

**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

11-Feb-2019 01:46:44 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	01/31/2019	0.00000 %	32,324,944,639.20	0.00	223,530,942.02	0.00	32,101,413,697.20	223,530,942.02	0.00
2M-1		02/22/2019	3.66000 %	225,745,649.30	711,475.04	9,418,009.34	0.00	216,327,639.96	10,129,484.38	0.00
2M-1H		01/31/2019	0.00000 %	11,881,610.52	0.00	495,695.57	0.00	11,385,914.95	495,695.57	0.00
2M-2A	30711XGL2	02/22/2019	6.16000 %	246,928,000.00	1,309,815.86	0.00	0.00	246,928,000.00	1,309,815.86	0.00
2M-AH	30711XGM0	01/31/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		02/22/2019	6.16000 %	265,923,000.00	1,410,573.78	0.00	0.00	265,923,000.00	1,410,573.78	0.00
2M-BH		01/31/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	02/22/2019	6.16000 %	246,928,000.00	1,309,815.86	0.00	0.00	246,928,000.00	1,309,815.86	0.00
2M-CH	30711XGP3	01/31/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		02/22/2019	6.16000 %	759,779,000.00	4,030,205.50	0.00	0.00	759,779,000.00	4,030,205.50	0.00
2M-2H		01/31/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	02/22/2019	8.01000 %	189,945,000.00	1,310,145.64	0.00	0.00	189,945,000.00	1,310,145.64	0.00
2B-1H		01/31/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		01/31/2019	0.00000 %	199,479,221.10	0.00	0.00	(15,576.07)	199,494,797.17	0.00	447,527.83
2A-I1	30711XGR9	02/22/2019	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2A-I2	30711XGS7	02/22/2019	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2A-I3	30711XGT5	02/22/2019	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2A-I4	30711XGU2	02/22/2019	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2B-I1	30711XGZ1	02/22/2019	1.30000 %	0.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00
2B-I2	30711XHA5	02/22/2019	1.80000 %	0.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00
2B-I3	30711XHB3	02/22/2019	2.30000 %	0.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00
2B-I4	30711XHC1	02/22/2019	2.80000 %	0.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00
2C-I1	30711XHH0	02/22/2019	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2C-I2	30711XHJ6	02/22/2019	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2C-I3	30711XHK3	02/22/2019	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2C-I4	30711XHL1	02/22/2019	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2E-A1	30711XGV0	02/22/2019	4.86000 %	246,928,000.00	1,033,393.68	0.00	0.00	246,928,000.00	1,033,393.68	0.00
2E-A2	30711XGW8	02/22/2019	4.36000 %	246,928,000.00	927,077.46	0.00	0.00	246,928,000.00	927,077.46	0.00
2E-A3	30711XGX6	02/22/2019	3.86000 %	246,928,000.00	820,761.24	0.00	0.00	246,928,000.00	820,761.24	0.00
2E-A4	30711XGY4	02/22/2019	3.36000 %	246,928,000.00	714,445.01	0.00	0.00	246,928,000.00	714,445.01	0.00
2E-B1	30711XHD9	02/22/2019	4.86000 %	265,923,000.00	1,112,887.75	0.00	0.00	265,923,000.00	1,112,887.75	0.00
2E-B2	30711XHE7	02/22/2019	4.36000 %	265,923,000.00	998,393.13	0.00	0.00	265,923,000.00	998,393.13	0.00
2E-B3	30711XHF4	02/22/2019	3.86000 %	265,923,000.00	883,898.51	0.00	0.00	265,923,000.00	883,898.51	0.00
2E-B4	30711XHG2	02/22/2019	3.36000 %	265,923,000.00	769,403.88	0.00	0.00	265,923,000.00	769,403.88	0.00
2E-C1	30711XHM9	02/22/2019	4.86000 %	246,928,000.00	1,033,393.68	0.00	0.00	246,928,000.00	1,033,393.68	0.00
2E-C2	30711XHN7	02/22/2019	4.36000 %	246,928,000.00	927,077.46	0.00	0.00	246,928,000.00	927,077.46	0.00
2E-C3	30711XHP2	02/22/2019	3.86000 %	246,928,000.00	820,761.24	0.00	0.00	246,928,000.00	820,761.24	0.00
2E-C4	30711XHQ0	02/22/2019	3.36000 %	246,928,000.00	714,445.01	0.00	0.00	246,928,000.00	714,445.01	0.00
2E-D1	30711XHR8	02/22/2019	4.86000 %	512,851,000.00	2,146,281.43	0.00	0.00	512,851,000.00	2,146,281.43	0.00
2E-D2	30711XHS6	02/22/2019	4.36000 %	512,851,000.00	1,925,470.59	0.00	0.00	512,851,000.00	1,925,470.59	0.00
2E-D3	30711XHT4	02/22/2019	3.86000 %	512,851,000.00	1,704,659.74	0.00	0.00	512,851,000.00	1,704,659.74	0.00
2E-D4	30711XHU1	02/22/2019	3.36000 %	512,851,000.00	1,483,848.89	0.00	0.00	512,851,000.00	1,483,848.89	0.00
2E-D5	30711XHV9	02/22/2019	6.16000 %	512,851,000.00	2,720,389.64	0.00	0.00	512,851,000.00	2,720,389.64	0.00

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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	02/22/2019	4.86000 %	512,851,000.00	2,146,281.43	0.00	0.00	512,851,000.00	2,146,281.43	0.00
2E-F2	30711XHX5	02/22/2019	4.36000 %	512,851,000.00	1,925,470.59	0.00	0.00	512,851,000.00	1,925,470.59	0.00
2E-F3	30711XHY3	02/22/2019	3.86000 %	512,851,000.00	1,704,659.74	0.00	0.00	512,851,000.00	1,704,659.74	0.00
2E-F4	30711XHZ0	02/22/2019	3.36000 %	512,851,000.00	1,483,848.89	0.00	0.00	512,851,000.00	1,483,848.89	0.00
2E-F5	30711XJA3	02/22/2019	6.16000 %	512,851,000.00	2,720,389.64	0.00	0.00	512,851,000.00	2,720,389.64	0.00
2X-1	30711XJB1	02/22/2019	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2X-2	30711XJC9	02/22/2019	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2X-3	30711XJD7	02/22/2019	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2X-4	30711XJE5	02/22/2019	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
2Y-1	30711XJF2	02/22/2019	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2Y-2	30711XJG0	02/22/2019	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2Y-3	30711XJH8	02/22/2019	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2Y-4	30711XJJ4	02/22/2019	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
Totals				42,729,158,045.12	53,406,750.03	233,444,646.93	(15,576.07)	42,495,728,974.28	286,851,396.96	447,527.83

