

**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

14-Dec-2017 10:45:34 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	11/30/2017	0.00000 %	36,442,472,846.79	0.00	322,320,166.78	0.00	36,120,152,680.03	322,320,166.78	0.00
2M-1		12/22/2017	2.47750 %	361,020,147.18	720,510.97	2,390,225.44	0.00	358,629,921.74	3,110,736.41	0.00
2M-1H	30711XGL2	11/30/2017	0.00000 %	19,001,477.07	0.00	125,804.10	0.00	18,875,672.97	125,804.10	0.00
2M-2A		12/22/2017	4.97750 %	246,928,000.00	990,095.54	0.00	0.00	246,928,000.00	990,095.54	0.00
2M-AH	30711XGM0	11/30/2017	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		12/22/2017	4.97750 %	265,923,000.00	1,066,258.90	0.00	0.00	265,923,000.00	1,066,258.90	0.00
2M-BH	30711XGN8	11/30/2017	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		12/22/2017	4.97750 %	246,928,000.00	990,095.54	0.00	0.00	246,928,000.00	990,095.54	0.00
2M-CH	30711XGP3	11/30/2017	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		12/22/2017	4.97750 %	759,779,000.00	3,046,449.98	0.00	0.00	759,779,000.00	3,046,449.98	0.00
2M-2H	30711XGQ1	11/30/2017	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		12/22/2017	6.82750 %	189,945,000.00	1,044,684.31	0.00	0.00	189,945,000.00	1,044,684.31	0.00
2B-1H		11/30/2017	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		11/30/2017	0.00000 %	199,942,325.00	0.00	0.00	0.00	199,942,325.00	0.00	0.00
2A-I1	30711XGR9	12/22/2017	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2A-I2	30711XGS7	12/22/2017	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2A-I3	30711XGT5	12/22/2017	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2A-I4	30711XGU2	12/22/2017	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2B-I1	30711XGZ1	12/22/2017	1.30000 %	0.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00
2B-I2	30711XHA5	12/22/2017	1.80000 %	0.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00
2B-I3	30711XHB3	12/22/2017	2.30000 %	0.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00
2B-I4	30711XHC1	12/22/2017	2.80000 %	0.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00
2C-I1	30711XHH0	12/22/2017	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2C-I2	30711XHJ6	12/22/2017	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2C-I3	30711XHK3	12/22/2017	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2C-I4	30711XHL1	12/22/2017	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2E-A1	30711XGV0	12/22/2017	3.67750 %	246,928,000.00	731,507.05	0.00	0.00	246,928,000.00	731,507.05	0.00
2E-A2	30711XGW8	12/22/2017	3.17750 %	246,928,000.00	632,049.94	0.00	0.00	246,928,000.00	632,049.94	0.00
2E-A3	30711XGX6	12/22/2017	2.67750 %	246,928,000.00	532,592.83	0.00	0.00	246,928,000.00	532,592.83	0.00
2E-A4	30711XGY4	12/22/2017	2.17750 %	246,928,000.00	433,135.72	0.00	0.00	246,928,000.00	433,135.72	0.00
2E-B1	30711XHD9	12/22/2017	3.67750 %	265,923,000.00	787,778.42	0.00	0.00	265,923,000.00	787,778.42	0.00
2E-B2	30711XHE7	12/22/2017	3.17750 %	265,923,000.00	680,670.55	0.00	0.00	265,923,000.00	680,670.55	0.00
2E-B3	30711XHF4	12/22/2017	2.67750 %	265,923,000.00	573,562.67	0.00	0.00	265,923,000.00	573,562.67	0.00
2E-B4	30711XHG2	12/22/2017	2.17750 %	265,923,000.00	466,454.80	0.00	0.00	265,923,000.00	466,454.80	0.00
2E-C1	30711XHM9	12/22/2017	3.67750 %	246,928,000.00	731,507.05	0.00	0.00	246,928,000.00	731,507.05	0.00
2E-C2	30711XHN7	12/22/2017	3.17750 %	246,928,000.00	632,049.94	0.00	0.00	246,928,000.00	632,049.94	0.00
2E-C3	30711XHP2	12/22/2017	2.67750 %	246,928,000.00	532,592.83	0.00	0.00	246,928,000.00	532,592.83	0.00
2E-C4	30711XHQ0	12/22/2017	2.17750 %	246,928,000.00	433,135.72	0.00	0.00	246,928,000.00	433,135.72	0.00
2E-D1	30711XHR8	12/22/2017	3.67750 %	512,851,000.00	1,519,285.47	0.00	0.00	512,851,000.00	1,519,285.47	0.00
2E-D2	30711XHS6	12/22/2017	3.17750 %	512,851,000.00	1,312,720.49	0.00	0.00	512,851,000.00	1,312,720.49	0.00
2E-D3	30711XHT4	12/22/2017	2.67750 %	512,851,000.00	1,106,155.50	0.00	0.00	512,851,000.00	1,106,155.50	0.00
2E-D4	30711XHU1	12/22/2017	2.17750 %	512,851,000.00	899,590.51	0.00	0.00	512,851,000.00	899,590.51	0.00
2E-D5	30711XHV9	12/22/2017	4.97750 %	512,851,000.00	2,056,354.44	0.00	0.00	512,851,000.00	2,056,354.44	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 12-Dec-2017

