

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	08/31/2018	0.00000 %	33,842,551,065.26	0.00	343,826,186.83	0.00	33,498,724,878.43	343,826,186.83	0.00
2M-1		09/24/2018	3.21475 %	289,671,791.20	750,151.37	14,494,454.09	0.00	275,177,337.11	15,244,605.46	0.00
2M-1H		08/31/2018	0.00000 %	15,246,218.09	0.00	762,882.73	0.00	14,483,335.36	762,882.73	0.00
2M-2A	30711XGL2	09/24/2018	5.71475 %	246,928,000.00	1,136,745.05	0.00	0.00	246,928,000.00	1,136,745.05	0.00
2M-AH	30711XGM0	08/31/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		09/24/2018	5.71475 %	265,923,000.00	1,224,189.46	0.00	0.00	265,923,000.00	1,224,189.46	0.00
2M-BH		08/31/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	09/24/2018	5.71475 %	246,928,000.00	1,136,745.05	0.00	0.00	246,928,000.00	1,136,745.05	0.00
2M-CH	30711XGP3	08/31/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		09/24/2018	5.71475 %	759,779,000.00	3,497,679.56	0.00	0.00	759,779,000.00	3,497,679.56	0.00
2M-2H		08/31/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	09/24/2018	7.56475 %	189,945,000.00	1,157,491.85	0.00	0.00	189,945,000.00	1,157,491.85	0.00
2B-1H		08/31/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		08/31/2018	0.00000 %	199,899,679.42	0.00	0.00	63,319.07	199,836,360.35	0.00	105,964.65
2A-I1	30711XGR9	09/24/2018	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2A-I2	30711XGS7	09/24/2018	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2A-I3	30711XGT5	09/24/2018	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2A-I4	30711XGU2	09/24/2018	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2B-I1	30711XGZ1	09/24/2018	1.30000 %	0.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00
2B-I2	30711XHA5	09/24/2018	1.80000 %	0.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00
2B-I3	30711XHB3	09/24/2018	2.30000 %	0.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00
2B-I4	30711XHC1	09/24/2018	2.80000 %	0.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00
2C-I1	30711XHH0	09/24/2018	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2C-I2	30711XHJ6	09/24/2018	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2C-I3	30711XHK3	09/24/2018	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2C-I4	30711XHL1	09/24/2018	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2E-A1	30711XGV0	09/24/2018	4.41475 %	246,928,000.00	878,156.56	0.00	0.00	246,928,000.00	878,156.56	0.00
2E-A2	30711XGW8	09/24/2018	3.91475 %	246,928,000.00	778,699.45	0.00	0.00	246,928,000.00	778,699.45	0.00
2E-A3	30711XGX6	09/24/2018	3.41475 %	246,928,000.00	679,242.34	0.00	0.00	246,928,000.00	679,242.34	0.00
2E-A4	30711XGY4	09/24/2018	2.91475 %	246,928,000.00	579,785.23	0.00	0.00	246,928,000.00	579,785.23	0.00
2E-B1	30711XHD9	09/24/2018	4.41475 %	265,923,000.00	945,708.98	0.00	0.00	265,923,000.00	945,708.98	0.00
2E-B2	30711XHE7	09/24/2018	3.91475 %	265,923,000.00	838,601.11	0.00	0.00	265,923,000.00	838,601.11	0.00
2E-B3	30711XHF4	09/24/2018	3.41475 %	265,923,000.00	731,493.23	0.00	0.00	265,923,000.00	731,493.23	0.00
2E-B4	30711XHG2	09/24/2018	2.91475 %	265,923,000.00	624,385.36	0.00	0.00	265,923,000.00	624,385.36	0.00
2E-C1	30711XHM9	09/24/2018	4.41475 %	246,928,000.00	878,156.56	0.00	0.00	246,928,000.00	878,156.56	0.00
2E-C2	30711XHN7	09/24/2018	3.91475 %	246,928,000.00	778,699.45	0.00	0.00	246,928,000.00	778,699.45	0.00
2E-C3	30711XHP2	09/24/2018	3.41475 %	246,928,000.00	679,242.34	0.00	0.00	246,928,000.00	679,242.34	0.00
2E-C4	30711XHQ0	09/24/2018	2.91475 %	246,928,000.00	579,785.23	0.00	0.00	246,928,000.00	579,785.23	0.00
2E-D1	30711XHR8	09/24/2018	4.41475 %	512,851,000.00	1,823,865.54	0.00	0.00	512,851,000.00	1,823,865.54	0.00
2E-D2	30711XHS6	09/24/2018	3.91475 %	512,851,000.00	1,617,300.56	0.00	0.00	512,851,000.00	1,617,300.56	0.00
2E-D3	30711XHT4	09/24/2018	3.41475 %	512,851,000.00	1,410,735.57	0.00	0.00	512,851,000.00	1,410,735.57	0.00
2E-D4	30711XHU1	09/24/2018	2.91475 %	512,851,000.00	1,204,170.59	0.00	0.00	512,851,000.00	1,204,170.59	0.00
2E-D5	30711XHV9	09/24/2018	5.71475 %	512,851,000.00	2,360,934.51	0.00	0.00	512,851,000.00	2,360,934.51	0.00