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	32,324,944,639.20	56,184,759.26	167,346,182.75	0.00	0.00	223,530,942.02	32,101,413,697.20	0.83621546	223,530,942.02
2M-1	379,890,000.00	225,745,649.30	2,372,496.91	7,045,512.43	0.00	0.00	9,418,009.34	216,327,639.96	0.56944810	9,418,009.34
2M-1H	19,994,649.00	11,881,610.52	124,871.00	370,824.58	0.00	0.00	495,695.57	11,385,914.95	0.56944810	495,695.57
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	199,479,221.10	0.00	0.00	0.00	(15,576.07)	(15,576.07)	199,494,797.17	0.99776172	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	42,729,158,045.12	58,682,127.17	174,762,519.76	0.00	(15,576.07)	233,429,070.86	42,495,728,974.28	0.86804172	233,444,646.93

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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	842.03825631	1.46356683	4.35923060	0.00000000	0.00000000	5.82279743	836.21545888	0.83621546	5.82279743
2M-1	379,890,000.00	594.23951486	6.24522075	18.54619082	0.00000000	0.00000000	24.79141157	569.44810329	0.56944810	24.79141157
2M-1H	19,994,649.00	594.23951478	6.24522091	18.54619103	0.00000000	0.00000000	24.79141144	569.44810334	0.56944810	24.79141144
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	997.68381257	0.00000000	0.00000000	0.00000000	(0.07790282)	(0.07790282)	997.76171538	0.99776172	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
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Series 2017-C02**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	32,324,944,639.20	0.00	0.00	0.00	0.00	0.00	0.00	32,101,413,697.20
2M-1	01/25/19 - 02/24/19	31	3.66000 %	225,745,649.30	711,475.04	0.00	0.00	0.00	711,475.04	0.00	216,327,639.96
2M-1H	N/A	N/A	0.00000 %	11,881,610.52	0.00	0.00	0.00	0.00	0.00	0.00	11,385,914.95
2M-2A	01/25/19 - 02/24/19	31	6.16000 %	246,928,000.00	1,309,815.86	0.00	0.00	0.00	1,309,815.86	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	01/25/19 - 02/24/19	31	6.16000 %	265,923,000.00	1,410,573.78	0.00	0.00	0.00	1,410,573.78	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	01/25/19 - 02/24/19	31	6.16000 %	246,928,000.00	1,309,815.86	0.00	0.00	0.00	1,309,815.86	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	01/25/19 - 02/24/19	31	6.16000 %	759,779,000.00	4,030,205.50	0.00	0.00	0.00	4,030,205.50	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	01/25/19 - 02/24/19	31	8.01000 %	189,945,000.00	1,310,145.64	0.00	0.00	0.00	1,310,145.64	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 %	199,479,221.10	0.00	0.00	0.00	0.00	0.00	0.00	199,494,797.17
2A-I1	01/25/19 - 02/24/19	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2A-I2	01/25/19 - 02/24/19	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2A-I3	01/25/19 - 02/24/19	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2A-I4	01/25/19 - 02/24/19	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2B-I1	01/25/19 - 02/24/19	31	1.30000 %	265,923,000.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00	265,923,000.00
2B-I2	01/25/19 - 02/24/19	31	1.80000 %	265,923,000.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00	265,923,000.00
2B-I3	01/25/19 - 02/24/19	31	2.30000 %	265,923,000.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00	265,923,000.00
2B-I4	01/25/19 - 02/24/19	31	2.80000 %	265,923,000.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00	265,923,000.00
2C-I1	01/25/19 - 02/24/19	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2C-I2	01/25/19 - 02/24/19	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2C-I3	01/25/19 - 02/24/19	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2C-I4	01/25/19 - 02/24/19	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2E-A1	01/25/19 - 02/24/19	31	4.86000 %	246,928,000.00	1,033,393.68	0.00	0.00	0.00	1,033,393.68	0.00	246,928,000.00
2E-A2	01/25/19 - 02/24/19	31	4.36000 %	246,928,000.00	927,077.46	0.00	0.00	0.00	927,077.46	0.00	246,928,000.00
2E-A3	01/25/19 - 02/24/19	31	3.86000 %	246,928,000.00	820,761.24	0.00	0.00	0.00	820,761.24	0.00	246,928,000.00
2E-A4	01/25/19 - 02/24/19	31	3.36000 %	246,928,000.00	714,445.01	0.00	0.00	0.00	714,445.01	0.00	246,928,000.00
2E-B1	01/25/19 - 02/24/19	31	4.86000 %	265,923,000.00	1,112,887.75	0.00	0.00	0.00	1,112,887.75	0.00	265,923,000.00
2E-B2	01/25/19 - 02/24/19	31	4.36000 %	265,923,000.00	998,393.13	0.00	0.00	0.00	998,393.13	0.00	265,923,000.00
2E-B3	01/25/19 - 02/24/19	31	3.86000 %	265,923,000.00	883,898.51	0.00	0.00	0.00	883,898.51	0.00	265,923,000.00
2E-B4	01/25/19 - 02/24/19	31	3.36000 %	265,923,000.00	769,403.88	0.00	0.00	0.00	769,403.88	0.00	265,923,000.00
2E-C1	01/25/19 - 02/24/19	31	4.86000 %	246,928,000.00	1,033,393.68	0.00	0.00	0.00	1,033,393.68	0.00	246,928,000.00
2E-C2	01/25/19 - 02/24/19	31	4.36000 %	246,928,000.00	927,077.46	0.00	0.00	0.00	927,077.46	0.00	246,928,000.00
2E-C3	01/25/19 - 02/24/19	31	3.86000 %	246,928,000.00	820,761.24	0.00	0.00	0.00	820,761.24	0.00	246,928,000.00
2E-C4	01/25/19 - 02/24/19	31	3.36000 %	246,928,000.00	714,445.01	0.00	0.00	0.00	714,445.01	0.00	246,928,000.00
2E-D1	01/25/19 - 02/24/19	31	4.86000 %	512,851,000.00	2,146,281.43	0.00	0.00	0.00	2,146,281.43	0.00	512,851,000.00
2E-D2	01/25/19 - 02/24/19	31	4.36000 %	512,851,000.00	1,925,470.59	0.00	0.00	0.00	1,925,470.59	0.00	512,851,000.00
2E-D3	01/25/19 - 02/24/19	31	3.86000 %	512,851,000.00	1,704,659.74	0.00	0.00	0.00	1,704,659.74	0.00	512,851,000.00
2E-D4	01/25/19 - 02/24/19	31	3.36000 %	512,851,000.00	1,483,848.89	0.00	0.00	0.00	1,483,848.89	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	01/25/19 - 02/24/19	31	6.16000 %	512,851,000.00	2,720,389.64	0.00	0.00	0.00	2,720,389.64	0.00	512,851,000.00
2E-F1	01/25/19 - 02/24/19	31	4.86000 %	512,851,000.00	2,146,281.43	0.00	0.00	0.00	2,146,281.43	0.00	512,851,000.00
2E-F2	01/25/19 - 02/24/19	31	4.36000 %	512,851,000.00	1,925,470.59	0.00	0.00	0.00	1,925,470.59	0.00	512,851,000.00
2E-F3	01/25/19 - 02/24/19	31	3.86000 %	512,851,000.00	1,704,659.74	0.00	0.00	0.00	1,704,659.74	0.00	512,851,000.00
2E-F4	01/25/19 - 02/24/19	31	3.36000 %	512,851,000.00	1,483,848.89	0.00	0.00	0.00	1,483,848.89	0.00	512,851,000.00
2E-F5	01/25/19 - 02/24/19	31	6.16000 %	512,851,000.00	2,720,389.64	0.00	0.00	0.00	2,720,389.64	0.00	512,851,000.00
2X-1	01/25/19 - 02/24/19	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2X-2	01/25/19 - 02/24/19	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2X-3	01/25/19 - 02/24/19	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2X-4	01/25/19 - 02/24/19	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
2Y-1	01/25/19 - 02/24/19	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2Y-2	01/25/19 - 02/24/19	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2Y-3	01/25/19 - 02/24/19	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2Y-4	01/25/19 - 02/24/19	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
