678672	52.61945934
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	997.11571254	0.00000000	0.00000000	0.00000000	(0.53290908)	(0.53290908)	997.64862162	0.99764862	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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Securities Administration Services
8480 Stagecoach Circle
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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 %	30,207,090,445.53	0.00	0.00	0.00	0.00	0.00	0.00	29,731,810,896.74
2M-1	08/26/19 - 09/24/19	30	3.29525 %	136,534,811.70	374,930.28	0.00	0.00	0.00	374,930.28	0.00	116,545,205.24
2M-1H	N/A	N/A	0.00000 %	7,186,200.31	0.00	0.00	0.00	0.00	0.00	0.00	6,134,092.69
2M-2A	08/26/19 - 09/24/19	30	5.79525 %	246,928,000.00	1,192,507.91	0.00	0.00	0.00	1,192,507.91	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	08/26/19 - 09/24/19	30	5.79525 %	265,923,000.00	1,284,241.89	0.00	0.00	0.00	1,284,241.89	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	08/26/19 - 09/24/19	30	5.79525 %	246,928,000.00	1,192,507.91	0.00	0.00	0.00	1,192,507.91	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	08/26/19 - 09/24/19	30	5.79525 %	759,779,000.00	3,669,257.71	0.00	0.00	0.00	3,669,257.71	0.00	759,779,000.00
2M-2H	N/A	N/A	0.00000 %	39,990,300.00	0.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00
2B-1	08/26/19 - 09/24/19	30	7.64525 %	189,945,000.00	1,210,147.51	0.00	0.00	0.00	1,210,147.51	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 %	199,365,633.86	0.00	0.00	0.00	0.00	0.00	0.00	199,472,184.94
2A-I1	08/26/19 - 09/24/19	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2A-I2	08/26/19 - 09/24/19	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2A-I3	08/26/19 - 09/24/19	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2A-I4	08/26/19 - 09/24/19	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2B-I1	08/26/19 - 09/24/19	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	08/26/19 - 09/24/19	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	08/26/19 - 09/24/19	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	08/26/19 - 09/24/19	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	08/26/19 - 09/24/19	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	08/26/19 - 09/24/19	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	08/26/19 - 09/24/19	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	08/26/19 - 09/24/19	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	08/26/19 - 09/24/19	30	4.49525 %	246,928,000.00	925,002.58	0.00	0.00	0.00	925,002.58	0.00	246,928,000.00
2E-A2	08/26/19 - 09/24/19	30	3.99525 %	246,928,000.00	822,115.91	0.00	0.00	0.00	822,115.91	0.00	246,928,000.00
2E-A3	08/26/19 - 09/24/19	30	3.49525 %	246,928,000.00	719,229.24	0.00	0.00	0.00	719,229.24	0.00	246,928,000.00
2E-A4	08/26/19 - 09/24/19	30	2.99525 %	246,928,000.00	616,342.58	0.00	0.00	0.00	616,342.58	0.00	246,928,000.00
2E-B1	08/26/19 - 09/24/19	30	4.49525 %	265,923,000.00	996,158.64	0.00	0.00	0.00	996,158.64	0.00	265,923,000.00
2E-B2	08/26/19 - 09/24/19	30	3.99525 %	265,923,000.00	885,357.39	0.00	0.00	0.00	885,357.39	0.00	265,923,000.00
2E-B3	08/26/19 - 09/24/19	30	3.49525 %	265,923,000.00	774,556.14	0.00	0.00	0.00	774,556.14	0.00	265,923,000.00
2E-B4	08/26/19 - 09/24/19	30	2.99525 %	265,923,000.00	663,754.89	0.00	0.00	0.00	663,754.89	0.00	265,923,000.00
2E-C1	08/26/19 - 09/24/19	30	4.49525 %	246,928,000.00	925,002.58	0.00	0.00	0.00	925,002.58	0.00	246,928,000.00
2E-C2	08/26/19 - 09/24/19	30	3.99525 %	246,928,000.00	822,115.91	0.00	0.00	0.00	822,115.91	0.00	246,928,000.00
2E-C3	08/26/19 - 09/24/19	30	3.49525 %	246,928,000.00	719,229.24	0.00	0.00	0.00	719,229.24	0.00	246,928,000.00
2E-C4	08/26/19 - 09/24/19	30	2.99525 %	246,928,000.00	616,342.58	0.00	0.00	0.00	616,342.58	0.00	246,928,000.00
2E-D1	08/26/19 - 09/24/19	30	4.49525 %	512,851,000.00	1,921,161.21	0.00	0.00	0.00	1,921,161.21	0.00	512,851,000.00
2E-D2	08/26/19 - 09/24/19	30	3.99525 %	512,851,000.00	1,707,473.30	0.00	0.00	0.00	1,707,473.30	0.00	512,851,000.00
2E-D3	08/26/19 - 09/24/19	30	3.49525 %	512,851,000.00	1,493,785.38	0.00	0.00	0.00	1,493,785.38	0.00	512,851,000.00
2E-D4	08/26/19 - 09/24/19	30	2.99525 %	512,851,000.00	1,280,097.46	0.00	0.00	0.00	1,280,097.46	0.00	512,851,000.00

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

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	08/26/19 - 09/24/19	30	5.79525 %	512,851,000.00	2,476,749.80	0.00	0.00	0.00	2,476,749.80	0.00	512,851,000.00
2E-F1	08/26/19 - 09/24/19	30	4.49525 %	512,851,000.00	1,921,161.21	0.00	0.00	0.00	1,921,161.21	0.00	512,851,000.00
2E-F2	08/26/19 - 09/24/19	30	3.99525 %	512,851,000.00	1,707,473.30	0.00	0.00	0.00	1,707,473.30	0.00	512,851,000.00
2E-F3	08/26/19 - 09/24/19	30	3.49525 %	512,851,000.00	1,493,785.38	0.00	0.00	0.00	1,493,785.38	0.00	512,851,000.00
2E-F4	08/26/19 - 09/24/19	30	2.99525 %	512,851,000.00	1,280,097.46	0.00	0.00	0.00	1,280,097.46	0.00	512,851,000.00
2E-F5	08/26/19 - 09/24/19	30	5.79525 %	512,851,000.00	2,476,749.80	0.00	0.00	0.00	2,476,749.80	0.00	512,851,000.00
2X-1	08/26/19 - 09/24/19	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2X-2	08/26/19 - 09/24/19	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2X-3	08/26/19 - 09/24/19	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2X-4	08/26/19 - 09/24/19	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
2Y-1	08/26/19 - 09/24/19	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	08/26/19 - 09/24/19	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	08/26/19 - 09/24/19	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	08/26/19 - 09/24/19	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					48,368,122.01	0.00	0.00	0.00	48,368,122.01	0.00	