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

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Series 2017-C02**

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2E-F1	30711XHW7	09/24/2018	4.41475 %	512,851,000.00	1,823,865.54	0.00	0.00	512,851,000.00	1,823,865.54	0.00
2E-F2	30711XHX5	09/24/2018	3.91475 %	512,851,000.00	1,617,300.56	0.00	0.00	512,851,000.00	1,617,300.56	0.00
2E-F3	30711XHY3	09/24/2018	3.41475 %	512,851,000.00	1,410,735.57	0.00	0.00	512,851,000.00	1,410,735.57	0.00
2E-F4	30711XHZ0	09/24/2018	2.91475 %	512,851,000.00	1,204,170.59	0.00	0.00	512,851,000.00	1,204,170.59	0.00
2E-F5	30711XJA3	09/24/2018	5.71475 %	512,851,000.00	2,360,934.51	0.00	0.00	512,851,000.00	2,360,934.51	0.00
2X-1	30711XJB1	09/24/2018	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2X-2	30711XJC9	09/24/2018	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2X-3	30711XJD7	09/24/2018	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2X-4	30711XJE5	09/24/2018	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
2Y-1	30711XJF2	09/24/2018	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2Y-2	30711XJG0	09/24/2018	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2Y-3	30711XJH8	09/24/2018	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2Y-4	30711XJJ4	09/24/2018	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
Totals				44,314,475,678.97	46,503,065.64	359,083,523.65	63,319.07	43,955,328,836.25	405,586,589.29	105,964.65

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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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	33,842,551,065.26	56,961,765.08	286,864,421.75	0.00	0.00	343,826,186.83	33,498,724,878.43	0.87261427	343,826,186.83
2M-1	379,890,000.00	289,671,791.20	2,405,714.74	12,088,739.36	0.00	0.00	14,494,454.09	275,177,337.11	0.72436057	14,494,454.09
2M-1H	19,994,649.00	15,246,218.09	126,619.34	636,263.39	0.00	0.00	762,882.73	14,483,335.36	0.72436057	762,882.73
2M-2A	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-AH	12,997,022.00	12,997,022.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00	1.00000000	0.00
2M-M2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	759,779,000.00	0.00	0.00	0.00	0.00	0.00	759,779,000.00	1.00000000	0.00
2M-2H	39,990,300.00	39,990,300.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00	1.00000000	0.00
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,899,679.42	0.00	0.00	0.00	63,319.07	63,319.07	199,836,360.35	0.99947002	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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Distribution Date: 25-Sep-2018

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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	44,314,475,678.97	59,494,099.16	299,589,424.50	0.00	63,319.07	359,146,842.72	43,955,328,836.25	0.89785633	359,083,523.65