Totals					53,406,750.03	0.00	0.00	0.00	53,406,750.03	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 %	842.03825631	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	836.21545888
2M-1	379,890,000.00	3.66000 %	594.23951486	1.87284488	0.00000000	0.00000000	0.00000000	1.87284488	0.00000000	569.44810329
2M-1H	19,994,649.00	0.00000 %	594.23951478	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	569.44810334
2M-2A	246,928,000.00	6.16000 %	1000.00000000	5.30444445	0.00000000	0.00000000	0.00000000	5.30444445	0.00000000	1000.00000000
2M-AH	12,997,022.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-M2	265,923,000.00	6.16000 %	1000.00000000	5.30444444	0.00000000	0.00000000	0.00000000	5.30444444	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	6.16000 %	1000.00000000	5.30444445	0.00000000	0.00000000	0.00000000	5.30444445	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	6.16000 %	1000.00000000	5.30444445	0.00000000	0.00000000	0.00000000	5.30444445	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	8.01000 %	1000.00000000	6.89750001	0.00000000	0.00000000	0.00000000	6.89750001	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 %	997.68381257	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.76171538
2A-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.11944446	0.00000000	0.00000000	0.00000000	1.11944446	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055557	0.00000000	0.00000000	0.00000000	1.98055557	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.86000 %	1000.00000000	4.18500000	0.00000000	0.00000000	0.00000000	4.18500000	0.00000000	1000.00000000
2E-A2	246,928,000.00	4.36000 %	1000.00000000	3.75444445	0.00000000	0.00000000	0.00000000	3.75444445	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.86000 %	1000.00000000	3.32388891	0.00000000	0.00000000	0.00000000	3.32388891	0.00000000	1000.00000000
2E-A4	246,928,000.00	3.36000 %	1000.00000000	2.89333332	0.00000000	0.00000000	0.00000000	2.89333332	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.86000 %	1000.00000000	4.18499998	0.00000000	0.00000000	0.00000000	4.18499998	0.00000000	1000.00000000
2E-B2	265,923,000.00	4.36000 %	1000.00000000	3.75444444	0.00000000	0.00000000	0.00000000	3.75444444	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.86000 %	1000.00000000	3.32388891	0.00000000	0.00000000	0.00000000	3.32388891	0.00000000	1000.00000000
2E-B4	265,923,000.00	3.36000 %	1000.00000000	2.89333333	0.00000000	0.00000000	0.00000000	2.89333333	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.86000 %	1000.00000000	4.18500000	0.00000000	0.00000000	0.00000000	4.18500000	0.00000000	1000.00000000
2E-C2	246,928,000.00	4.36000 %	1000.00000000	3.75444445	0.00000000	0.00000000	0.00000000	3.75444445	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.86000 %	1000.00000000	3.32388891	0.00000000	0.00000000	0.00000000	3.32388891	0.00000000	1000.00000000
2E-C4	246,928,000.00	3.36000 %	1000.00000000	2.89333332	0.00000000	0.00000000	0.00000000	2.89333332	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.86000 %	1000.00000000	4.18499999	0.00000000	0.00000000	0.00000000	4.18499999	0.00000000	1000.00000000
2E-D2	512,851,000.00	4.36000 %	1000.00000000	3.75444445	0.00000000	0.00000000	0.00000000	3.75444445	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.86000 %	1000.00000000	3.32388889	0.00000000	0.00000000	0.00000000	3.32388889	0.00000000	1000.00000000
2E-D4	512,851,000.00	3.36000 %	1000.00000000	2.89333333	0.00000000	0.00000000	0.00000000	2.89333333	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	512,851,000.00	6.16000 %	1000.00000000	5.30444445	0.00000000	0.00000000	0.00000000	5.30444445	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.86000 %	1000.00000000	4.18499999	0.00000000	0.00000000	0.00000000	4.18499999	0.00000000	1000.00000000
2E-F2	512,851,000.00	4.36000 %	1000.00000000	3.75444445	0.00000000	0.00000000	0.00000000	3.75444445	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.86000 %	1000.00000000	3.32388889	0.00000000	0.00000000	0.00000000	3.32388889	0.00000000	1000.00000000
2E-F4	512,851,000.00	3.36000 %	1000.00000000	2.89333333	0.00000000	0.00000000	0.00000000	2.89333333	0.00000000	1000.00000000
2E-F5	512,851,000.00	6.16000 %	1000.00000000	5.30444445	0.00000000	0.00000000	0.00000000	5.30444445	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	15,005,177.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	468,248.36
Gains & Subsequent Recoveries (Realized Losses)	15,576.07
Total Deposits	<u>15,489,002.18</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,469,835.52
Total Withdrawals (Pool Distribution Amount)	<u>15,489,002.18</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	233,429,070.86
Total Principal Reduction Cumulative	6,460,131,314.70
Scheduled Principal Current	58,682,127.17
Scheduled Principal Cumulative	1,386,225,991.82
Unscheduled Principal Current	174,762,519.76
Unscheduled Principal Cumulative	5,073,457,795.05
Senior Reduction Amount	223,530,942.02
Subordinate Reduction Amount	9,913,704.91
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	15,576.07
Modification Loss Amount	22,494.86
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	150563
Period Reference Pool Removal Loan Count	775
Period Ending Loan Count	149788
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	33,528,333,675.07
Period PIF Loan Count Current	769
PIF Loan Count Cumulative	20754
Period PIF Loan UPB Current	163,846,810.57
PIF Loan UPB Cumulative	4,797,418,018.27
Period Partial Prepayment Amount	10,876,007.78
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	91
Repurchased Prior Credit Event UPB Current	468,248.36
Repurchased Prior Credit Event UPB Cum	20,028,216.31
Credit Event Amount Current	480,897.60
Credit Event Amount Cumulative	6,799,681.47
Total Active Modified Loan Count	666
Total Active Modified UPB	167,616,638.58
LIBOR	2.510000%
Structural Reporting	
Senior Percentage	95.744244%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.255756%
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%	4.255756%	4.255863%
2M-1	0.00	0.00	3.000000%	3.551920%	3.576696%
2M-1H	0.00	0.00	3.000000%	3.551920%	3.576696%
2M-2	0.00	0.00	1.000000%	1.183059%	1.191342%
2M-2H	0.00	0.00	1.000000%	1.183059%	1.191342%
2B-1	0.00	0.00	0.500000%	0.590844%	0.595004%
2B-1H	0.00	0.00	0.500000%	0.590844%	0.595004%
2B-2H	0.00	15,576.07	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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1302	277,282,244.75	0.869229%	0.827009%
60 Days	324	73,953,194.13	0.216306%	0.220569%
90 Days	120	24,020,279.59	0.080113%	0.071642%
120 Days	73	16,473,531.63	0.048736%	0.049133%
150 Days	74	17,753,970.00	0.049403%	0.052952%
180+ Days	211	45,857,830.19	0.140866%	0.136773%
	2,104	455,341,050.29	1.404652%	1.358078%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.029%
3 Month Average	0.055%
12 Month Average	0.037%