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

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8480 Stagecoach Circle
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www.ctslink.com
Telephone: 1-866-846-4526

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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 %	786.86989416	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	774.48925231
2M-1	379,890,000.00	3.29525 %	359.40617468	0.98694433	0.00000000	0.00000000	0.00000000	0.98694433	0.00000000	306.78671521
2M-1H	19,994,649.00	0.00000 %	359.40617462	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	306.78671529
2M-2A	246,928,000.00	5.79525 %	1000.00000000	4.82937500	0.00000000	0.00000000	0.00000000	4.82937500	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	5.79525 %	1000.00000000	4.82937501	0.00000000	0.00000000	0.00000000	4.82937501	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	5.79525 %	1000.00000000	4.82937500	0.00000000	0.00000000	0.00000000	4.82937500	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	5.79525 %	1000.00000000	4.82937500	0.00000000	0.00000000	0.00000000	4.82937500	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	7.64525 %	1000.00000000	6.37104167	0.00000000	0.00000000	0.00000000	6.37104167	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 %	997.11571254	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.64862162
2A-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.49525 %	1000.00000000	3.74604168	0.00000000	0.00000000	0.00000000	3.74604168	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.99525 %	1000.00000000	3.32937500	0.00000000	0.00000000	0.00000000	3.32937500	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.49525 %	1000.00000000	2.91270832	0.00000000	0.00000000	0.00000000	2.91270832	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.99525 %	1000.00000000	2.49604168	0.00000000	0.00000000	0.00000000	2.49604168	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.49525 %	1000.00000000	3.74604167	0.00000000	0.00000000	0.00000000	3.74604167	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.99525 %	1000.00000000	3.32937501	0.00000000	0.00000000	0.00000000	3.32937501	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.49525 %	1000.00000000	2.91270834	0.00000000	0.00000000	0.00000000	2.91270834	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.99525 %	1000.00000000	2.49604167	0.00000000	0.00000000	0.00000000	2.49604167	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.49525 %	1000.00000000	3.74604168	0.00000000	0.00000000	0.00000000	3.74604168	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.99525 %	1000.00000000	3.32937500	0.00000000	0.00000000	0.00000000	3.32937500	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.49525 %	1000.00000000	2.91270832	0.00000000	0.00000000	0.00000000	2.91270832	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.99525 %	1000.00000000	2.49604168	0.00000000	0.00000000	0.00000000	2.49604168	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.49525 %	1000.00000000	3.74604166	0.00000000	0.00000000	0.00000000	3.74604166	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.99525 %	1000.00000000	3.32937500	0.00000000	0.00000000	0.00000000	3.32937500	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.49525 %	1000.00000000	2.91270833	0.00000000	0.00000000	0.00000000	2.91270833	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.99525 %	1000.00000000	2.49604166	0.00000000	0.00000000	0.00000000	2.49604166	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	5.79525 %	1000.00000000	4.82937500	0.00000000	0.00000000	0.00000000	4.82937500	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.49525 %	1000.00000000	3.74604166	0.00000000	0.00000000	0.00000000	3.74604166	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.99525 %	1000.00000000	3.32937500	0.00000000	0.00000000	0.00000000	3.32937500	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.49525 %	1000.00000000	2.91270833	0.00000000	0.00000000	0.00000000	2.91270833	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.99525 %	1000.00000000	2.49604166	0.00000000	0.00000000	0.00000000	2.49604166	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.79525 %	1000.00000000	4.82937500	0.00000000	0.00000000	0.00000000	4.82937500	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	25,013,955.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	142,602.46
Gains & Subsequent Recoveries (Realized Losses)	106,551.08
Total Deposits	<u>25,263,108.62</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,243,941.96
Total Withdrawals (Pool Distribution Amount)	<u>25,263,108.62</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	496,214,711.81
Total Principal Reduction Cumulative	8,934,790,984.36
Scheduled Principal Current	58,641,483.59
Scheduled Principal Cumulative	1,788,720,817.92
Unscheduled Principal Current	437,679,779.30
Unscheduled Principal Cumulative	7,145,600,026.37
Senior Reduction Amount	475,279,548.81
Subordinate Reduction Amount	21,041,714.08
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	106,551.08
Modification Loss Amount	28,126.68
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	142687
Period Reference Pool Removal Loan Count	1858
Period Ending Loan Count	140829
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	31,053,674,005.41
Period PIF Loan Count Current	1848
PIF Loan Count Cumulative	29677
Period PIF Loan UPB Current	424,217,807.58
PIF Loan UPB Cumulative	6,788,159,081.64
Period Partial Prepayment Amount	12,446,221.16
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	93
Repurchase Prior Credit Event UPB Curr	142,602.46
Repurchase Prior Credit Event UPB Cum	20,391,587.75
Credit Event Amount Current	1,826,424.58
Credit Event Amount Cumulative	13,419,655.83
Total Active Modified Loan Count	859
Total Active Modified Loan UPB	210,485,406.99
Libor Rate	2.145250%
Structural Reporting	
Senior Percentage	95.743889%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256111%
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%	3.800000%	3.860000%
2M-1H	0.00	0.00	3.000000%	3.800000%	3.860000%
2M-2	0.00	0.00	1.000000%	1.270000%	1.290000%
2M-2H	0.00	0.00	1.000000%	1.270000%	1.290000%
2B-1	0.00	0.00	0.500000%	0.630000%	0.640000%
2B-1H	0.00	0.00	0.500000%	0.630000%	0.640000%
2B-2H	0.00	106,551.08	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1146	248,522,345.69	0.813753%	0.800299%
60 Days	256	56,026,901.21	0.181781%	0.180420%
90 Days	126	27,303,848.09	0.089470%	0.087925%
120 Days	81	17,650,266.84	0.057517%	0.056838%
150 Days	64	14,035,594.76	0.045445%	0.045198%
180+ Days	214	46,834,461.28	0.151957%	0.150818%
	1887	410,373,417.87	1.339923%	1.321497%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.006%
3 Month Average	0.004%
12 Month Average	0.003%