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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	881.57065716	1.48380719	7.47258256	0.00000000	0.00000000	8.95638975	872.61426741	0.87261427	8.95638975
2M-1	379,890,000.00	762.51491537	6.33266140	31.82168354	0.00000000	0.00000000	38.15434492	724.36057045	0.72436057	38.15434492
2M-1H	19,994,649.00	762.51491537	6.33266130	31.82168339	0.00000000	0.00000000	38.15434469	724.36057067	0.72436057	38.15434469
2M-2A	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	12,997,022.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-M2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	39,990,300.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	999.78671059	0.00000000	0.00000000	0.00000000	0.31668667	0.31668667	999.47002392	0.99947002	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 %	33,842,551,065.26	0.00	0.00	0.00	0.00	0.00	0.00	33,498,724,878.43
2M-1	08/27/18 - 09/24/18	29	3.21475 %	289,671,791.20	750,151.37	0.00	0.00	0.00	750,151.37	0.00	275,177,337.11
2M-1H	N/A	N/A	0.00000 %	15,246,218.09	0.00	0.00	0.00	0.00	0.00	0.00	14,483,335.36
2M-2A	08/27/18 - 09/24/18	29	5.71475 %	246,928,000.00	1,136,745.05	0.00	0.00	0.00	1,136,745.05	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	08/27/18 - 09/24/18	29	5.71475 %	265,923,000.00	1,224,189.46	0.00	0.00	0.00	1,224,189.46	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	08/27/18 - 09/24/18	29	5.71475 %	246,928,000.00	1,136,745.05	0.00	0.00	0.00	1,136,745.05	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	08/27/18 - 09/24/18	29	5.71475 %	759,779,000.00	3,497,679.56	0.00	0.00	0.00	3,497,679.56	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	08/27/18 - 09/24/18	29	7.56475 %	189,945,000.00	1,157,491.85	0.00	0.00	0.00	1,157,491.85	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 %	199,899,679.42	0.00	0.00	0.00	0.00	0.00	0.00	199,836,360.35
2A-I1	08/27/18 - 09/24/18	29	1.30000 %	246,928,000.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00	246,928,000.00
2A-I2	08/27/18 - 09/24/18	29	1.80000 %	246,928,000.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00	246,928,000.00
2A-I3	08/27/18 - 09/24/18	29	2.30000 %	246,928,000.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00	246,928,000.00
2A-I4	08/27/18 - 09/24/18	29	2.80000 %	246,928,000.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00	246,928,000.00
2B-I1	08/27/18 - 09/24/18	29	1.30000 %	265,923,000.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00	265,923,000.00
2B-I2	08/27/18 - 09/24/18	29	1.80000 %	265,923,000.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00	265,923,000.00
2B-I3	08/27/18 - 09/24/18	29	2.30000 %	265,923,000.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00	265,923,000.00
2B-I4	08/27/18 - 09/24/18	29	2.80000 %	265,923,000.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00	265,923,000.00
2C-I1	08/27/18 - 09/24/18	29	1.30000 %	246,928,000.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00	246,928,000.00
2C-I2	08/27/18 - 09/24/18	29	1.80000 %	246,928,000.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00	246,928,000.00
2C-I3	08/27/18 - 09/24/18	29	2.30000 %	246,928,000.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00	246,928,000.00
2C-I4	08/27/18 - 09/24/18	29	2.80000 %	246,928,000.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00	246,928,000.00
2E-A1	08/27/18 - 09/24/18	29	4.41475 %	246,928,000.00	878,156.56	0.00	0.00	0.00	878,156.56	0.00	246,928,000.00
2E-A2	08/27/18 - 09/24/18	29	3.91475 %	246,928,000.00	778,699.45	0.00	0.00	0.00	778,699.45	0.00	246,928,000.00
2E-A3	08/27/18 - 09/24/18	29	3.41475 %	246,928,000.00	679,242.34	0.00	0.00	0.00	679,242.34	0.00	246,928,000.00
2E-A4	08/27/18 - 09/24/18	29	2.91475 %	246,928,000.00	579,785.23	0.00	0.00	0.00	579,785.23	0.00	246,928,000.00
2E-B1	08/27/18 - 09/24/18	29	4.41475 %	265,923,000.00	945,708.98	0.00	0.00	0.00	945,708.98	0.00	265,923,000.00
2E-B2	08/27/18 - 09/24/18	29	3.91475 %	265,923,000.00	838,601.11	0.00	0.00	0.00	838,601.11	0.00	265,923,000.00
2E-B3	08/27/18 - 09/24/18	29	3.41475 %	265,923,000.00	731,493.23	0.00	0.00	0.00	731,493.23	0.00	265,923,000.00
2E-B4	08/27/18 - 09/24/18	29	2.91475 %	265,923,000.00	624,385.36	0.00	0.00	0.00	624,385.36	0.00	265,923,000.00
2E-C1	08/27/18 - 09/24/18	29	4.41475 %	246,928,000.00	878,156.56	0.00	0.00	0.00	878,156.56	0.00	246,928,000.00
2E-C2	08/27/18 - 09/24/18	29	3.91475 %	246,928,000.00	778,699.45	0.00	0.00	0.00	778,699.45	0.00	246,928,000.00
2E-C3	08/27/18 - 09/24/18	29	3.41475 %	246,928,000.00	679,242.34	0.00	0.00	0.00	679,242.34	0.00	246,928,000.00