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Series 2017-C02**

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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	12/22/2017	3.67750 %	512,851,000.00	1,519,285.47	0.00	0.00	512,851,000.00	1,519,285.47	0.00
2E-F2	30711XHX5	12/22/2017	3.17750 %	512,851,000.00	1,312,720.49	0.00	0.00	512,851,000.00	1,312,720.49	0.00
2E-F3	30711XHY3	12/22/2017	2.67750 %	512,851,000.00	1,106,155.50	0.00	0.00	512,851,000.00	1,106,155.50	0.00
2E-F4	30711XHZ0	12/22/2017	2.17750 %	512,851,000.00	899,590.51	0.00	0.00	512,851,000.00	899,590.51	0.00
2E-F5	30711XJA3	12/22/2017	4.97750 %	512,851,000.00	2,056,354.44	0.00	0.00	512,851,000.00	2,056,354.44	0.00
2X-1	30711XJB1	12/22/2017	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2X-2	30711XJC9	12/22/2017	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2X-3	30711XJD7	12/22/2017	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2X-4	30711XJE5	12/22/2017	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
2Y-1	30711XJF2	12/22/2017	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2Y-2	30711XJG0	12/22/2017	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2Y-3	30711XJH8	12/22/2017	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2Y-4	30711XJJ4	12/22/2017	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
Totals				46,989,543,721.04	40,607,439.50	324,836,196.32	0.00	46,664,707,524.74	365,443,635.82	0.00

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.

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Series 2017-C02**

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	36,442,472,846.79	58,043,777.76	264,276,389.02	0.00	0.00	322,320,166.78	36,120,152,680.03	0.94090031	322,320,166.78
2M-1	379,890,000.00	361,020,147.18	2,390,225.44	0.00	0.00	0.00	2,390,225.44	358,629,921.74	0.94403623	2,390,225.44
2M-1H	19,994,649.00	19,001,477.07	125,804.10	0.00	0.00	0.00	125,804.10	18,875,672.97	0.94403623	125,804.10
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	199,942,325.00	0.00	0.00	0.00	0.00	0.00	199,942,325.00	1.00000000	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	46,989,543,721.04	60,559,807.30	264,276,389.02	0.00	0.00	324,836,196.32	46,664,707,524.74	0.95319962	324,836,196.32