SDA

Current Month	0.116%
3 Month Average	0.073%
12 Month Average	0.057%

CDR

Current Month	0.069%
3 Month Average	0.044%
12 Month Average	0.033%

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
382	98,004,393.17	28,126.68	0.029	98,004,393.17	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39493193	348,573.27	72.62	0.021	72.62	0.00
39485421	172,840.92	144.03	0.083	144.03	0.00
39486591	106,716.74	22.31	0.021	22.31	0.00
39487251	97,305.71	60.90	0.063	60.90	0.00
39487290	270,079.02	253.20	0.094	253.20	0.00
39488729	338,832.83	42.28	0.012	42.28	0.00
39490173	312,608.09	125.20	0.04	125.20	0.00
39491080	277,637.08	157.38	0.057	157.38	0.00
39492533	188,424.81	5.08	0.003	5.08	0.00
39492626	175,261.15	45.17	0.026	45.17	0.00
39510796	220,345.20	42.02	0.019	42.02	0.00
39493057	231,098.14	102.93	0.045	102.93	0.00
39484882	313,835.70	82.12	0.026	82.12	0.00
39493195	611,339.99	35.67	0.006	35.67	0.00
39493360	96,596.72	11.08	0.011	11.08	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39493427	330,022.74	55.64	0.017	55.64	0.00
39494928	276,455.27	27.09	0.01	27.09	0.00
39495376	418,675.51	100.87	0.024	100.87	0.00
39496341	159,155.53	49.74	0.031	49.74	0.00
39496343	369,468.10	123.51	0.033	123.51	0.00
39496424	261,796.95	126.42	0.048	126.42	0.00
39492687	181,385.51	34.96	0.019	34.96	0.00
39481548	218,436.73	75.96	0.035	75.96	0.00
39479526	92,503.14	12.75	0.014	12.75	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39479790	428,588.17	242.63	0.057	242.63	0.00
39480117	439,672.25	278.00	0.063	278.00	0.00
39480392	47,182.35	35.05	0.074	35.05	0.00
39480394	193,448.41	52.08	0.027	52.08	0.00
39480398	376,229.75	156.76	0.042	156.76	0.00
39480749	292,067.77	74.23	0.025	74.23	0.00
39480766	218,942.88	83.35	0.038	83.35	0.00
39480783	346,457.76	177.63	0.051	177.63	0.00
39485394	195,113.05	106.65	0.055	106.65	0.00
39480837	414,912.02	124.26	0.03	124.26	0.00
39484921	326,100.68	106.71	0.033	106.71	0.00
39482253	131,243.22	4.91	0.004	4.91	0.00
39483008	140,701.31	13.18	0.009	13.18	0.00
39483449	233,105.00	48.56	0.021	48.56	0.00
39484057	246,070.30	112.57	0.046	112.57	0.00
39484062	402,095.45	251.31	0.063	251.31	0.00
39484178	301,287.88	62.77	0.021	62.77	0.00
39484208	296,838.91	99.88	0.034	99.88	0.00
39484419	249,811.31	18.82	0.008	18.82	0.00
39484688	274,688.51	21.54	0.008	21.54	0.00
39497243	392,926.33	127.57	0.032	127.57	0.00
39480795	185,460.64	77.28	0.042	77.28	0.00
39504896	333,766.97	82.10	0.025	82.10	0.00
39496488	301,470.25	55.25	0.018	55.25	0.00
39501892	81,420.28	1.24	0.002	1.24	0.00
39502209	166,241.75	79.15	0.048	79.15	0.00
39502643	280,760.89	61.77	0.022	61.77	0.00
39503134	174,801.65	18.59	0.011	18.59	0.00
39503341	287,553.05	39.67	0.014	39.67	0.00
39503589	323,311.02	81.10	0.025	81.10	0.00
39503792	384,380.04	231.59	0.06	231.59	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00
39501779	287,908.07	59.89	0.021	59.89	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39504514	173,454.61	15.15	0.009	15.15	0.00
39501764	263,538.83	4.75	0.002	4.75	0.00
39504900	280,266.78	45.01	0.016	45.01	0.00
39506011	299,310.67	280.60	0.094	280.60	0.00
39506739	351,767.39	61.28	0.017	61.28	0.00
39507186	92,009.53	25.13	0.027	25.13	0.00
39507733	212,417.69	36.05	0.017	36.05	0.00
39508339	271,119.15	70.09	0.026	70.09	0.00
39510362	151,858.13	72.62	0.048	72.62	0.00
39510619	354,465.65	155.00	0.044	155.00	0.00
39510732	198,145.66	39.83	0.02	39.83	0.00
39434411	107,740.89	4.94	0.005	4.94	0.00
39504429	178,721.99	24.67	0.014	24.67	0.00
39499554	374,484.02	135.83	0.036	135.83	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39497293	159,838.67	20.07	0.013	20.07	0.00
39497384	351,478.07	4.86	0.001	4.86	0.00
39498327	251,310.30	78.53	0.031	78.53	0.00
39498350	162,088.03	30.26	0.019	30.26	0.00
39498441	178,605.68	17.12	0.01	17.12	0.00
39498539	146,843.61	13.09	0.009	13.09	0.00
39498560	209,841.43	53.76	0.026	53.76	0.00
39501801	222,965.94	54.72	0.025	54.72	0.00
39499375	379,569.44	46.43	0.012	46.43	0.00
39496545	281,926.59	58.54	0.021	58.54	0.00
39500191	448,118.62	28.59	0.006	28.59	0.00
39500223	351,264.84	127.07	0.036	127.07	0.00
39500373	146,103.47	69.82	0.048	69.82	0.00
39500489	386,515.86	322.10	0.083	322.10	0.00
39500615	276,317.01	63.22	0.023	63.22	0.00
39500813	213,712.90	34.39	0.016	34.39	0.00
39500922	102,043.18	42.05	0.041	42.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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