2E-C4	08/27/18 - 09/24/18	29	2.91475 %	246,928,000.00	579,785.23	0.00	0.00	0.00	579,785.23	0.00	246,928,000.00
2E-D1	08/27/18 - 09/24/18	29	4.41475 %	512,851,000.00	1,823,865.54	0.00	0.00	0.00	1,823,865.54	0.00	512,851,000.00
2E-D2	08/27/18 - 09/24/18	29	3.91475 %	512,851,000.00	1,617,300.56	0.00	0.00	0.00	1,617,300.56	0.00	512,851,000.00
2E-D3	08/27/18 - 09/24/18	29	3.41475 %	512,851,000.00	1,410,735.57	0.00	0.00	0.00	1,410,735.57	0.00	512,851,000.00
2E-D4	08/27/18 - 09/24/18	29	2.91475 %	512,851,000.00	1,204,170.59	0.00	0.00	0.00	1,204,170.59	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	08/27/18 - 09/24/18	29	5.71475 %	512,851,000.00	2,360,934.51	0.00	0.00	0.00	2,360,934.51	0.00	512,851,000.00
2E-F1	08/27/18 - 09/24/18	29	4.41475 %	512,851,000.00	1,823,865.54	0.00	0.00	0.00	1,823,865.54	0.00	512,851,000.00
2E-F2	08/27/18 - 09/24/18	29	3.91475 %	512,851,000.00	1,617,300.56	0.00	0.00	0.00	1,617,300.56	0.00	512,851,000.00
2E-F3	08/27/18 - 09/24/18	29	3.41475 %	512,851,000.00	1,410,735.57	0.00	0.00	0.00	1,410,735.57	0.00	512,851,000.00
2E-F4	08/27/18 - 09/24/18	29	2.91475 %	512,851,000.00	1,204,170.59	0.00	0.00	0.00	1,204,170.59	0.00	512,851,000.00
2E-F5	08/27/18 - 09/24/18	29	5.71475 %	512,851,000.00	2,360,934.51	0.00	0.00	0.00	2,360,934.51	0.00	512,851,000.00
2X-1	08/27/18 - 09/24/18	29	1.30000 %	512,851,000.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00	512,851,000.00
2X-2	08/27/18 - 09/24/18	29	1.80000 %	512,851,000.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00	512,851,000.00
2X-3	08/27/18 - 09/24/18	29	2.30000 %	512,851,000.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00	512,851,000.00
2X-4	08/27/18 - 09/24/18	29	2.80000 %	512,851,000.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00	512,851,000.00
2Y-1	08/27/18 - 09/24/18	29	1.30000 %	512,851,000.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00	512,851,000.00
2Y-2	08/27/18 - 09/24/18	29	1.80000 %	512,851,000.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00	512,851,000.00
2Y-3	08/27/18 - 09/24/18	29	2.30000 %	512,851,000.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00	512,851,000.00
2Y-4	08/27/18 - 09/24/18	29	2.80000 %	512,851,000.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00	512,851,000.00
Totals					46,503,065.64	0.00	0.00	0.00	46,503,065.64	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 %	881.57065716	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	872.61426741
2M-1	379,890,000.00	3.21475 %	762.51491537	1.97465416	0.00000000	0.00000000	0.00000000	1.97465416	0.00000000	724.36057045
2M-1H	19,994,649.00	0.00000 %	762.51491537	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	724.36057067
2M-2A	246,928,000.00	5.71475 %	1000.00000000	4.60354861	0.00000000	0.00000000	0.00000000	4.60354861	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	5.71475 %	1000.00000000	4.60354862	0.00000000	0.00000000	0.00000000	4.60354862	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	5.71475 %	1000.00000000	4.60354861	0.00000000	0.00000000	0.00000000	4.60354861	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	5.71475 %	1000.00000000	4.60354861	0.00000000	0.00000000	0.00000000	4.60354861	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	7.56475 %	1000.00000000	6.09382637	0.00000000	0.00000000	0.00000000	6.09382637	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	999.78671059	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.47002392
2A-I1	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.04722220	0.00000000	0.00000000	0.00000000	1.04722220	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.85277776	0.00000000	0.00000000	0.00000000	1.85277776	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.25555556	0.00000000	0.00000000	0.00000000	2.25555556	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.41475 %	1000.00000000	3.55632638	0.00000000	0.00000000	0.00000000	3.55632638	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.91475 %	1000.00000000	3.15354861	0.00000000	0.00000000	0.00000000	3.15354861	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.41475 %	1000.00000000	2.75077083	0.00000000	0.00000000	0.00000000	2.75077083	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.91475 %	1000.00000000	2.34799306	0.00000000	0.00000000	0.00000000	2.34799306	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.41475 %	1000.00000000	3.55632638	0.00000000	0.00000000	0.00000000	3.55632638	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.91475 %	1000.00000000	3.15354862	0.00000000	0.00000000	0.00000000	3.15354862	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.41475 %	1000.00000000	2.75077082	0.00000000	0.00000000	0.00000000	2.75077082	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.91475 %	1000.00000000	2.34799307	0.00000000	0.00000000	0.00000000	2.34799307	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.41475 %	1000.00000000	3.55632638	0.00000000	0.00000000	0.00000000	3.55632638	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.91475 %	1000.00000000	3.15354861	0.00000000	0.00000000	0.00000000	3.15354861	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.41475 %	1000.00000000	2.75077083	0.00000000	0.00000000	0.00000000	2.75077083	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.91475 %	1000.00000000	2.34799306	0.00000000	0.00000000	0.00000000	2.34799306	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.41475 %	1000.00000000	3.55632638	0.00000000	0.00000000	0.00000000	3.55632638	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.91475 %	1000.00000000	3.15354861	0.00000000	0.00000000	0.00000000	3.15354861	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.41475 %	1000.00000000	2.75077083	0.00000000	0.00000000	0.00000000	2.75077083	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.91475 %	1000.00000000	2.34799306	0.00000000	0.00000000	0.00000000	2.34799306	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	5.71475 %	1000.00000000	4.60354861	0.00000000	0.00000000	0.00000000	4.60354861	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.41475 %	1000.00000000	3.55632638	0.00000000	0.00000000	0.00000000	3.55632638	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.91475 %	1000.00000000	3.15354861	0.00000000	0.00000000	0.00000000	3.15354861	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.41475 %	1000.00000000	2.75077083	0.00000000	0.00000000	0.00000000	2.75077083	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.91475 %	1000.00000000	2.34799306	0.00000000	0.00000000	0.00000000	2.34799306	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.71475 %	1000.00000000	4.60354861	0.00000000	0.00000000	0.00000000	4.60354861	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	2.25555555	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	19,577,688.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	404,574.17
Gains & Subsequent Recoveries (Realized Losses)	(63,319.07)
Total Deposits	<u>19,918,943.53</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,899,776.87
Total Withdrawals (Pool Distribution Amount)	<u>19,918,943.53</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	359,146,842.73
Total Principal Reduction Cumulative	5,000,531,452.71
Scheduled Principal Current	59,494,099.16
Scheduled Principal Cumulative	1,092,166,556.30
Unscheduled Principal Current	299,589,424.50
Unscheduled Principal Cumulative	3,908,258,931.76
Senior Reduction Amount	343,826,186.83
Subordinate Reduction Amount	15,257,336.83
Calculated Tranche Write-Down Amount	63,319.07
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	13,579.88
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	156260
Period Reference Pool Removal Loan Count	1285
Period Ending Loan Count	154975
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	34,987,933,537.06
Period PIF Loan Count Current	1281
PIF Loan Count Cumulative	15600
Period PIF Loan UPB Current	288,062,396.90
PIF Loan UPB Cumulative	3,686,312,751.55
Period Partial Prepayment Amount	11,156,464.56
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	85
Repurchased Prior Credit Event UPB Current	404,574.17
Repurchased Prior Credit Event UPB Cum	18,599,398.18
Credit Event Amount Current	694,331.37
Credit Event Amount Cumulative	2,687,611.93
Total Active Modified Loan Count	419
Total Active Modified UPB	103,681,841.51
LIBOR	2.064750%
Structural Reporting	
Senior Percentage	95.743554%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256446%
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%	3.390000%	3.430000%
2M-1H	0.00	0.00	3.000000%	3.390000%	3.430000%
2M-2	0.00	0.00	1.000000%	1.130000%	1.140000%
2M-2H	0.00	0.00	1.000000%	1.130000%	1.140000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	63,319.07	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1002	219,891,988.54	0.646556%	0.628479%
60 Days	207	47,012,703.92	0.133570%	0.134368%
90 Days	101	22,076,752.88	0.065172%	0.063098%
120 Days	81	18,492,460.71	0.052266%	0.052854%
150 Days	77	18,140,720.91	0.049685%	0.051849%
180+ Days	286	68,283,338.70	0.184546%	0.195163%
	1754	393,897,965.66	1.131795%	1.125811%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.047%
3 Month Average	0.035%
12 Month Average	0.017%