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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	949.29648401	1.51199273	6.88418286	0.00000000	0.00000000	8.39617559	940.90030841	0.94090031	8.39617559
2M-1	379,890,000.00	950.32811388	6.29188828	0.00000000	0.00000000	0.00000000	6.29188828	944.03622559	0.94403623	6.29188828
2M-1H	19,994,649.00	950.32811379	6.29188839	0.00000000	0.00000000	0.00000000	6.29188839	944.03622539	0.94403623	6.29188839
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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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 %	36,442,472,846.79	0.00	0.00	0.00	0.00	0.00	0.00	36,120,152,680.03
2M-1	11/27/17 - 12/25/17	29	2.47750 %	361,020,147.18	720,510.97	0.00	0.00	0.00	720,510.97	0.00	358,629,921.74
2M-1H	N/A	N/A	0.00000 %	19,001,477.07	0.00	0.00	0.00	0.00	0.00	0.00	18,875,672.97
2M-2A	11/27/17 - 12/25/17	29	4.97750 %	246,928,000.00	990,095.54	0.00	0.00	0.00	990,095.54	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	11/27/17 - 12/25/17	29	4.97750 %	265,923,000.00	1,066,258.90	0.00	0.00	0.00	1,066,258.90	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	11/27/17 - 12/25/17	29	4.97750 %	246,928,000.00	990,095.54	0.00	0.00	0.00	990,095.54	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	11/27/17 - 12/25/17	29	4.97750 %	759,779,000.00	3,046,449.98	0.00	0.00	0.00	3,046,449.98	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	11/27/17 - 12/25/17	29	6.82750 %	189,945,000.00	1,044,684.31	0.00	0.00	0.00	1,044,684.31	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 %	199,942,325.00	0.00	0.00	0.00	0.00	0.00	0.00	199,942,325.00
2A-I1	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	29	3.67750 %	246,928,000.00	731,507.05	0.00	0.00	0.00	731,507.05	0.00	246,928,000.00
2E-A2	11/27/17 - 12/25/17	29	3.17750 %	246,928,000.00	632,049.94	0.00	0.00	0.00	632,049.94	0.00	246,928,000.00
2E-A3	11/27/17 - 12/25/17	29	2.67750 %	246,928,000.00	532,592.83	0.00	0.00	0.00	532,592.83	0.00	246,928,000.00
2E-A4	11/27/17 - 12/25/17	29	2.17750 %	246,928,000.00	433,135.72	0.00	0.00	0.00	433,135.72	0.00	246,928,000.00
2E-B1	11/27/17 - 12/25/17	29	3.67750 %	265,923,000.00	787,778.42	0.00	0.00	0.00	787,778.42	0.00	265,923,000.00
2E-B2	11/27/17 - 12/25/17	29	3.17750 %	265,923,000.00	680,670.55	0.00	0.00	0.00	680,670.55	0.00	265,923,000.00
2E-B3	11/27/17 - 12/25/17	29	2.67750 %	265,923,000.00	573,562.67	0.00	0.00	0.00	573,562.67	0.00	265,923,000.00
2E-B4	11/27/17 - 12/25/17	29	2.17750 %	265,923,000.00	466,454.80	0.00	0.00	0.00	466,454.80	0.00	265,923,000.00
2E-C1	11/27/17 - 12/25/17	29	3.67750 %	246,928,000.00	731,507.05	0.00	0.00	0.00	731,507.05	0.00	246,928,000.00
2E-C2	11/27/17 - 12/25/17	29	3.17750 %	246,928,000.00	632,049.94	0.00	0.00	0.00	632,049.94	0.00	246,928,000.00
2E-C3	11/27/17 - 12/25/17	29	2.67750 %	246,928,000.00	532,592.83	0.00	0.00	0.00	532,592.83	0.00	246,928,000.00
2E-C4	11/27/17 - 12/25/17	29	2.17750 %	246,928,000.00	433,135.72	0.00	0.00	0.00	433,135.72	0.00	246,928,000.00
2E-D1	11/27/17 - 12/25/17	29	3.67750 %	512,851,000.00	1,519,285.47	0.00	0.00	0.00	1,519,285.47	0.00	512,851,000.00
2E-D2	11/27/17 - 12/25/17	29	3.17750 %	512,851,000.00	1,312,720.49	0.00	0.00	0.00	1,312,720.49	0.00	512,851,000.00
2E-D3	11/27/17 - 12/25/17	29	2.67750 %	512,851,000.00	1,106,155.50	0.00	0.00	0.00	1,106,155.50	0.00	512,851,000.00
2E-D4	11/27/17 - 12/25/17	29	2.17750 %	512,851,000.00	899,590.51	0.00	0.00	0.00	899,590.51	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	11/27/17 - 12/25/17	29	4.97750 %	512,851,000.00	2,056,354.44	0.00	0.00	0.00	2,056,354.44	0.00	512,851,000.00
2E-F1	11/27/17 - 12/25/17	29	3.67750 %	512,851,000.00	1,519,285.47	0.00	0.00	0.00	1,519,285.47	0.00	512,851,000.00