39501050	353,472.83	98.95	0.028	98.95	0.00
39501170	276,207.10	46.81	0.017	46.81	0.00
39501465	58,810.32	44.71	0.076	44.71	0.00
39498893	307,963.10	41.71	0.014	41.71	0.00
39448768	266,793.10	130.02	0.049	130.02	0.00
39451518	327,152.57	10.48	0.003	10.48	0.00
39446507	400,616.16	166.92	0.042	166.92	0.00
39446577	121,618.05	12.67	0.01	12.67	0.00
39446745	274,637.91	85.82	0.031	85.82	0.00
39446758	162,193.53	58.11	0.036	58.11	0.00
39447209	110,088.16	32.73	0.03	32.73	0.00
39447630	397,134.95	124.10	0.031	124.10	0.00
39448381	170,344.95	88.72	0.052	88.72	0.00
39448409	164,920.06	51.88	0.031	51.88	0.00
39445539	265,695.15	132.01	0.05	132.01	0.00
39448579	218,123.95	52.22	0.024	52.22	0.00
39444053	121,136.15	34.87	0.029	34.87	0.00
39448816	372,047.06	6.26	0.002	6.26	0.00
39448821	200,226.25	33.66	0.017	33.66	0.00
39449195	348,343.32	60.86	0.017	60.86	0.00
39449264	406,984.50	117.26	0.029	117.26	0.00
39450212	366,959.46	81.16	0.022	81.16	0.00
39450422	371,028.29	38.65	0.01	38.65	0.00
39450531	255,640.38	126.73	0.05	126.73	0.00
39450747	184,790.10	88.61	0.048	88.61	0.00
39451419	192,019.76	35.89	0.019	35.89	0.00
39479371	320,949.03	55.25	0.017	55.25	0.00
39448455	286,969.10	50.17	0.017	50.17	0.00
39439366	358,617.54	303.09	0.085	303.09	0.00
39434459	234,541.32	74.49	0.032	74.49	0.00
39434660	238,119.77	22.82	0.01	22.82	0.00
39435537	169,670.37	82.49	0.049	82.49	0.00
39436085	325,138.98	270.95	0.083	270.95	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39436094	392,801.90	245.50	0.062	245.50	0.00
39436178	175,541.91	54.86	0.031	54.86	0.00
39436726	290,265.51	33.91	0.012	33.91	0.00
39437278	326,166.85	210.89	0.065	210.89	0.00
39437472	369,551.17	23.06	0.006	23.06	0.00
39445657	124,402.84	25.92	0.021	25.92	0.00
39439230	118,893.81	83.47	0.07	83.47	0.00
39451925	173,920.63	48.46	0.028	48.46	0.00
39439393	116,244.48	21.67	0.019	21.67	0.00
39439889	370,825.68	193.14	0.052	193.14	0.00
39440034	429,216.42	91.74	0.021	91.74	0.00
39440702	167,432.59	6.68	0.004	6.68	0.00
39442668	411,278.03	98.75	0.024	98.75	0.00
39443090	124,339.52	71.00	0.057	71.00	0.00
39443433	299,650.25	67.63	0.023	67.63	0.00
39443454	409,012.12	117.89	0.029	117.89	0.00
39443872	147,170.78	65.24	0.044	65.24	0.00
39444033	309,305.11	90.25	0.029	90.25	0.00
39438676	318,438.53	126.24	0.04	126.24	0.00
39472395	162,385.09	7.23	0.004	7.23	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39466301	102,407.44	3.73	0.004	3.73	0.00
39466387	123,418.94	34.31	0.028	34.31	0.00
39466796	263,656.45	4.84	0.002	4.84	0.00
39468579	290,466.21	179.28	0.062	179.28	0.00
39468684	159,756.55	33.28	0.021	33.28	0.00
39468895	419,251.21	151.61	0.036	151.61	0.00
39468898	303,732.77	103.66	0.034	103.66	0.00
39470859	362,547.56	75.53	0.021	75.53	0.00
39466169	394,405.97	43.46	0.011	43.46	0.00
39472036	195,778.92	11.93	0.006	11.93	0.00
39465415	151,382.12	42.41	0.028	42.41	0.00
39472886	283,809.79	73.04	0.026	73.04	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39472940	117,111.18	22.14	0.019	22.14	0.00
39473264	315,722.90	183.44	0.058	183.44	0.00
39473651	311,402.28	210.75	0.068	210.75	0.00
39473924	140,314.76	32.75	0.023	32.75	0.00
39474760	298,766.92	67.66	0.023	67.66	0.00
39474812	342,444.68	136.45	0.04	136.45	0.00
39475372	186,146.07	31.64	0.017	31.64	0.00
39478426	277,246.10	23.89	0.009	23.89	0.00
39510825	233,867.10	46.11	0.02	46.11	0.00
39471913	108,015.11	2.54	0.002	2.54	0.00
39461345	315,134.00	19.42	0.006	19.42	0.00
39452485	163,953.14	51.24	0.031	51.24	0.00
39452499	157,919.85	62.03	0.039	62.03	0.00
39452973	468,252.40	115.34	0.025	115.34	0.00
39454204	278,732.83	73.58	0.026	73.58	0.00
39454970	136,732.92	39.71	0.029	39.71	0.00
39455561	322,395.52	216.19	0.067	216.19	0.00
39455628	404,986.41	48.31	0.012	48.31	0.00
39458559	182,489.40	24.75	0.014	24.75	0.00
39460091	120,587.83	48.15	0.04	48.15	0.00
39466229	234,786.22	36.22	0.015	36.22	0.00
39461216	275,703.12	112.27	0.041	112.27	0.00
39478643	411,023.68	106.14	0.026	106.14	0.00
39462451	418,300.83	119.22	0.029	119.22	0.00
39462567	362,400.49	91.30	0.025	91.30	0.00
39463250	301,385.03	76.58	0.025	76.58	0.00
39463797	278,275.70	45.13	0.016	45.13	0.00
39463818	356,283.33	98.25	0.028	98.25	0.00
39464142	230,185.68	95.91	0.042	95.91	0.00
39464255	388,894.77	94.92	0.024	94.92	0.00
39464408	170,489.46	2.60	0.002	2.60	0.00
39464586	199,161.32	61.39	0.031	61.39	0.00