CDR

Current Month	0.024%
3 Month Average	0.017%
12 Month Average	0.007%

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
158	42,256,214.13	13,579.88	0.032	42,256,214.13	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39480392	47,601.07	35.22	0.074	35.22	0.00
39484921	329,368.74	107.20	0.033	107.20	0.00
39484208	299,354.39	99.88	0.033	99.88	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39482253	136,968.85	4.91	0.004	4.91	0.00
39481548	220,147.36	75.96	0.035	75.96	0.00
39480837	418,794.87	124.26	0.03	124.26	0.00
39480795	189,448.81	78.94	0.042	78.94	0.00
39500615	279,049.60	63.34	0.023	63.34	0.00
39480394	195,198.41	32.92	0.017	32.92	0.00
39487251	98,502.72	61.64	0.063	61.64	0.00
39480117	444,757.49	155.05	0.035	155.05	0.00
39479790	432,532.35	243.00	0.056	243.00	0.00
39478571	66,591.38	18.18	0.027	18.18	0.00
39474812	345,402.28	136.45	0.04	136.45	0.00
39473264	311,239.93	162.10	0.052	162.10	0.00
39470859	370,673.48	77.22	0.021	77.22	0.00
39468898	306,744.80	104.11	0.034	104.11	0.00
39480398	383,785.72	159.91	0.042	159.91	0.00
39496545	284,689.11	58.54	0.021	58.54	0.00
39434459	236,474.51	74.49	0.031	74.49	0.00
39500191	452,642.57	28.59	0.006	28.59	0.00
39499375	385,819.11	46.43	0.012	46.43	0.00
39499251	380,850.56	99.14	0.026	99.14	0.00
39498560	212,092.66	53.76	0.025	53.76	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39498441	183,592.80	17.59	0.01	17.59	0.00
39498350	164,364.27	30.26	0.018	30.26	0.00
39485421	174,653.07	145.54	0.083	145.54	0.00
39497384	359,394.90	4.86	0.001	4.86	0.00
39485579	115,816.39	32.46	0.028	32.46	0.00
39496488	306,780.29	55.25	0.018	55.25	0.00
39496424	265,212.48	127.84	0.048	127.84	0.00
39496343	373,830.91	124.42	0.033	124.42	0.00
39496341	160,839.78	50.26	0.031	50.26	0.00
39493193	355,609.21	74.09	0.021	74.09	0.00
39493057	233,535.94	103.69	0.044	103.69	0.00
39487290	273,278.67	256.20	0.094	256.20	0.00
39466301	103,813.16	3.73	0.004	3.73	0.00
39498327	258,224.38	80.70	0.031	80.70	0.00
39439366	359,533.39	303.85	0.085	303.85	0.00
39468579	293,325.24	180.47	0.062	180.47	0.00
39446745	280,098.41	87.53	0.031	87.53	0.00
39446507	409,578.16	170.66	0.042	170.66	0.00
39445657	126,877.59	26.43	0.021	26.43	0.00
39445539	268,428.60	133.15	0.05	133.15	0.00
39443454	413,385.23	118.35	0.029	118.35	0.00
39443090	125,597.38	71.53	0.057	71.53	0.00
39448768	269,562.41	131.18	0.049	131.18	0.00
39439889	374,506.13	195.06	0.052	195.06	0.00
39448816	379,255.37	6.26	0.002	6.26	0.00
39438676	321,356.71	126.24	0.039	126.24	0.00
39437278	329,021.43	212.67	0.065	212.67	0.00
39437087	145,554.48	42.79	0.029	42.79	0.00
39436178	179,091.19	55.97	0.031	55.97	0.00
39436094	400,125.15	250.08	0.062	250.08	0.00
39436085	328,080.51	273.40	0.083	273.40	0.00
39435537	171,370.44	83.03	0.048	83.03	0.00
39434660	242,535.08	23.24	0.01	23.24	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39440702	170,418.29	6.68	0.004	6.68	0.00
39457204	228,596.48	20.57	0.009	20.57	0.00
39501050	356,259.26	98.95	0.028	98.95	0.00
39465415	152,858.47	42.47	0.028	42.47	0.00
39464408	173,920.52	2.60	0.001	2.60	0.00
39464142	234,988.29	97.91	0.042	97.91	0.00
39463818	359,997.29	98.25	0.027	98.25	0.00
39463250	304,376.80	76.58	0.025	76.58	0.00
39463115	201,838.21	3.02	0.001	3.02	0.00
39447630	406,600.23	127.06	0.031	127.06	0.00
39460091	121,844.63	48.28	0.04	48.28	0.00
39466796	268,531.87	4.84	0.002	4.84	0.00
39455628	409,478.13	48.31	0.012	48.31	0.00
39455561	325,598.33	217.86	0.067	217.86	0.00
39454970	138,336.97	39.87	0.029	39.87	0.00
39452973	472,972.32	115.34	0.024	115.34	0.00
39451925	175,678.99	48.46	0.028	48.46	0.00
39450747	187,182.18	89.60	0.048	89.60	0.00
39450531	258,183.99	127.52	0.049	127.52	0.00
39450422	378,238.40	39.40	0.01	39.40	0.00
39461216	281,926.00	113.57	0.04	113.57	0.00
39563120	82,629.46	8.61	0.01	8.61	0.00
39571279	364,320.93	189.75	0.052	189.75	0.00
39569366	354,752.95	147.81	0.042	147.81	0.00
39569273	339,254.52	60.50	0.018	60.50	0.00
39568767	301,328.33	6.90	0.002	6.90	0.00
39568537	336,994.72	22.99	0.007	22.99	0.00
39567552	373,494.37	107.39	0.029	107.39	0.00
39566121	391,898.79	58.83	0.015	58.83	0.00
39500489	391,030.52	325.86	0.083	325.86	0.00
39564050	195,809.57	161.54	0.083	161.54	0.00
39575698	203,524.97	125.50	0.062	125.50	0.00
39562513	157,123.20	4.24	0.003	4.24	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

