

**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

07-Feb-2020 09:41:30 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	01/31/2020	0.00000 %	27,845,378,569.81	0.00	409,000,216.32	0.00	27,436,378,353.47	409,000,216.32	0.00
2M-1		02/24/2020	2.81088 %	37,036,099.96	83,861.58	17,204,759.93	0.00	19,831,340.03	17,288,621.51	0.00
2M-1H	30711XGL2	01/31/2020	0.00000 %	1,949,311.17	0.00	905,533.54	0.00	1,043,777.63	905,533.54	0.00
2M-2A		02/24/2020	5.31088 %	246,928,000.00	1,056,409.56	0.00	0.00	246,928,000.00	1,056,409.56	0.00
2M-AH	30711XGM0	01/31/2020	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		02/24/2020	5.31088 %	265,923,000.00	1,137,674.14	0.00	0.00	265,923,000.00	1,137,674.14	0.00
2M-BH	30711XGN8	01/31/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		02/24/2020	5.31088 %	246,928,000.00	1,056,409.56	0.00	0.00	246,928,000.00	1,056,409.56	0.00
2M-CH	30711XGP3	01/31/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		02/24/2020	5.31088 %	759,779,000.00	3,250,493.27	0.00	0.00	759,779,000.00	3,250,493.27	0.00
2M-2H	30711XGQ1	01/31/2020	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		02/24/2020	7.16088 %	189,945,000.00	1,095,695.20	0.00	0.00	189,945,000.00	1,095,695.20	0.00
2B-1H		01/31/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		01/31/2020	0.00000 %	199,442,956.12	0.00	0.00	162,993.57	199,279,962.55	0.00	662,362.45
2A-I1	30711XGR9	02/24/2020	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2A-I2	30711XGS7	02/24/2020	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2A-I3	30711XGT5	02/24/2020	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2A-I4	30711XGU2	02/24/2020	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2B-I1	30711XGZ1	02/24/2020	1.30000 %	0.00	278,480.47	0.00	0.00	0.00	278,480.47	0.00
2B-I2	30711XHA5	02/24/2020	1.80000 %	0.00	385,588.35	0.00	0.00	0.00	385,588.35	0.00
2B-I3	30711XHB3	02/24/2020	2.30000 %	0.00	492,696.22	0.00	0.00	0.00	492,696.22	0.00
2B-I4	30711XHC1	02/24/2020	2.80000 %	0.00	599,804.10	0.00	0.00	0.00	599,804.10	0.00
2C-I1	30711XHH0	02/24/2020	1.30000 %	0.00	258,588.49	0.00	0.00	0.00	258,588.49	0.00
2C-I2	30711XHJ6	02/24/2020	1.80000 %	0.00	358,045.60	0.00	0.00	0.00	358,045.60	0.00
2C-I3	30711XHK3	02/24/2020	2.30000 %	0.00	457,502.71	0.00	0.00	0.00	457,502.71	0.00
2C-I4	30711XHL1	02/24/2020	2.80000 %	0.00	556,959.82	0.00	0.00	0.00	556,959.82	0.00
2E-A1	30711XGV0	02/24/2020	4.01088 %	246,928,000.00	797,821.08	0.00	0.00	246,928,000.00	797,821.08	0.00
2E-A2	30711XGW8	02/24/2020	3.51088 %	246,928,000.00	698,363.96	0.00	0.00	246,928,000.00	698,363.96	0.00
2E-A3	30711XGX6	02/24/2020	3.01088 %	246,928,000.00	598,906.85	0.00	0.00	246,928,000.00	598,906.85	0.00
2E-A4	30711XGY4	02/24/2020	2.51088 %	246,928,000.00	499,449.74	0.00	0.00	246,928,000.00	499,449.74	0.00
2E-B1	30711XHD9	02/24/2020	4.01088 %	265,923,000.00	859,193.67	0.00	0.00	265,923,000.00	859,193.67	0.00
2E-B2	30711XHE7	02/24/2020	3.51088 %	265,923,000.00	752,085.79	0.00	0.00	265,923,000.00	752,085.79	0.00
2E-B3	30711XHF4	02/24/2020	3.01088 %	265,923,000.00	644,977.92	0.00	0.00	265,923,000.00	644,977.92	0.00
2E-B4	30711XHG2	02/24/2020	2.51088 %	265,923,000.00	537,870.04	0.00	0.00	265,923,000.00	537,870.04	0.00
2E-C1	30711XHM9	02/24/2020	4.01088 %	246,928,000.00	797,821.08	0.00	0.00	246,928,000.00	797,821.08	0.00