39465259	38,968.67	11.41	0.029	11.41	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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
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Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39460393	303,902.21	75.49	0.025	75.49	0.00
39573154	216,571.24	9.60	0.004	9.60	0.00
39568470	73,846.20	3.76	0.005	3.76	0.00
39568767	294,885.50	6.90	0.002	6.90	0.00
39569273	335,651.04	60.50	0.018	60.50	0.00
39569366	346,665.98	144.44	0.042	144.44	0.00
39569436	162,861.46	74.25	0.046	74.25	0.00
39570718	141,568.97	43.37	0.031	43.37	0.00
39571024	422,649.97	52.86	0.013	52.86	0.00
39571622	364,774.58	126.67	0.035	126.67	0.00
39572130	184,867.26	9.46	0.005	9.46	0.00
39510767	285,702.78	71.22	0.025	71.22	0.00
39572777	213,497.03	52.43	0.025	52.43	0.00
39566840	158,421.54	41.71	0.026	41.71	0.00
39573942	105,310.32	21.42	0.02	21.42	0.00
39573971	69,982.65	6.24	0.009	6.24	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39574219	131,568.82	3.70	0.003	3.70	0.00
39574884	295,737.67	61.61	0.021	61.61	0.00
39575457	385,575.70	157.92	0.041	157.92	0.00
39575698	202,372.88	125.50	0.062	125.50	0.00
39576553	290,579.25	14.36	0.005	14.36	0.00
39576554	307,628.82	64.09	0.021	64.09	0.00
39572397	362,887.39	115.58	0.032	115.58	0.00
39562838	245,279.35	58.53	0.024	58.53	0.00
39558378	400,359.44	246.78	0.062	246.78	0.00
39558662	137,833.96	33.09	0.024	33.09	0.00
39558855	238,674.26	37.11	0.016	37.11	0.00
39559008	273,464.16	59.56	0.022	59.56	0.00
39559035	90,270.32	14.71	0.016	14.71	0.00
39559196	230,771.19	39.58	0.017	39.58	0.00
39560098	349,909.09	70.23	0.02	70.23	0.00
39560335	106,875.47	18.25	0.017	18.25	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39560761	290,202.99	90.99	0.031	90.99	0.00
39567552	369,524.13	107.39	0.029	107.39	0.00
39562513	153,657.98	4.24	0.003	4.24	0.00
39566950	281,484.67	92.42	0.033	92.42	0.00
39562917	268,066.96	8.45	0.003	8.45	0.00
39563120	80,867.22	8.42	0.01	8.42	0.00
39564050	189,642.23	156.45	0.082	156.45	0.00
39564683	125,575.29	24.26	0.019	24.26	0.00
39564762	391,675.68	85.43	0.022	85.43	0.00
39565166	159,023.87	4.59	0.003	4.59	0.00
39565463	302,039.94	68.07	0.023	68.07	0.00
39566121	388,474.21	58.83	0.015	58.83	0.00
39566280	303,924.53	68.98	0.023	68.98	0.00
39579043	128,424.10	137.78	0.107	137.78	0.00
39561960	125,993.16	39.37	0.031	39.37	0.00
39599401	318,398.60	53.93	0.017	53.93	0.00
39578047	208,382.25	31.76	0.015	31.76	0.00
39593020	181,073.39	21.05	0.012	21.05	0.00
39593146	173,332.54	126.39	0.073	126.39	0.00
39593231	174,374.71	109.92	0.063	109.92	0.00
39594372	103,330.75	21.53	0.021	21.53	0.00
39594537	191,935.33	6.70	0.003	6.70	0.00
39595562	179,981.20	74.99	0.042	74.99	0.00
39596146	401,018.48	83.55	0.021	83.55	0.00
39596795	409,445.63	64.90	0.016	64.90	0.00
39592291	187,580.70	86.11	0.046	86.11	0.00
39597816	95,095.45	21.85	0.023	21.85	0.00
39591406	192,283.10	40.32	0.021	40.32	0.00
39599781	374,799.08	95.54	0.025	95.54	0.00
39600262	363,089.89	82.11	0.023	82.11	0.00
39600325	379,469.43	159.30	0.042	159.30	0.00
39600345	140,631.83	47.42	0.034	47.42	0.00
39601812	104,389.96	2.43	0.002	2.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39602414	623,605.16	117.87	0.019	117.87	0.00
39602516	380,036.50	12.04	0.003	12.04	0.00
39602696	349,203.02	167.56	0.048	167.56	0.00
39602875	335,491.24	18.60	0.006	18.60	0.00
39602910	128,279.43	20.08	0.016	20.08	0.00
39597353	173,547.66	90.01	0.052	90.01	0.00
39583702	558,897.78	146.23	0.026	146.23	0.00
39556794	307,132.72	69.52	0.023	69.52	0.00
39579419	258,699.23	80.84	0.031	80.84	0.00
39579691	400,891.66	81.68	0.02	81.68	0.00
39580132	332,360.52	23.89	0.007	23.89	0.00
39580450	317,873.51	86.38	0.027	86.38	0.00
39580689	380,927.77	119.41	0.031	119.41	0.00
39581646	222,766.63	104.77	0.047	104.77	0.00
39581811	361,689.54	77.89	0.022	77.89	0.00
39581975	390,364.61	121.99	0.031	121.99	0.00
39592296	152,025.08	80.48	0.053	80.48	0.00
39583224	206,046.98	42.93	0.021	42.93	0.00
39578889	362,721.37	7.21	0.002	7.21	0.00
39583938	397,472.16	308.72	0.078	308.72	0.00
39583999	200,256.61	295.17	0.147	295.17	0.00
39586491	194,748.98	43.31	0.022	43.31	0.00
39587261	255,108.94	26.57	0.01	26.57	0.00
39587378	263,010.37	55.84	0.021	55.84	0.00
39587857	101,937.31	1.56	0.002	1.56	0.00
39588673	158,377.37	39.82	0.025	39.82	0.00
39589333	418,282.51	150.32	0.036	150.32	0.00
39589338	183,158.80	123.60	0.067	123.60	0.00
39589777	118,968.89	36.91	0.031	36.91	0.00