2E-F2	11/27/17 - 12/25/17	29	3.17750 %	512,851,000.00	1,312,720.49	0.00	0.00	0.00	1,312,720.49	0.00	512,851,000.00
2E-F3	11/27/17 - 12/25/17	29	2.67750 %	512,851,000.00	1,106,155.50	0.00	0.00	0.00	1,106,155.50	0.00	512,851,000.00
2E-F4	11/27/17 - 12/25/17	29	2.17750 %	512,851,000.00	899,590.51	0.00	0.00	0.00	899,590.51	0.00	512,851,000.00
2E-F5	11/27/17 - 12/25/17	29	4.97750 %	512,851,000.00	2,056,354.44	0.00	0.00	0.00	2,056,354.44	0.00	512,851,000.00
2X-1	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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	11/27/17 - 12/25/17	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					40,607,439.50	0.00	0.00	0.00	40,607,439.50	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 %	949.29648401	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	940.90030841
2M-1	379,890,000.00	2.47750 %	950.32811388	1.89663052	0.00000000	0.00000000	0.00000000	1.89663052	0.00000000	944.03622559
2M-1H	19,994,649.00	0.00000 %	950.32811379	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	944.03622539
2M-2A	246,928,000.00	4.97750 %	1000.00000000	4.00965277	0.00000000	0.00000000	0.00000000	4.00965277	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	4.97750 %	1000.00000000	4.00965279	0.00000000	0.00000000	0.00000000	4.00965279	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	4.97750 %	1000.00000000	4.00965277	0.00000000	0.00000000	0.00000000	4.00965277	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	4.97750 %	1000.00000000	4.00965278	0.00000000	0.00000000	0.00000000	4.00965278	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	6.82750 %	1000.00000000	5.49993056	0.00000000	0.00000000	0.00000000	5.49993056	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
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	3.67750 %	1000.00000000	2.96243055	0.00000000	0.00000000	0.00000000	2.96243055	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.17750 %	1000.00000000	2.55965277	0.00000000	0.00000000	0.00000000	2.55965277	0.00000000	1000.00000000
2E-A3	246,928,000.00	2.67750 %	1000.00000000	2.15687500	0.00000000	0.00000000	0.00000000	2.15687500	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.17750 %	1000.00000000	1.75409723	0.00000000	0.00000000	0.00000000	1.75409723	0.00000000	1000.00000000
2E-B1	265,923,000.00	3.67750 %	1000.00000000	2.96243055	0.00000000	0.00000000	0.00000000	2.96243055	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.17750 %	1000.00000000	2.55965279	0.00000000	0.00000000	0.00000000	2.55965279	0.00000000	1000.00000000
2E-B3	265,923,000.00	2.67750 %	1000.00000000	2.15687500	0.00000000	0.00000000	0.00000000	2.15687500	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.17750 %	1000.00000000	1.75409724	0.00000000	0.00000000	0.00000000	1.75409724	0.00000000	1000.00000000
2E-C1	246,928,000.00	3.67750 %	1000.00000000	2.96243055	0.00000000	0.00000000	0.00000000	2.96243055	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.17750 %	1000.00000000	2.55965277	0.00000000	0.00000000	0.00000000	2.55965277	0.00000000	1000.00000000
2E-C3	246,928,000.00	2.67750 %	1000.00000000	2.15687500	0.00000000	0.00000000	0.00000000	2.15687500	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.17750 %	1000.00000000	1.75409723	0.00000000	0.00000000	0.00000000	1.75409723	0.00000000	1000.00000000
2E-D1	512,851,000.00	3.67750 %	1000.00000000	2.96243055	0.00000000	0.00000000	0.00000000	2.96243055	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.17750 %	1000.00000000	2.55965278	0.00000000	0.00000000	0.00000000	2.55965278	0.00000000	1000.00000000
2E-D3	512,851,000.00	2.67750 %	1000.00000000	2.15687500	0.00000000	0.00000000	0.00000000	2.15687500	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000