2E-C2	30711XHN7	02/24/2020	3.51088 %	246,928,000.00	698,363.96	0.00	0.00	246,928,000.00	698,363.96	0.00
2E-C3	30711XHP2	02/24/2020	3.01088 %	246,928,000.00	598,906.85	0.00	0.00	246,928,000.00	598,906.85	0.00
2E-C4	30711XHQ0	02/24/2020	2.51088 %	246,928,000.00	499,449.74	0.00	0.00	246,928,000.00	499,449.74	0.00
2E-D1	30711XHR8	02/24/2020	4.01088 %	512,851,000.00	1,657,014.74	0.00	0.00	512,851,000.00	1,657,014.74	0.00
2E-D2	30711XHS6	02/24/2020	3.51088 %	512,851,000.00	1,450,449.76	0.00	0.00	512,851,000.00	1,450,449.76	0.00
2E-D3	30711XHT4	02/24/2020	3.01088 %	512,851,000.00	1,243,884.77	0.00	0.00	512,851,000.00	1,243,884.77	0.00
2E-D4	30711XHU1	02/24/2020	2.51088 %	512,851,000.00	1,037,319.78	0.00	0.00	512,851,000.00	1,037,319.78	0.00
2E-D5	30711XHV9	02/24/2020	5.31088 %	512,851,000.00	2,194,083.71	0.00	0.00	512,851,000.00	2,194,083.71	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

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Series 2017-C02**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XHW7	02/24/2020	4.01088 %	512,851,000.00	1,657,014.74	0.00	0.00	512,851,000.00	1,657,014.74	0.00
2E-F2	30711XHX5	02/24/2020	3.51088 %	512,851,000.00	1,450,449.76	0.00	0.00	512,851,000.00	1,450,449.76	0.00
2E-F3	30711XHY3	02/24/2020	3.01088 %	512,851,000.00	1,243,884.77	0.00	0.00	512,851,000.00	1,243,884.77	0.00
2E-F4	30711XHZ0	02/24/2020	2.51088 %	512,851,000.00	1,037,319.78	0.00	0.00	512,851,000.00	1,037,319.78	0.00
2E-F5	30711XJA3	02/24/2020	5.31088 %	512,851,000.00	2,194,083.71	0.00	0.00	512,851,000.00	2,194,083.71	0.00
2X-1	30711XJB1	02/24/2020	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2X-2	30711XJC9	02/24/2020	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2X-3	30711XJD7	02/24/2020	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2X-4	30711XJE5	02/24/2020	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
2Y-1	30711XJF2	02/24/2020	1.30000 %	0.00	537,068.96	0.00	0.00	0.00	537,068.96	0.00
2Y-2	30711XJG0	02/24/2020	1.80000 %	0.00	743,633.95	0.00	0.00	0.00	743,633.95	0.00
2Y-3	30711XJH8	02/24/2020	2.30000 %	0.00	950,198.94	0.00	0.00	0.00	950,198.94	0.00
2Y-4	30711XJJ4	02/24/2020	2.80000 %	0.00	1,156,763.92	0.00	0.00	0.00	1,156,763.92	0.00
Totals				38,050,913,862.06	42,623,353.43	427,110,509.79	162,993.57	37,623,640,358.68	469,733,863.22	662,362.45

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	27,845,378,569.81	53,336,437.47	355,663,778.85	0.00	0.00	409,000,216.32	27,436,378,353.47	0.71469512	409,000,216.32
2M-1	379,890,000.00	37,036,099.96	2,253,013.32	14,951,746.61	0.00	0.00	17,204,759.93	19,831,340.03	0.05220285	17,204,759.93
2M-1H	19,994,649.00	1,949,311.17	118,582.25	786,951.29	0.00	0.00	905,533.54	1,043,777.63	0.05220285	905,533.54
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	199,442,956.12	0.00	0.00	0.00	162,993.57	162,993.57	199,279,962.55	0.99668723	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	38,050,913,862.06	55,708,033.04	371,402,476.75	0.00	162,993.57	427,273,503.36	37,623,640,358.68	0.76852169	427,110,509.79

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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	725.34923970	1.38937039	9.26474930	0.00000000	0.00000000	10.65411968	714.69512001	0.71469512	10.65411968