39582358	132,591.16	21.78	0.016	21.78	0.00
39523160	375,207.03	117.24	0.031	117.24	0.00
39529186	244,077.89	9.72	0.004	9.72	0.00
39519403	413,749.22	43.10	0.01	43.10	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39519404	168,701.39	58.68	0.035	58.68	0.00
39519632	138,833.89	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	301,935.13	76.08	0.025	76.08	0.00
39521507	155,901.86	16.08	0.01	16.08	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39519389	412,759.68	128.99	0.031	128.99	0.00
39523117	351,045.36	90.26	0.026	90.26	0.00
39519333	189,091.73	5.84	0.003	5.84	0.00
39523404	102,586.79	9.99	0.01	9.99	0.00
39523587	149,341.82	48.22	0.032	48.22	0.00
39523890	252,502.55	81.81	0.032	81.81	0.00
39524504	348,542.23	181.53	0.052	181.53	0.00
39525295	144,041.45	49.25	0.034	49.25	0.00
39525606	273,370.53	53.81	0.02	53.81	0.00
39526316	311,996.19	87.76	0.028	87.76	0.00
39526898	179,810.50	74.92	0.042	74.92	0.00
39527117	306,945.58	126.91	0.041	126.91	0.00
39558233	318,648.29	99.58	0.031	99.58	0.00
39523107	129,359.04	35.00	0.027	35.00	0.00
39515806	135,645.55	36.82	0.027	36.82	0.00
39512200	212,313.06	50.64	0.024	50.64	0.00
39512837	109,673.16	18.68	0.017	18.68	0.00
39512951	108,162.35	23.23	0.021	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39513559	115,972.62	11.50	0.01	11.50	0.00
39514097	276,128.36	154.88	0.056	154.88	0.00
39514171	312,402.01	260.33	0.083	260.33	0.00
39514522	215,251.28	38.11	0.018	38.11	0.00
39514722	171,134.17	17.83	0.01	17.83	0.00
39519402	241,769.60	75.55	0.031	75.55	0.00
39515276	218,254.00	56.31	0.026	56.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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
39529468	180,609.39	35.72	0.02	35.72	0.00
39515837	179,991.56	57.71	0.032	57.71	0.00
39515860	146,840.87	30.59	0.021	30.59	0.00
39515953	309,259.76	51.57	0.017	51.57	0.00
39516124	212,390.16	33.97	0.016	33.97	0.00
39516270	365,283.69	103.57	0.028	103.57	0.00
39517935	333,569.59	65.58	0.02	65.58	0.00
39518623	240,602.39	34.96	0.015	34.96	0.00
39518905	398,404.14	11.51	0.003	11.51	0.00
39519217	98,171.73	29.02	0.03	29.02	0.00
39519241	161,815.08	24.27	0.015	24.27	0.00
39514914	306,960.97	52.60	0.017	52.60	0.00
39550842	253,541.33	127.03	0.05	127.03	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39548365	358,933.77	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	258,125.39	78.05	0.03	78.05	0.00
39549526	394,231.19	107.71	0.027	107.71	0.00
39549942	374,093.58	26.90	0.007	26.90	0.00
39549997	175,775.91	42.50	0.024	42.50	0.00
39550526	315,850.19	71.66	0.023	71.66	0.00
39547391	235,988.03	15.98	0.007	15.98	0.00
39550747	355,147.01	112.57	0.032	112.57	0.00
39545753	437,347.75	117.22	0.027	117.22	0.00
39551261	163,849.36	3.80	0.002	3.80	0.00
39551621	225,304.14	73.40	0.033	73.40	0.00
39552245	363,678.66	45.59	0.013	45.59	0.00
39553472	350,223.72	55.45	0.016	55.45	0.00
39553850	350,726.90	9.73	0.003	9.73	0.00
39553939	160,961.92	119.19	0.074	119.19	0.00
39555148	384,821.43	137.46	0.036	137.46	0.00
39555682	244,268.28	46.31	0.019	46.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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
39556555	367,707.97	85.88	0.023	85.88	0.00
39603722	383,747.15	142.79	0.037	142.79	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39537086	148,023.49	19.38	0.013	19.38	0.00
39529926	146,043.78	4.44	0.003	4.44	0.00
39531022	151,971.86	48.98	0.032	48.98	0.00
39531474	318,094.18	265.08	0.083	265.08	0.00
39532036	402,648.25	96.89	0.024	96.89	0.00
39532203	295,256.71	7.16	0.002	7.16	0.00
39533461	212,271.15	54.12	0.025	54.12	0.00
39534389	225,462.60	23.49	0.01	23.49	0.00
39534500	340,595.37	180.35	0.053	180.35	0.00
39535531	225,992.41	69.92	0.031	69.92	0.00
39547406	244,848.86	31.61	0.013	31.61	0.00
39536402	253,815.13	96.06	0.038	96.06	0.00
39557703	371,919.03	75.44	0.02	75.44	0.00
39537702	244,133.76	63.51	0.026	63.51	0.00
39537744	187,466.81	19.53	0.01	19.53	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39540137	208,563.77	7.55	0.004	7.55	0.00
39540535	271,224.14	86.33	0.032	86.33	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39543767	194,390.13	81.00	0.042	81.00	0.00
39543931	382,450.02	167.96	0.044	167.96	0.00
39544440	180,473.89	14.63	0.008	14.63	0.00
39545696	401,492.72	93.88	0.023	93.88	0.00
39535891	324,221.91	163.68	0.05	163.68	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,826,424.58	(37,805.37)	2.070