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Telephone: 1-866-846-4526

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	4.97750 %	1000.00000000	4.00965278	0.00000000	0.00000000	0.00000000	4.00965278	0.00000000	1000.00000000
2E-F1	512,851,000.00	3.67750 %	1000.00000000	2.96243055	0.00000000	0.00000000	0.00000000	2.96243055	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.17750 %	1000.00000000	2.55965278	0.00000000	0.00000000	0.00000000	2.55965278	0.00000000	1000.00000000
2E-F3	512,851,000.00	2.67750 %	1000.00000000	2.15687500	0.00000000	0.00000000	0.00000000	2.15687500	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.17750 %	1000.00000000	1.75409721	0.00000000	0.00000000	0.00000000	1.75409721	0.00000000	1000.00000000
2E-F5	512,851,000.00	4.97750 %	1000.00000000	4.00965278	0.00000000	0.00000000	0.00000000	4.00965278	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	6,480,849.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	740,188.36
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>7,221,037.36</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,201,870.70
Total Withdrawals (Pool Distribution Amount)	<u>7,221,037.36</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	324,836,196.31
Total Principal Reduction Cumulative	2,291,152,764.24
Scheduled Principal Current	60,559,807.29
Scheduled Principal Cumulative	550,529,119.45
Unscheduled Principal Current	264,276,389.02
Unscheduled Principal Cumulative	1,740,623,644.79
Senior Reduction Amount	322,320,166.78
Subordinate Reduction Amount	2,516,029.53
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	75.73
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	164953
Period Reference Pool Removal Loan Count	1034
Period Ending Loan Count	163919
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	37,697,312,225.53
Period PIF Loan Count Current	1031
PIF Loan Count Cumulative	6683
Period PIF Loan UPB Current	254,137,859.01
PIF Loan UPB Cumulative	1,619,968,482.00
Period Partial Prepayment Amount	9,976,011.87
Repurchase Prior CE Loan Count Current	3
Repurchase Prior CE Loan Count Cum	70
Repurchased Prior Credit Event UPB Current	740,188.36
Repurchased Prior Credit Event UPB Cum	14,794,532.19
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	5
Total Active Modified UPB	1,242,928.54
LIBOR	1.327500%
Structural Reporting	
Senior Percentage	95.845381%
Subordinate Percentage	4.154619%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2017

12/12/2017

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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%	4.150000%	4.180000%
2M-1	0.00	0.00	3.000000%	3.160000%	3.180000%
2M-1H	0.00	0.00	3.000000%	3.160000%	3.180000%
2M-2	0.00	0.00	1.000000%	1.050000%	1.060000%
2M-2H	0.00	0.00	1.000000%	1.050000%	1.060000%
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	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2017

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1469	331,122,264.15	0.896174%	0.878371%
60 Days	405	98,355,682.42	0.247073%	0.260909%
90 Days	71	16,251,327.25	0.043314%	0.043110%
120 Days	31	8,224,172.26	0.018912%	0.021816%
150 Days	28	7,527,057.58	0.017082%	0.019967%
180+ Days	43	10,922,327.05	0.026232%	0.028974%
	2047	472,402,830.71	1.248788%	1.253147%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

SDA

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

CDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

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

Credit-Linked Notes

Distribution Date: 26-Dec-2017

12/12/2017

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
2	322,143.17	75.73	0.024	322,143.17	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39434459	237,898.55	74.49	0.031	74.49	0.00
39501892	84,244.62	1.24	0.001	1.24	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
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments This Period		

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments this Period		0.00

**Connecticut Avenue Securities
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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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	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)

No Losses this Period

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2017

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.
--

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 0.696 %
3 Month Average 0.665 %
12 Month Average 0.000 %

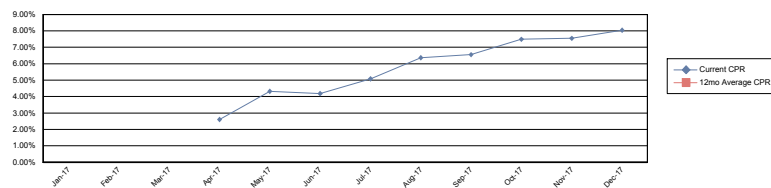
CPR

Current Month 8.041 %
3 Month Average 7.690 %
12 Month Average 0.000 %

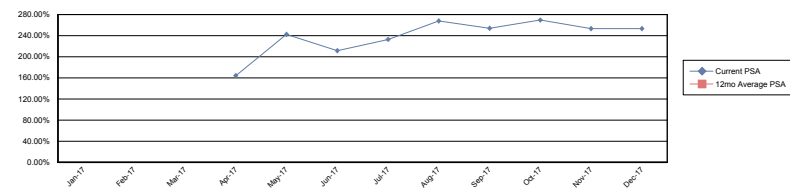
PSA

Current Month 252.948 %
3 Month Average 258.461 %
12 Month Average 0.000 %

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
0039439357	269,028.65	0.00	0.000%	269,028.65
0039446859	233,602.46	0.00	0.000%	233,602.46
0039511782	237,557.25	0.00	0.000%	237,557.25
Totals	740,188.36	0.00		

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

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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.