2M-1	379,890,000.00	97.49164221	5.93069920	39.35809474	0.00000000	0.00000000	45.28879394	52.20284827	0.05220285	45.28879394
2M-1H	19,994,649.00	97.49164239	5.93069926	39.35809476	0.00000000	0.00000000	45.28879402	52.20284837	0.05220285	45.28879402
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	997.50243536	0.00000000	0.00000000	0.00000000	0.81520293	0.81520293	996.68723243	0.99668723	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
www.ctslink.com
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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
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 %	27,845,378,569.81	0.00	0.00	0.00	0.00	0.00	0.00	27,436,378,353.47
2M-1	01/27/20 - 02/24/20	29	2.81088 %	37,036,099.96	83,861.58	0.00	0.00	0.00	83,861.58	0.00	19,831,340.03
2M-1H	N/A	N/A	0.00000 %	1,949,311.17	0.00	0.00	0.00	0.00	0.00	0.00	1,043,777.63
2M-2A	01/27/20 - 02/24/20	29	5.31088 %	246,928,000.00	1,056,409.56	0.00	0.00	0.00	1,056,409.56	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	01/27/20 - 02/24/20	29	5.31088 %	265,923,000.00	1,137,674.14	0.00	0.00	0.00	1,137,674.14	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	01/27/20 - 02/24/20	29	5.31088 %	246,928,000.00	1,056,409.56	0.00	0.00	0.00	1,056,409.56	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	01/27/20 - 02/24/20	29	5.31088 %	759,779,000.00	3,250,493.27	0.00	0.00	0.00	3,250,493.27	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	01/27/20 - 02/24/20	29	7.16088 %	189,945,000.00	1,095,695.20	0.00	0.00	0.00	1,095,695.20	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 %	199,442,956.12	0.00	0.00	0.00	0.00	0.00	0.00	199,279,962.55
2A-I1	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	29	4.01088 %	246,928,000.00	797,821.08	0.00	0.00	0.00	797,821.08	0.00	246,928,000.00
2E-A2	01/27/20 - 02/24/20	29	3.51088 %	246,928,000.00	698,363.96	0.00	0.00	0.00	698,363.96	0.00	246,928,000.00
2E-A3	01/27/20 - 02/24/20	29	3.01088 %	246,928,000.00	598,906.85	0.00	0.00	0.00	598,906.85	0.00	246,928,000.00
2E-A4	01/27/20 - 02/24/20	29	2.51088 %	246,928,000.00	499,449.74	0.00	0.00	0.00	499,449.74	0.00	246,928,000.00
2E-B1	01/27/20 - 02/24/20	29	4.01088 %	265,923,000.00	859,193.67	0.00	0.00	0.00	859,193.67	0.00	265,923,000.00
2E-B2	01/27/20 - 02/24/20	29	3.51088 %	265,923,000.00	752,085.79	0.00	0.00	0.00	752,085.79	0.00	265,923,000.00
2E-B3	01/27/20 - 02/24/20	29	3.01088 %	265,923,000.00	644,977.92	0.00	0.00	0.00	644,977.92	0.00	265,923,000.00
2E-B4	01/27/20 - 02/24/20	29	2.51088 %	265,923,000.00	537,870.04	0.00	0.00	0.00	537,870.04	0.00	265,923,000.00
2E-C1	01/27/20 - 02/24/20	29	4.01088 %	246,928,000.00	797,821.08	0.00	0.00	0.00	797,821.08	0.00	246,928,000.00
2E-C2	01/27/20 - 02/24/20	29	3.51088 %	246,928,000.00	698,363.96	0.00	0.00	0.00	698,363.96	0.00	246,928,000.00
2E-C3	01/27/20 - 02/24/20	29	3.01088 %	246,928,000.00	598,906.85	0.00	0.00	0.00	598,906.85	0.00	246,928,000.00
2E-C4	01/27/20 - 02/24/20	29	2.51088 %	246,928,000.00	499,449.74	0.00	0.00	0.00	499,449.74	0.00	246,928,000.00
2E-D1	01/27/20 - 02/24/20	29	4.01088 %	512,851,000.00	1,657,014.74	0.00	0.00	0.00	1,657,014.74	0.00	512,851,000.00
2E-D2	01/27/20 - 02/24/20	29	3.51088 %	512,851,000.00	1,450,449.76	0.00	0.00	0.00	1,450,449.76	0.00	512,851,000.00