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
10	1,718,533.29	(68,745.71)	116,477.49

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39465408	132,956.56	(9,016.47)	(6.782)
39468740	380,462.15	(73,360.96)	(19.282)
39506265	86,316.27	(30,624.51)	(35.479)
39552191	256,584.12	68,507.00	26.700
39554750	150,583.02	1,756.63	1.167
39566473	66,149.40	12,280.45	18.565
39567791	227,508.28	1,121.61	0.493
39570136	148,337.86	(3,352.35)	(2.260)
39596770	377,526.92	(5,116.77)	(1.355)

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39435985	218,753.09	1.54	519.12
39464616	174,759.88	1.54	(287.36)
39497695	222,255.28	(7,797.96)	(1,879.87)
39499089	186,928.09	51.54	(209.05)
39526423	100,185.03	(18,192.54)	21.86
39530557	77,698.12	2,202.25	1,870.55
39534456	134,717.94	80.00	16,158.15
39548452	141,160.57	(44,087.04)	2,738.49
39578023	88,475.29	(1,043.04)	18,682.62
39596765	373,600.00	38.00	78,862.98

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
73	13,419,655.83	470,140.06	3.503

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39543505	267,490.22	(1,071.36)	(0.401)
39435985	218,753.09	519.12	0.237
39441588	272,866.38	(35,163.01)	(12.887)
39444126	115,442.69	56,397.58	48.853
39443301	87,175.92	18,979.97	21.772
39544207	49,476.05	324.82	0.657
39539642	294,587.13	9,185.57	3.118
39450773	319,133.97	3,104.04	0.973
39532159	105,723.25	12,328.90	11.661
39526423	100,185.03	21.86	0.022
39467150	147,851.27	11,241.78	7.603
39465408	132,956.56	(9,016.47)	(6.782)
39497695	222,255.28	(1,879.87)	(0.846)
39460603	260,220.58	9,823.49	3.775
39501076	224,239.77	42,757.93	19.068
39503465	258,303.54	(552.55)	(0.214)
39546318	76,991.26	(157.64)	(0.205)
39507271	97,994.14	3,110.56	3.174
39463714	313,775.98	(30,408.57)	(9.691)
39548452	141,160.57	2,738.49	1.940
39523254	84,473.32	7,489.60	8.866
39451461	250,184.11	(2,144.63)	(0.857)
39460925	205,291.72	868.55	0.423
39543137	77,044.97	8,217.55	10.666
39552191	256,584.12	68,507.00	26.700
39464616	174,759.88	(287.36)	(0.164)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39468740	380,462.15	(73,360.96)	(19.282)
39469594	311,667.26	8,730.07	2.801
39479834	59,539.61	12,926.41	21.711
39552233	310,997.47	3,704.29	1.191
39498207	330,361.35	152,499.13	46.161
39476923	219,765.61	6,873.84	3.128
39586956	293,098.23	(2,799.51)	(0.955)
39554750	150,583.02	1,756.63	1.167
39554761	195,862.66	40,886.48	20.875
39558740	85,251.34	(19,215.75)	(22.540)
39558577	81,475.88	(9,464.21)	(11.616)
39483468	93,827.21	1,496.08	1.595
39486210	89,126.49	8,009.75	8.987
39579230	197,467.18	(48,421.58)	(24.521)
39488864	227,973.08	8,904.01	3.906
39495871	204,631.45	295.07	0.144
39495483	145,685.69	11,133.76	7.642
39499089	186,928.09	(209.05)	(0.112)
39502122	100,354.49	44,682.46	44.525
39506265	86,316.27	(30,624.51)	(35.479)
39506531	66,729.98	(15,349.44)	(23.002)
39491346	218,431.62	3,241.54	1.484
39529433	62,474.61	38,096.52	60.979
39502034	90,301.01	(232.70)	(0.258)
39534456	134,717.94	16,158.15	11.994
39534762	115,463.01	16,714.19	14.476
39530557	77,698.12	1,870.55	2.407
39588725	137,165.46	(4,355.50)	(3.175)
39596607	75,783.48	3,574.93	4.717
39570136	148,337.86	(3,352.35)	(2.260)
39598238	374,284.32	(458.39)	(0.122)
39596765	373,600.00	78,862.98	21.109
39596770	377,526.92	(5,116.77)	(1.355)
39575178	79,439.34	11,791.26	14.843
39578023	88,475.29	18,682.62	21.116

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39566473	66,149.40	12,280.45	18.565
39560465	267,431.82	19,102.49	7.143
39565365	58,687.57	12,723.82	21.681
39579845	187,071.03	(37,886.91)	(20.253)
39567791	227,508.28	1,121.61	0.493
39562980	77,671.36	11,133.72	14.334
39567115	372,509.16	(6,896.69)	(1.851)
39597772	411,399.09	(27,002.64)	(6.564)
39568020	86,163.57	37,681.67	43.733
39538934	299,071.92	(7,741.00)	(2.588)
39538327	166,678.97	6,446.97	3.868
39537893	272,589.37	(3,688.78)	(1.353)

**Connecticut Avenue Securities
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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	19	209,292.52	(106,551.08)	(0.000 %)	0	0.00	0.00	0.000 %	19	209,292.52	(106,551.08)	(0.000 %)

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039435985	223,000.00	4.250 %	MD	97.00	360	38,089.17	11/30/2018	1.54	519.12
Summary	0039464616	178,000.00	4.500 %	MO	95.00	360	(640.90)	10/31/2018	1.54	(287.36)
Summary	0039465408	138,000.00	4.250 %	FL	95.00	360	(9,016.47)	08/31/2019	(9,016.47)	(9,016.47)
Summary	0039468740	394,000.00	3.750 %	MO	95.00	360	(73,360.96)	08/31/2019	(73,360.96)	(73,360.96)
Summary	0039497695	225,000.00	4.125 %	CA	95.00	360	30,519.24	09/30/2018	(7,797.96)	(1,879.87)
Summary	0039499089	195,000.00	3.500 %	IL	95.00	360	(260.59)	07/31/2019	51.54	(209.05)
Summary	0039506265	89,000.00	3.500 %	MS	95.00	360	(30,624.51)	08/31/2019	(30,624.51)	(30,624.51)
Summary	0039526423	104,000.00	4.250 %	TX	97.00	360	18,214.40	07/31/2019	(18,192.54)	21.86
Summary	0039530557	79,000.00	3.750 %	WA	95.00	360	(331.70)	07/31/2019	2,202.25	1,870.55
Summary	0039534456	140,000.00	3.625 %	WI	95.00	360	16,135.79	04/30/2019	80.00	16,158.15
Summary	0039548452	144,000.00	4.000 %	VA	95.00	360	46,823.55	04/30/2019	(44,087.04)	2,738.49
Summary	0039552191	261,000.00	4.875 %	TX	95.00	360	68,507.00	08/31/2019	68,507.00	68,507.00
Summary	0039554750	152,000.00	4.500 %	KS	95.00	360	1,756.63	08/31/2019	1,756.63	1,756.63
Summary	0039566473	67,000.00	3.750 %	MN	95.00	360	12,280.45	08/31/2019	12,280.45	12,280.45
Summary	0039567791	233,000.00	3.750 %	AR	93.00	360	1,121.61	08/31/2019	1,121.61	1,121.61
Summary	0039570136	155,000.00	3.750 %	TX	97.00	360	(3,352.35)	08/31/2019	(3,352.35)	(3,352.35)
Summary	0039578023	91,000.00	4.500 %	MO	97.00	360	19,725.66	07/31/2019	(1,043.04)	18,682.62
Summary	0039596765	380,000.00	3.500 %	IL	90.00	360	78,823.27	05/31/2019	38.00	78,862.98
Summary	0039596770	380,000.00	3.875 %	MA	95.00	360	(5,116.77)	08/31/2019	(5,116.77)	(5,116.77)