CDR

Current Month	0.017%
3 Month Average	0.031%
12 Month Average	0.019%

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
278	73,274,794.66	22,494.86	0.031	73,274,794.66	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39500489	389,284.54	324.40	0.083	324.40	0.00
39519402	244,933.90	76.54	0.031	76.54	0.00
39498560	210,892.19	53.76	0.025	53.76	0.00
39498893	309,816.97	41.71	0.013	41.71	0.00
39499251	379,264.95	99.14	0.026	99.14	0.00
39499375	382,918.62	46.43	0.012	46.43	0.00
39499554	376,424.84	135.83	0.036	135.83	0.00
39498441	181,579.99	17.40	0.01	17.40	0.00
39500223	353,052.74	127.07	0.036	127.07	0.00
39498350	163,426.53	30.26	0.019	30.26	0.00
39500615	277,924.27	63.29	0.023	63.29	0.00
39500813	217,234.16	34.39	0.016	34.39	0.00
39501050	354,877.60	98.95	0.028	98.95	0.00
39501465	59,305.13	44.97	0.076	44.97	0.00
39501764	268,329.32	4.75	0.002	4.75	0.00
39501801	224,165.06	54.72	0.024	54.72	0.00
39500191	451,015.43	28.59	0.006	28.59	0.00
39496343	372,283.79	124.10	0.033	124.10	0.00
39487251	97,911.19	61.27	0.063	61.27	0.00
39487290	272,033.23	255.03	0.094	255.03	0.00
39492533	189,302.24	5.08	0.003	5.08	0.00
39493057	232,531.63	103.38	0.044	103.38	0.00
39493193	352,711.68	73.48	0.021	73.48	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39498539	147,784.99	13.09	0.009	13.09	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39496341	160,146.18	50.05	0.031	50.05	0.00
39502643	282,466.53	61.77	0.022	61.77	0.00
39496424	263,824.92	127.26	0.048	127.26	0.00
39496488	304,484.82	55.25	0.018	55.25	0.00
39496545	283,551.42	58.54	0.021	58.54	0.00
39497247	325,475.63	163.41	0.05	163.41	0.00
39497384	355,780.86	4.86	0.001	4.86	0.00
39498327	255,070.63	79.71	0.031	79.71	0.00
39495376	421,273.45	100.87	0.024	100.87	0.00
39515860	148,545.18	30.95	0.021	30.95	0.00
39512951	109,264.22	23.23	0.021	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39514097	277,846.10	155.77	0.056	155.77	0.00
39514171	314,330.12	261.94	0.083	261.94	0.00
39514522	216,405.58	38.11	0.018	38.11	0.00
39514722	172,645.08	17.98	0.01	17.98	0.00
39501892	82,383.68	1.24	0.002	1.24	0.00
39515806	136,249.03	36.82	0.027	36.82	0.00
39510796	221,603.86	42.02	0.019	42.02	0.00
39515953	311,231.17	51.57	0.017	51.57	0.00
39516124	213,629.65	33.97	0.016	33.97	0.00
39518905	403,135.56	11.51	0.003	11.51	0.00
39519217	98,578.23	29.08	0.03	29.08	0.00
39519241	163,688.74	24.55	0.015	24.55	0.00
39576553	291,928.63	14.36	0.005	14.36	0.00
39514914	308,555.91	52.60	0.017	52.60	0.00
39507186	92,586.86	25.25	0.027	25.25	0.00
39484921	328,012.64	106.99	0.033	106.99	0.00
39503341	290,663.79	39.67	0.014	39.67	0.00
39503792	386,675.91	232.79	0.06	232.79	0.00
39504019	258,520.76	67.15	0.026	67.15	0.00
39504896	336,289.83	82.10	0.024	82.10	0.00
39504900	282,699.37	45.26	0.016	45.26	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39512837	110,500.04	18.68	0.017	18.68	0.00
39506739	353,915.44	61.28	0.017	61.28	0.00
39512200	213,361.25	50.64	0.024	50.64	0.00
39507733	213,867.15	36.05	0.017	36.05	0.00
39508339	272,778.50	70.09	0.026	70.09	0.00
39510362	152,909.79	72.62	0.047	72.62	0.00
39510619	356,652.45	155.68	0.044	155.68	0.00
39510732	199,273.43	39.83	0.02	39.83	0.00
39510767	287,785.40	71.22	0.025	71.22	0.00
39502209	167,282.89	79.15	0.047	79.15	0.00
39506011	303,688.13	284.71	0.094	284.71	0.00
39602414	627,791.71	117.87	0.019	117.87	0.00
39594537	194,046.19	6.70	0.003	6.70	0.00
39595562	183,884.31	76.62	0.042	76.62	0.00
39596770	376,822.44	88.23	0.023	88.23	0.00
39597353	174,456.00	90.29	0.052	90.29	0.00
39599401	323,469.11	53.93	0.017	53.93	0.00
39600262	364,986.26	82.31	0.023	82.31	0.00
39468684	161,523.38	33.65	0.021	33.65	0.00
39600345	141,324.69	47.42	0.034	47.42	0.00
39593146	176,725.00	128.86	0.073	128.86	0.00
39602516	383,110.51	12.04	0.003	12.04	0.00
39602875	338,394.45	18.60	0.005	18.60	0.00
39465415	152,372.89	42.45	0.028	42.45	0.00
39466301	102,881.29	3.73	0.004	3.73	0.00
39466796	266,527.02	4.84	0.002	4.84	0.00
39485421	173,907.06	144.92	0.083	144.92	0.00
39600325	382,285.69	159.88	0.042	159.88	0.00
39583999	202,601.84	298.59	0.147	298.59	0.00
39576554	311,048.28	64.80	0.021	64.80	0.00
39578889	368,499.65	7.21	0.002	7.21	0.00
39580132	334,877.16	23.89	0.007	23.89	0.00
39581646	223,869.09	105.00	0.047	105.00	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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
39581975	393,929.75	123.10	0.031	123.10	0.00
39583224	209,347.48	43.61	0.021	43.61	0.00
39594372	104,576.29	21.79	0.021	21.79	0.00
39583938	399,802.92	310.18	0.078	310.18	0.00
39593231	175,718.27	110.34	0.063	110.34	0.00
39587261	256,728.97	26.74	0.01	26.74	0.00
39589333	420,295.92	150.53	0.036	150.53	0.00
39589338	184,105.46	124.19	0.067	124.19	0.00
39591406	193,311.97	40.54	0.021	40.54	0.00
39592291	188,822.34	86.36	0.046	86.36	0.00
39592296	152,898.63	80.84	0.053	80.84	0.00
39468895	421,336.72	151.61	0.036	151.61	0.00
39583702	561,747.47	146.23	0.026	146.23	0.00
39484057	247,465.68	112.86	0.046	112.86	0.00
39480749	294,094.97	74.23	0.025	74.23	0.00
39480766	220,052.27	83.35	0.038	83.35	0.00
39480783	348,333.12	177.91	0.051	177.91	0.00
39480795	187,935.29	78.31	0.042	78.31	0.00
39480837	417,195.88	124.26	0.03	124.26	0.00