2E-D3	01/27/20 - 02/24/20	29	3.01088 %	512,851,000.00	1,243,884.77	0.00	0.00	0.00	1,243,884.77	0.00	512,851,000.00
2E-D4	01/27/20 - 02/24/20	29	2.51088 %	512,851,000.00	1,037,319.78	0.00	0.00	0.00	1,037,319.78	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	01/27/20 - 02/24/20	29	5.31088 %	512,851,000.00	2,194,083.71	0.00	0.00	0.00	2,194,083.71	0.00	512,851,000.00
2E-F1	01/27/20 - 02/24/20	29	4.01088 %	512,851,000.00	1,657,014.74	0.00	0.00	0.00	1,657,014.74	0.00	512,851,000.00
2E-F2	01/27/20 - 02/24/20	29	3.51088 %	512,851,000.00	1,450,449.76	0.00	0.00	0.00	1,450,449.76	0.00	512,851,000.00
2E-F3	01/27/20 - 02/24/20	29	3.01088 %	512,851,000.00	1,243,884.77	0.00	0.00	0.00	1,243,884.77	0.00	512,851,000.00
2E-F4	01/27/20 - 02/24/20	29	2.51088 %	512,851,000.00	1,037,319.78	0.00	0.00	0.00	1,037,319.78	0.00	512,851,000.00
2E-F5	01/27/20 - 02/24/20	29	5.31088 %	512,851,000.00	2,194,083.71	0.00	0.00	0.00	2,194,083.71	0.00	512,851,000.00
2X-1	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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	01/27/20 - 02/24/20	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					42,623,353.43	0.00	0.00	0.00	42,623,353.43	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 %	725.34923970	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	714.69512001
2M-1	379,890,000.00	2.81088 %	97.49164221	0.22075227	0.00000000	0.00000000	0.00000000	0.22075227	0.00000000	52.20284827
2M-1H	19,994,649.00	0.00000 %	97.49164239	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	52.20284837
2M-2A	246,928,000.00	5.31088 %	1000.00000000	4.27820887	0.00000000	0.00000000	0.00000000	4.27820887	0.00000000	1000.00000000
2M-AH	12,997,022.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-M2	265,923,000.00	5.31088 %	1000.00000000	4.27820888	0.00000000	0.00000000	0.00000000	4.27820888	0.00000000	1000.00000000
2M-BH	13,996,255.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	246,928,000.00	5.31088 %	1000.00000000	4.27820887	0.00000000	0.00000000	0.00000000	4.27820887	0.00000000	1000.00000000
2M-CH	12,997,023.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	759,779,000.00	5.31088 %	1000.00000000	4.27820889	0.00000000	0.00000000	0.00000000	4.27820889	0.00000000	1000.00000000
2M-2H	39,990,300.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	189,945,000.00	7.16088 %	1000.00000000	5.76848667	0.00000000	0.00000000	0.00000000	5.76848667	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 %	997.50243536	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.68723243
2A-I1	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.04722220	0.00000000	0.00000000	0.00000000	1.04722220	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.85277776	0.00000000	0.00000000	0.00000000	1.85277776	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.25555556	0.00000000	0.00000000	0.00000000	2.25555556	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.25555555	0.00000000	0.00000000	0.00000000	2.25555555	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.01088 %	1000.00000000	3.23098668	0.00000000	0.00000000	0.00000000	3.23098668	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.51088 %	1000.00000000	2.82820887	0.00000000	0.00000000	0.00000000	2.82820887	