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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Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39559035	91,262.46	14.71	0.016	14.71	0.00
39559008	276,204.70	60.13	0.022	60.13	0.00
39558662	139,086.27	33.09	0.024	33.09	0.00
39558378	404,205.14	247.98	0.061	247.98	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39551621	228,147.66	73.40	0.032	73.40	0.00
39565166	162,235.70	4.59	0.003	4.59	0.00
39589338	184,726.15	124.58	0.067	124.58	0.00
39602875	340,347.49	18.60	0.005	18.60	0.00
39602516	387,326.47	12.04	0.003	12.04	0.00
39600325	383,510.53	160.14	0.042	160.14	0.00
39600262	366,853.70	82.50	0.022	82.50	0.00
39599401	324,954.79	53.93	0.017	53.93	0.00
39594537	195,521.37	6.70	0.003	6.70	0.00
39594372	105,448.36	21.97	0.021	21.97	0.00
39574034	228,744.18	97.17	0.042	97.17	0.00
39591406	193,991.12	40.68	0.021	40.68	0.00
39574884	298,299.65	62.15	0.021	62.15	0.00
39589333	417,256.10	135.95	0.033	135.95	0.00
39587261	257,863.25	26.86	0.01	26.86	0.00
39583938	401,757.95	311.40	0.078	311.40	0.00
39583702	564,081.26	146.23	0.026	146.23	0.00
39583224	211,356.92	44.03	0.021	44.03	0.00
39581975	400,033.20	125.01	0.031	125.01	0.00
39580132	336,419.51	23.89	0.007	23.89	0.00
39543767	196,473.57	81.86	0.042	81.86	0.00
39593231	176,478.71	110.58	0.063	110.58	0.00
39510619	358,184.51	156.16	0.044	156.16	0.00
39550747	358,361.14	112.91	0.032	112.91	0.00
39518905	407,106.92	11.51	0.003	11.51	0.00
39515953	312,963.79	51.57	0.016	51.57	0.00
39515860	149,986.05	31.25	0.021	31.25	0.00
39514171	315,142.80	262.62	0.083	262.62	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39514097	279,048.80	156.40	0.056	156.40	0.00
39512980	109,235.01	63.15	0.058	63.15	0.00
39519241	165,000.60	24.75	0.015	24.75	0.00
39510767	288,889.17	71.22	0.025	71.22	0.00
39519402	247,150.93	77.23	0.031	77.23	0.00
39510362	153,253.62	72.62	0.047	72.62	0.00
39507186	92,991.32	25.34	0.027	25.34	0.00
39506011	307,357.44	288.15	0.094	288.15	0.00
39504019	260,390.47	67.15	0.026	67.15	0.00
39502643	283,662.24	61.77	0.022	61.77	0.00
39501892	83,058.25	1.24	0.001	1.24	0.00
39501764	270,675.70	4.75	0.002	4.75	0.00
39501465	59,402.19	45.02	0.076	45.02	0.00
39512951	109,554.41	23.23	0.021	23.23	0.00
39530108	289,233.77	37.63	0.013	37.63	0.00
39603580	299,091.18	11.17	0.004	11.17	0.00
39537744	192,654.90	20.07	0.01	20.07	0.00
39537437	175,956.95	100.32	0.057	100.32	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39534500	343,521.66	181.57	0.053	181.57	0.00
39534389	230,059.76	23.96	0.01	23.96	0.00
39532203	298,369.38	7.16	0.002	7.16	0.00
39519217	98,818.91	29.12	0.029	29.12	0.00
39531022	153,539.92	49.15	0.032	49.15	0.00
39549997	177,495.39	42.50	0.024	42.50	0.00
39529186	250,838.33	9.72	0.004	9.72	0.00
39527117	310,206.77	127.93	0.041	127.93	0.00
39526898	184,536.63	76.89	0.042	76.89	0.00
39524504	356,762.35	185.81	0.052	185.81	0.00
39523160	378,919.24	117.24	0.031	117.24	0.00
39523117	354,151.72	55.47	0.016	55.47	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519632	140,244.43	29.67	0.021	29.67	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39532036	406,556.53	96.89	0.024	96.89	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
3	694,331.37	63,220.57	9.105

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	311,667.26	98.50	8,723.53

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39560465	267,431.82	19,072.34	7.132
39460603	260,220.58	9,734.38	3.741
39538327	166,678.97	34,413.85	20.647

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39469594	311,667.26	98.50	8,723.53

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
12	2,687,611.93	105,964.65	3.9427

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39441588	272,866.38	(35,184.10)	(12.8943)
39444126	115,442.69	58,130.27	50.3542
39450773	319,133.97	2,805.48	0.8791
39460603	260,220.58	9,734.38	3.7408
39460925	205,291.72	866.48	0.4221
39469594	311,667.26	8,723.53	2.7990
39476923	219,765.61	7,940.07	3.6130
39495871	204,631.45	194.62	0.0951
39538327	166,678.97	34,413.85	20.6468
39543505	267,490.22	(573.10)	(0.2143)
39546318	76,991.26	(159.17)	(0.2067)
39560465	267,431.82	19,072.34	7.1317

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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	4	74,423.47	63,319.07	0.000 %	0	0.00	0.00	0.000 %	4	74,423.47	63,319.07	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039460603	266,000.00	4.375 %	TX	94.00	360	9,734.38	08/31/2018	9,734.38	9,734.38
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	98.50	8,723.53
Summary	0039538327	169,000.00	3.625 %	PA	97.00	360	34,413.85	08/31/2018	34,413.85	34,413.85
Summary	0039560465	270,000.00	3.500 %	WY	85.00	360	19,072.34	08/31/2018	19,072.34	19,072.34

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

* This data is currently not provided for reporting.