39481548	219,533.23	75.96	0.035	75.96	0.00
39468579	292,147.84	179.98	0.062	179.98	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39480392	47,481.28	35.17	0.074	35.17	0.00
39484178	304,846.93	63.51	0.021	63.51	0.00
39484208	298,320.13	99.88	0.033	99.88	0.00
39484419	251,771.87	18.82	0.007	18.82	0.00
39484688	276,344.08	21.54	0.008	21.54	0.00
39484882	315,655.48	82.20	0.026	82.20	0.00
39519403	417,999.56	43.54	0.01	43.54	0.00
39482253	132,783.92	4.91	0.004	4.91	0.00
39474812	343,573.23	136.45	0.04	136.45	0.00
39468898	305,504.38	103.92	0.034	103.92	0.00
39469712	171,085.01	35.19	0.021	35.19	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
39470859	367,040.54	76.47	0.021	76.47	0.00
39472036	196,913.31	11.93	0.006	11.93	0.00
39472395	163,366.18	7.23	0.004	7.23	0.00
39472886	285,251.49	73.04	0.026	73.04	0.00
39480398	380,674.02	158.61	0.042	158.61	0.00
39473651	313,592.66	212.12	0.068	212.12	0.00
39480394	194,478.52	52.18	0.027	52.18	0.00
39475372	187,541.45	31.78	0.017	31.78	0.00
39478571	66,487.35	18.18	0.027	18.18	0.00
39479371	323,578.64	55.25	0.017	55.25	0.00
39479526	93,080.40	12.75	0.014	12.75	0.00
39479790	430,907.46	242.85	0.056	242.85	0.00
39480117	442,417.46	278.86	0.063	278.86	0.00
39485394	195,920.62	106.74	0.054	106.74	0.00
39473264	310,423.70	161.68	0.052	161.68	0.00
39443454	411,582.98	118.16	0.029	118.16	0.00
39519389	417,410.63	130.44	0.031	130.44	0.00
39439230	119,441.00	83.64	0.07	83.64	0.00
39439366	358,617.54	303.09	0.085	303.09	0.00
39439889	373,183.20	194.37	0.052	194.37	0.00
39440034	430,936.01	91.74	0.021	91.74	0.00
39440702	169,191.42	6.68	0.004	6.68	0.00
39437472	371,817.61	23.06	0.006	23.06	0.00
39443433	301,463.40	67.63	0.022	67.63	0.00
39437278	327,618.45	211.80	0.065	211.80	0.00
39443872	147,905.29	65.40	0.044	65.40	0.00
39444033	310,696.89	90.25	0.029	90.25	0.00
39444053	121,831.24	34.87	0.029	34.87	0.00
39445539	267,298.74	132.68	0.05	132.68	0.00
39445657	125,858.44	26.22	0.021	26.22	0.00
39446507	405,887.43	169.12	0.042	169.12	0.00
39443090	125,071.46	71.31	0.057	71.31	0.00
39434660	240,547.52	23.05	0.01	23.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39571279	360,800.93	187.92	0.052	187.92	0.00
39571622	366,355.99	126.67	0.035	126.67	0.00
39574034	228,014.56	97.02	0.043	97.02	0.00
39574219	132,326.25	3.70	0.003	3.70	0.00
39574884	297,029.32	61.88	0.021	61.88	0.00
39575698	202,952.76	125.50	0.062	125.50	0.00
39438676	320,154.94	126.24	0.039	126.24	0.00
39434459	235,523.85	74.49	0.032	74.49	0.00
39446758	164,718.07	58.37	0.035	58.37	0.00
39435537	170,670.32	82.81	0.049	82.81	0.00
39436085	326,915.27	272.43	0.083	272.43	0.00
39436094	397,493.11	248.43	0.063	248.43	0.00
39436178	177,815.55	55.57	0.031	55.57	0.00
39436726	292,190.02	33.91	0.012	33.91	0.00
39437087	144,786.30	42.63	0.029	42.63	0.00
39434411	108,863.33	4.99	0.005	4.99	0.00
39462567	364,782.05	91.30	0.025	91.30	0.00
39455561	324,544.91	217.31	0.067	217.31	0.00
39455628	407,615.79	48.31	0.012	48.31	0.00
39457204	227,490.28	20.57	0.009	20.57	0.00
39458559	183,559.17	24.75	0.013	24.75	0.00
39460091	121,278.44	48.22	0.04	48.22	0.00
39460393	305,672.51	75.49	0.025	75.49	0.00
39446577	123,118.40	12.82	0.01	12.82	0.00
39462451	422,223.86	119.22	0.028	119.22	0.00
39452973	471,027.86	115.34	0.024	115.34	0.00
39463115	200,518.36	3.02	0.002	3.02	0.00
39463250	303,144.28	76.58	0.025	76.58	0.00
39463797	279,388.64	45.13	0.016	45.13	0.00
39463818	358,466.12	98.25	0.027	98.25	0.00
39464142	233,051.36	97.10	0.042	97.10	0.00
39464255	390,905.72	94.92	0.024	94.92	0.00
39461216	277,941.78	112.74	0.041	112.74	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39448821	201,350.85	33.66	0.017	33.66	0.00
39569366	352,301.81	146.79	0.042	146.79	0.00
39447630	402,702.24	125.84	0.031	125.84	0.00
39448381	172,002.66	89.58	0.052	89.58	0.00
39448409	166,182.59	51.88	0.031	51.88	0.00
39448455	288,401.51	50.17	0.017	50.17	0.00
39448579	219,266.19	52.22	0.024	52.22	0.00
39454970	137,544.29	39.79	0.029	39.79	0.00
39448816	376,289.03	6.26	0.002	6.26	0.00
39454204	280,057.88	73.58	0.026	73.58	0.00
39449195	350,235.58	60.86	0.017	60.86	0.00
39450422	375,361.62	39.10	0.01	39.10	0.00
39450531	257,136.48	127.20	0.049	127.20	0.00
39450747	186,080.73	89.15	0.048	89.15	0.00
39451925	174,968.21	48.46	0.028	48.46	0.00
39452485	166,664.41	52.08	0.031	52.08	0.00
39446745	277,849.67	86.83	0.031	86.83	0.00
39448768	268,191.57	130.60	0.049	130.60	0.00
39536402	254,836.50	96.16	0.038	96.16	0.00
39531474	321,889.80	268.24	0.083	268.24	0.00
39532036	404,947.02	96.89	0.024	96.89	0.00
39532203	297,087.52	7.16	0.002	7.16	0.00
39533461	213,333.52	54.12	0.025	54.12	0.00
39534389	228,166.56	23.77	0.01	23.77	0.00
39534500	342,653.97	181.20	0.053	181.20	0.00
39545696	403,780.19	93.88	0.023	93.88	0.00
39535867	320,016.65	40.55	0.013	40.55	0.00
39529926	147,517.58	4.44	0.003	4.44	0.00
39537086	148,968.67	19.38	0.013	19.38	0.00
39537437	175,285.12	100.18	0.057	100.18	0.00
39537702	245,468.37	63.51	0.026	63.51	0.00
39537744	191,138.13	19.91	0.01	19.91	0.00
39539087	292,658.69	156.85	0.054	156.85	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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Credit-Linked Notes
Series 2017-C02