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**

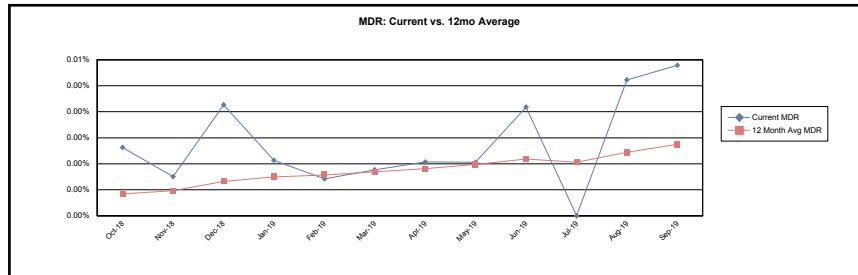
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Securities Administration Services
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Realized Loss Report - Collateral

Summary

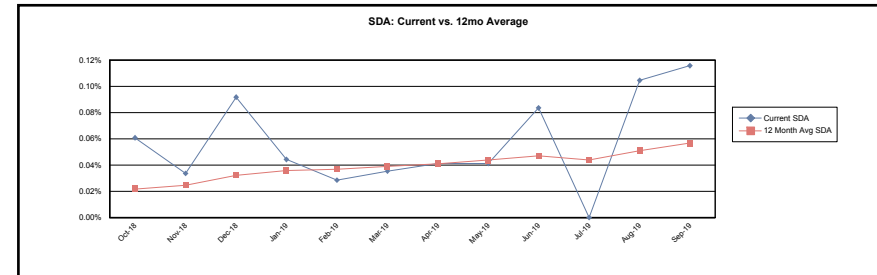
MDR

Current Month 0.006 %
3 Month Average 0.004 %
12 Month Average 0.003 %



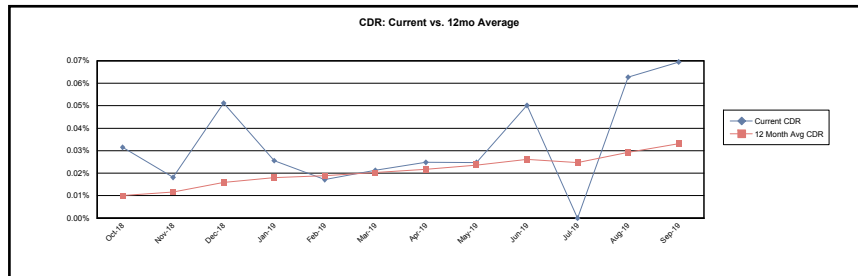
SDA

Current Month 0.116 %
3 Month Average 0.073 %
12 Month Average 0.057 %



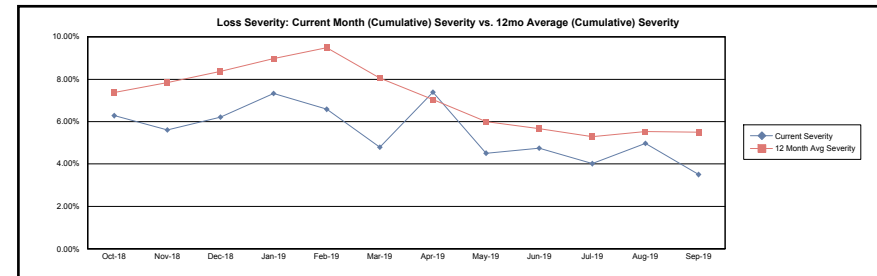
CDR

Current Month 0.069 %
3 Month Average 0.044 %
12 Month Average 0.033 %



Loss Severity

Current Month (Cumulative) 3.503 %
3 Month Average (Cumulative) 4.164 %
12 Month Average (Cumulative) 5.495 %



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 1.390 %
3 Month Average 1.234 %
12 Month Average 0.816 %

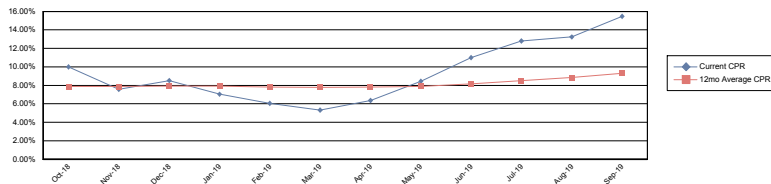
CPR

Current Month 15.457 %
3 Month Average 13.835 %
12 Month Average 9.316 %

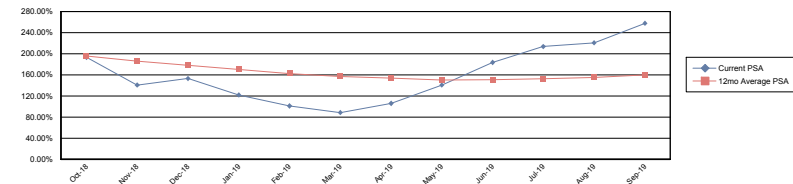
PSA

Current Month 257.617 %
3 Month Average 230.578 %
12 Month Average 160.012 %

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
Distribution Date: 25-Sep-2019

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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
0039560394	142,602.46	0.00	0.000%	142,602.46
Totals	142,602.46	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
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

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.

Exchange History

Effective Exchange Date: 8/16/2019

Incoming Certificates:

Class	Prior Value	Issued Value
2M-2	759,779,000.00	699,779,020.00

Outgoing Certificate:

Class	Prior Value	Issued Value
1M-2A	0.00	19,499,980.00
1M-2B	0.00	40,500,000.00
1M-2C	0.00	40,500,000.00