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.01088 %	1000.00000000	2.42543110	0.00000000	0.00000000	0.00000000	2.42543110	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.01088 %	1000.00000000	3.23098668	0.00000000	0.00000000	0.00000000	3.23098668	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.51088 %	1000.00000000	2.82820888	0.00000000	0.00000000	0.00000000	2.82820888	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.01088 %	1000.00000000	2.42543112	0.00000000	0.00000000	0.00000000	2.42543112	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.01088 %	1000.00000000	3.23098668	0.00000000	0.00000000	0.00000000	3.23098668	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.51088 %	1000.00000000	2.82820887	0.00000000	0.00000000	0.00000000	2.82820887	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.01088 %	1000.00000000	2.42543110	0.00000000	0.00000000	0.00000000	2.42543110	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.01088 %	1000.00000000	3.23098666	0.00000000	0.00000000	0.00000000	3.23098666	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.51088 %	1000.00000000	2.82820889	0.00000000	0.00000000	0.00000000	2.82820889	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.01088 %	1000.00000000	2.42543111	0.00000000	0.00000000	0.00000000	2.42543111	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	512,851,000.00	5.31088 %	1000.00000000	4.27820889	0.00000000	0.00000000	0.00000000	4.27820889	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.01088 %	1000.00000000	3.23098666	0.00000000	0.00000000	0.00000000	3.23098666	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.51088 %	1000.00000000	2.82820889	0.00000000	0.00000000	0.00000000	2.82820889	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.01088 %	1000.00000000	2.42543111	0.00000000	0.00000000	0.00000000	2.42543111	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.31088 %	1000.00000000	4.27820889	0.00000000	0.00000000	0.00000000	4.27820889	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	21,816,970.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(162,993.57)
Total Deposits	<u>21,653,976.64</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,634,809.98
Total Withdrawals (Pool Distribution Amount)	<u>21,653,976.64</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	427,273,503.36
Total Principal Reduction Cumulative	11,332,219,930.29
Scheduled Principal Current	55,708,033.04
Scheduled Principal Cumulative	2,065,650,537.10
Unscheduled Principal Current	371,402,476.75
Unscheduled Principal Cumulative	9,265,907,030.73
Senior Reduction Amount	409,000,216.32
Subordinate Reduction Amount	18,110,293.47
Calculated Tranche Write-down Amount	162,993.57
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	30,497.19
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	133562
Period Reference Pool Removal Loan Count	1517
Period Ending Loan Count	132045
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	28,656,245,059.48
Period PIF Loan Count Current	1507
PIF Loan Count Cumulative	38423
Period PIF Loan UPB Current	359,937,523.93
PIF Loan UPB Cumulative	8,851,640,399.30
Period Partial Prepayment Amount	10,689,060.33
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	94
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,788,295.78