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39571024	424,752.73	52.86	0.012	52.86	0.00
39535531	227,168.68	69.92	0.031	69.92	0.00
39524504	353,377.16	184.05	0.052	184.05	0.00
39519632	139,663.34	29.67	0.021	29.67	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519948	303,320.37	76.08	0.025	76.08	0.00
39523057	94,938.67	24.91	0.026	24.91	0.00
39523117	353,316.12	90.50	0.026	90.50	0.00
39523160	377,410.22	117.24	0.031	117.24	0.00
39531022	152,745.70	49.07	0.032	49.07	0.00
39523890	253,728.06	81.81	0.032	81.81	0.00
39530108	288,049.84	124.14	0.043	124.14	0.00
39526316	312,997.55	87.76	0.028	87.76	0.00
39526898	182,201.09	75.92	0.042	75.92	0.00
39527117	309,133.70	127.59	0.041	127.59	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39529186	246,627.80	9.72	0.004	9.72	0.00
39529468	182,222.65	35.72	0.02	35.72	0.00
39547391	236,731.92	15.98	0.007	15.98	0.00
39523587	150,371.16	48.54	0.032	48.54	0.00
39566950	282,836.54	92.42	0.033	92.42	0.00
39562838	245,491.86	58.53	0.024	58.53	0.00
39563120	81,945.73	8.54	0.01	8.54	0.00
39564050	192,841.35	159.09	0.082	159.09	0.00
39564683	126,311.28	24.26	0.019	24.26	0.00
39564762	393,954.51	85.43	0.022	85.43	0.00
39565166	160,912.52	4.59	0.003	4.59	0.00
39543767	195,615.57	81.51	0.042	81.51	0.00
39566280	305,419.04	68.98	0.023	68.98	0.00
39559196	232,103.90	39.58	0.017	39.58	0.00
39567552	371,994.24	107.39	0.029	107.39	0.00
39567646	267,724.55	167.33	0.062	167.33	0.00
39568537	335,505.04	22.99	0.007	22.99	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39568767	298,668.52	6.90	0.002	6.90	0.00
39569273	337,956.55	60.50	0.018	60.50	0.00
39464408	172,507.51	2.60	0.002	2.60	0.00
39566121	390,358.18	58.83	0.015	58.83	0.00
39551621	226,384.01	73.40	0.032	73.40	0.00
39548818	43,544.66	17.29	0.04	17.29	0.00
39549033	384,757.67	69.71	0.018	69.71	0.00
39549526	396,713.40	107.71	0.027	107.71	0.00
39549751	587,544.06	166.20	0.028	166.20	0.00
39549997	176,787.28	42.50	0.024	42.50	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39562513	155,807.04	4.24	0.003	4.24	0.00
39550842	257,543.45	127.86	0.05	127.86	0.00
39561960	127,552.84	39.86	0.031	39.86	0.00
39556555	369,846.47	85.88	0.023	85.88	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39558378	402,621.41	247.49	0.061	247.49	0.00
39558662	138,749.13	33.09	0.024	33.09	0.00
39559008	275,495.34	59.98	0.022	59.98	0.00
39559035	90,853.43	14.71	0.016	14.71	0.00
39569436	163,721.33	74.61	0.046	74.61	0.00
39550747	356,898.04	112.75	0.032	112.75	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	480,897.60	51,618.14	10.734