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

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

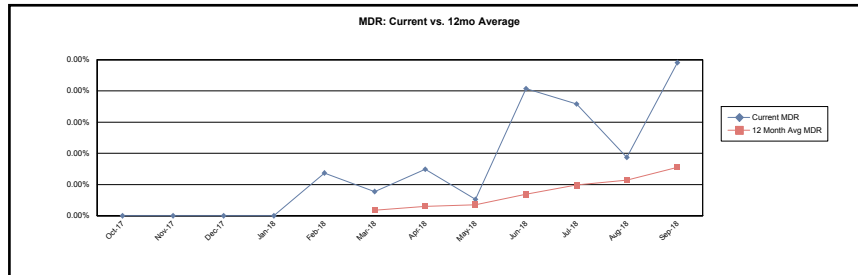
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Realized Loss Report - Collateral

Summary

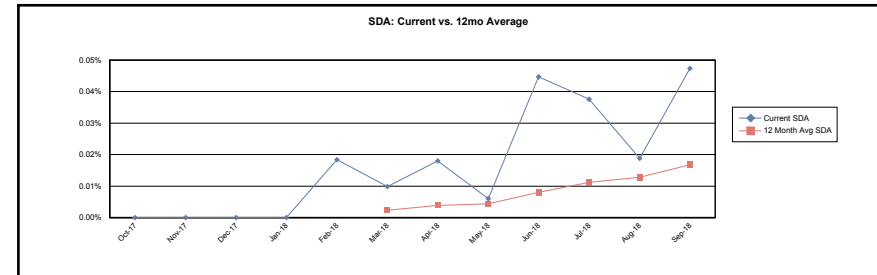
MDR

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



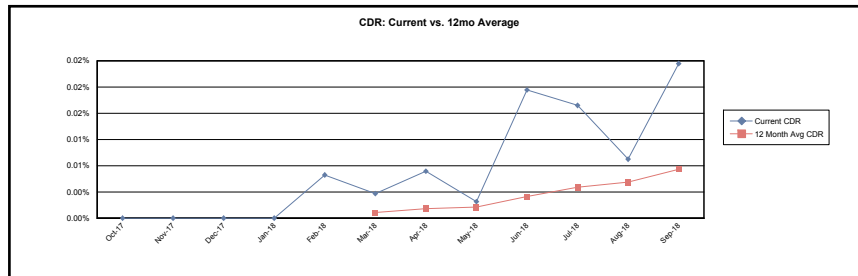
SDA

Current Month 0.047 %
3 Month Average 0.035 %
12 Month Average 0.017 %



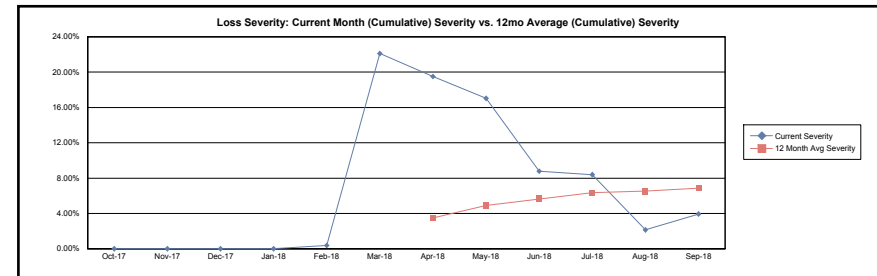
CDR

Current Month 0.024 %
3 Month Average 0.017 %
12 Month Average 0.007 %



Loss Severity

Current Month (Cumulative) 3.943 %
3 Month Average (Cumulative) 4.828 %
12 Month Average (Cumulative) 6.857 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.849 %
3 Month Average 0.806 %
12 Month Average 0.662 %

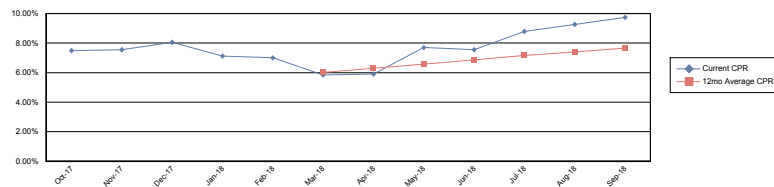
CPR

Current Month 9.727 %
3 Month Average 9.255 %
12 Month Average 7.659 %

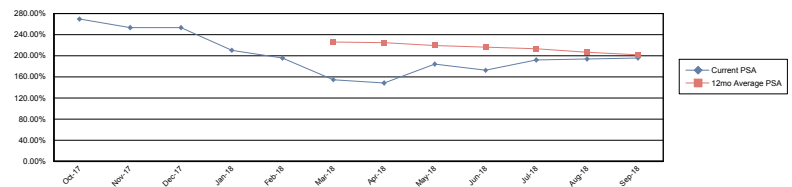
PSA

Current Month 195.455 %
3 Month Average 193.680 %
12 Month Average 201.799 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0039543477	404,574.17	0.00	0.000%	404,574.17
Totals	404,574.17	0.00		

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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