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
21	4,023,521.61	(67,194.21)	248,876.18

Realized Loss Detail**Realized Dispositions in Current Period**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39491346	218,431.62	(1,964.88)	0.900
39486210	89,126.49	5,393.98	6.052
39443301	87,175.92	17,756.32	20.368
39568020	86,163.57	30,432.72	35.320

Realized Loss Detail**Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39598238	374,284.32	1.71	72,949.65
39567115	372,509.16	(48,754.78)	3,621.79
39469594	311,667.26	1.00	8,730.07
39552233	310,997.47	75.73	4,959.07
39539642	294,587.13	74.24	9,104.46
39543505	267,490.22	47.50	(1,071.36)
39560465	267,431.82	3.62	19,102.49
39460603	260,220.58	89.11	9,823.49
39488864	227,973.08	100.21	8,904.01
39497695	222,255.28	2.83	5,819.59
39579845	187,071.03	11.47	(37,886.91)
39538327	166,678.97	1.22	6,399.47
39534762	115,463.01	1,832.50	56,857.75
39502122	100,354.49	3.22	44,529.36
39483468	93,827.21	1.61	6,357.63
39558740	85,251.34	13.82	(19,215.75)
39523254	84,473.32	138.07	7,486.94
39562980	77,671.36	1.22	11,081.25
39543137	77,044.97	(20,863.76)	8,123.08
39506531	66,729.98	15.75	10,322.72
39479834	59,539.61	9.50	12,877.37

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39	6,799,681.47	447,527.83	6.582

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39598238	374,284.32	72,949.65	19.490
39567115	372,509.16	3,621.79	0.972
39450773	319,133.97	3,102.56	0.972
39469594	311,667.26	8,730.07	2.801
39552233	310,997.47	4,959.07	1.595
39539642	294,587.13	9,104.46	3.091
39441588	272,866.38	(35,163.01)	(12.887)
39543505	267,490.22	(1,071.36)	(0.401)
39560465	267,431.82	19,102.49	7.143
39460603	260,220.58	9,823.49	3.775
39488864	227,973.08	8,904.01	3.906
39501076	224,239.77	83,529.56	37.250
39497695	222,255.28	5,819.59	2.618
39476923	219,765.61	6,793.84	3.091
39435985	218,753.09	2,012.40	0.920
39491346	218,431.62	(1,964.88)	(0.900)
39460925	205,291.72	868.55	0.423
39495871	204,631.45	295.07	0.144
39579845	187,071.03	(37,886.91)	(20.253)
39464616	174,759.88	(640.90)	(0.367)
39538327	166,678.97	6,399.47	3.839
39534762	115,463.01	56,857.75	49.243
39444126	115,442.69	58,133.40	50.357
39502122	100,354.49	44,529.36	44.372
39483468	93,827.21	6,357.63	6.776
39486210	89,126.49	5,393.98	6.052
39443301	87,175.92	17,756.32	20.368
39568020	86,163.57	30,432.72	35.320
39558740	85,251.34	(19,215.75)	(22.540)
39523254	84,473.32	7,486.94	8.863
39575178	79,439.34	11,688.62	14.714

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

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Wells Fargo Bank, N.A.
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www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39562980	77,671.36	11,081.25	14.267
39543137	77,044.97	8,123.08	10.543
39546318	76,991.26	(157.64)	(0.205)
39596607	75,783.48	3,476.43	4.587
39506531	66,729.98	10,322.72	15.469
39479834	59,539.61	12,877.37	21.628
39565365	58,687.57	12,720.73	21.675
39544207	49,476.05	373.91	0.756

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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	25	413,078.87	(15,576.07)	(0.000 %)	0	0.00	0.00	0.000 %	25	413,078.87	(15,576.07)	(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	0039443301	90,000.00	4.125 %	SC	95.00	360	17,756.32	01/31/2019	17,756.32	17,756.32
Summary	0039460603	266,000.00	4.375 %	TX	94.00	360	9,734.38	08/31/2018	89.11	9,823.49
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	1.00	8,730.07
Summary	0039479834	61,000.00	4.375 %	MI	95.00	360	12,867.87	12/31/2018	9.50	12,877.37
Summary	0039483468	96,000.00	4.000 %	NC	95.00	360	(5,650.52)	09/30/2018	1.61	6,357.63
Summary	0039486210	90,000.00	3.625 %	FL	95.00	360	5,393.98	01/31/2019	5,393.98	5,393.98
Summary	0039488864	232,000.00	5.125 %	CA	94.00	360	8,801.86	09/30/2018	100.21	8,904.01
Summary	0039491346	225,000.00	3.875 %	AK	97.00	360	(1,964.88)	01/31/2019	(1,964.88)	(1,964.88)
Summary	0039497695	225,000.00	4.125 %	CA	95.00	360	30,519.24	09/30/2018	2.83	5,819.59
Summary	0039502122	102,000.00	4.500 %	TN	85.00	360	44,526.14	12/31/2018	3.22	44,529.36
Summary	0039506531	68,000.00	4.125 %	KS	97.00	360	10,306.97	11/30/2018	15.75	10,322.72
Summary	0039523254	86,000.00	3.875 %	MN	95.00	360	7,785.13	10/31/2018	138.07	7,486.94
Summary	0039534762	118,000.00	4.625 %	OK	95.00	360	55,025.25	12/31/2018	1,832.50	56,857.75
Summary	0039538327	169,000.00	3.625 %	PA	97.00	360	34,413.85	08/31/2018	1.22	6,399.47
Summary	0039539642	299,000.00	3.990 %	TX	90.00	360	8,880.22	11/30/2018	74.24	9,104.46
Summary	0039543137	79,000.00	4.125 %	TN	90.00	360	28,986.84	11/30/2018	(20,863.76)	8,123.08
Summary	0039543505	273,000.00	3.875 %	CA	85.00	360	(573.10)	07/31/2018	47.50	(1,071.36)
Summary	0039552233	315,000.00	4.250 %	AZ	93.00	360	7,062.88	11/30/2018	75.73	4,959.07
Summary	0039558740	86,000.00	3.500 %	MI	92.00	360	(19,239.77)	11/30/2018	13.82	(19,215.75)
Summary	0039560465	270,000.00	3.500 %	WY	85.00	360	19,072.34	08/31/2018	3.62	19,102.49
Summary	0039562980	79,000.00	3.875 %	IL	95.00	360	11,080.03	12/31/2018	1.22	11,081.25
Summary	0039567115	379,000.00	4.000 %	AZ	97.00	360	52,376.57	12/31/2018	(48,754.78)	3,621.79
Summary	0039568020	87,000.00	3.875 %	OH	97.00	360	30,432.72	01/31/2019	30,432.72	30,432.72
Summary	0039579845	189,000.00	4.500 %	TX	95.00	360	(37,916.29)	10/31/2018	11.47	(37,886.91)
Summary	0039598238	380,000.00	3.875 %	IN	95.00	360	72,197.94	09/30/2018	1.71	72,949.65

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

* This data is currently not provided for reporting.

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

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

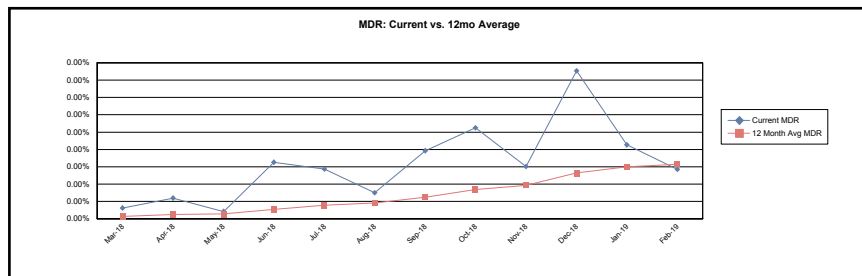
Contact: Customer Service - CTSLink
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Realized Loss Report - Collateral

Summary

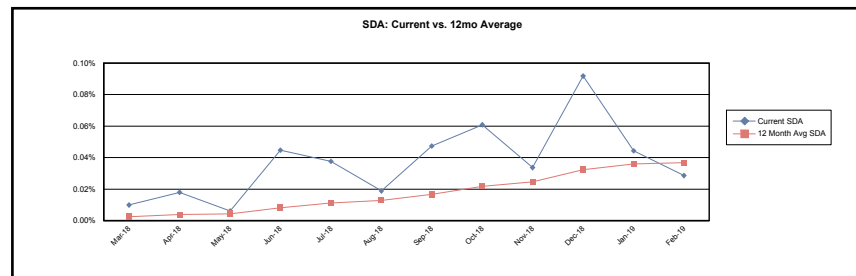
MDR

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



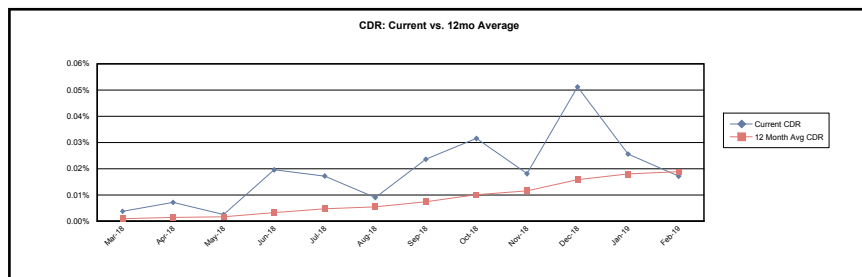
SDA

Current Month 0.029 %
3 Month Average 0.055 %
12 Month Average 0.037 %



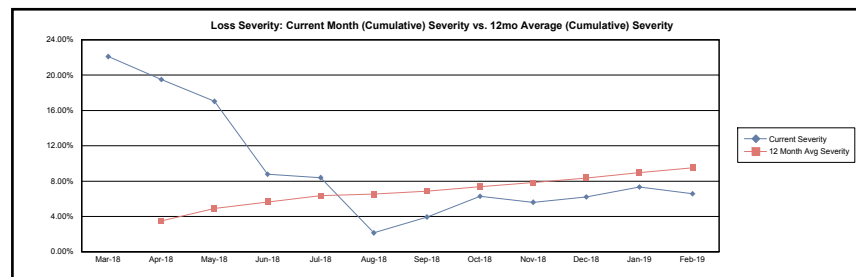
CDR

Current Month 0.017 %
3 Month Average 0.031 %
12 Month Average 0.019 %



Loss Severity

Current Month (Cumulative) 6.582 %
3 Month Average (Cumulative) 6.708 %
12 Month Average (Cumulative) 9.493 %



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

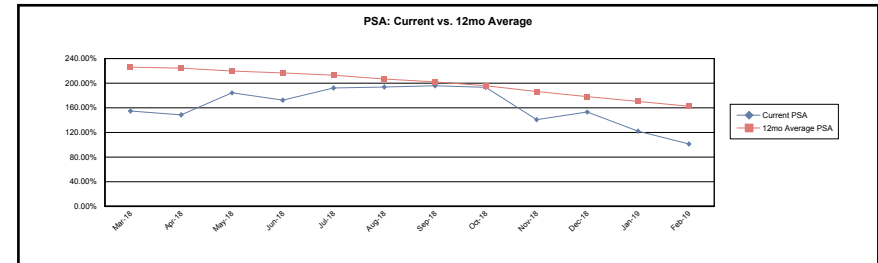
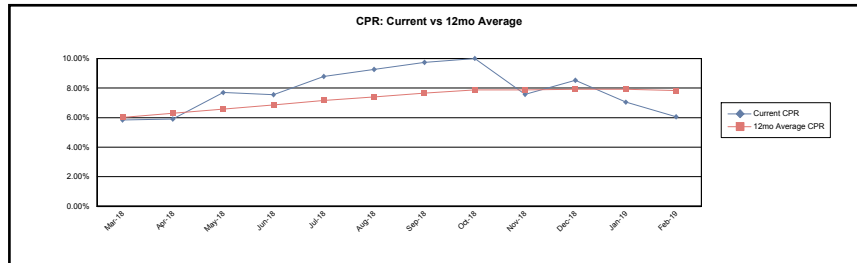
Current Month 0.518 %
3 Month Average 0.622 %
12 Month Average 0.678 %

CPR

Current Month 6.047 %
3 Month Average 7.204 %
12 Month Average 7.826 %

PSA

Current Month 101.193 %
3 Month Average 125.315 %
12 Month Average 162.508 %



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-Feb-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
0039448856	392,399.95	0.00	0.000%	392,399.95
0039505101	75,848.41	0.00	0.000%	75,848.41
Totals	468,248.36	0.00		

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

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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