Credit Event Amount Current	1,868,412.44
Credit Event Amount Cumulative	19,243,339.59
Total Active Modified Loan Count	928
Total Active Modified Loan UPB	226,164,405.01
Libor Rate	1.660880%
Structural Reporting	
Senior Percentage	95.742812%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.257188%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated			
	Write-down Amount	Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	4.120000%	4.180000%
2M-1H	0.00	0.00	3.000000%	4.120000%	4.180000%
2M-2	0.00	0.00	1.000000%	1.370000%	1.390000%
2M-2H	0.00	0.00	1.000000%	1.370000%	1.390000%
2B-1	0.00	0.00	0.500000%	0.690000%	0.700000%
2B-1H	0.00	0.00	0.500000%	0.690000%	0.700000%
2B-2H	162,993.57	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1180	247,348,766.49	0.893635%	0.863158%
60 Days	333	69,889,841.93	0.252187%	0.243890%
90 Days	147	29,985,517.45	0.111326%	0.104639%
120 Days	90	20,547,111.96	0.068159%	0.071702%
150 Days	58	12,303,831.89	0.043924%	0.042936%
180+ Days	269	58,819,523.10	0.203718%	0.205259%
	2077	438,894,592.82	1.572949%	1.531584%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.128%
3 Month Average	0.078%
12 Month Average	0.068%

CDR

Current Month	0.077%
3 Month Average	0.047%
12 Month Average	0.041%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
422	109,064,680.86	30,497.19	0.028	109,064,680.86	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39492533	187,383.32	5.08	0.003	5.08	0.00
39510796	219,428.04	42.02	0.019	42.02	0.00
39484688	273,482.17	21.54	0.008	21.54	0.00
39484882	312,509.64	82.07	0.026	82.07	0.00
39484921	324,707.47	106.50	0.033	106.50	0.00
39485394	194,319.92	106.57	0.055	106.57	0.00
39486591	106,283.93	22.31	0.021	22.31	0.00
39486740	64,634.22	21.49	0.033	21.49	0.00
39487251	96,864.51	60.62	0.063	60.62	0.00
39487290	268,466.10	251.69	0.094	251.69	0.00
39488729	333,278.65	42.28	0.013	42.28	0.00
39484208	295,756.61	99.88	0.034	99.88	0.00
39491080	277,040.30	157.19	0.057	157.19	0.00
39484178	298,694.46	62.23	0.021	62.23	0.00
39492626	174,645.22	45.17	0.026	45.17	0.00
39493057	230,054.23	102.61	0.045	102.61	0.00
39493193	345,557.68	71.99	0.021	71.99	0.00
39493195	609,361.80	35.67	0.006	35.67	0.00
39493360	96,130.92	11.08	0.012	11.08	0.00
39493381	298,569.72	100.32	0.034	100.32	0.00
39493427	328,835.21	55.64	0.017	55.64	0.00
39493566	57,676.42	36.05	0.063	36.05	0.00
39494928	275,200.34	27.09	0.01	27.09	0.00
39495376	417,545.79	100.87	0.024	100.87	0.00
39496341	158,433.68	49.51	0.031	49.51	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39490173	311,808.31	125.12	0.04	125.12	0.00
39480783	345,091.21	177.43	0.051	177.43	0.00
39478812	404,711.77	63.01	0.016	63.01	0.00
39479371	318,921.70	55.25	0.017	55.25	0.00
39479461	301,744.71	77.48	0.026	77.48	0.00
39479526	92,083.02	12.75	0.014	12.75	0.00
39479790	427,239.17	242.50	0.057	242.50	0.00
39480117	437,889.74	277.44	0.063	277.44	0.00
39480392	46,465.37	34.75	0.075	34.75	0.00
39480394	192,696.39	52.00	0.027	52.00	0.00
39480398	372,991.27	155.41	0.042	155.41	0.00
39480669	288,215.21	4.52	0.002	4.52	0.00
39484419	248,246.60	18.82	0.008	18.82	0.00
39480766	218,296.71	83.35	0.038	83.35	0.00
39496545	280,742.66	58.54	0.021	58.54	0.00
39480795	184,515.54	76.88	0.042	76.88	0.00
39480837	413,247.41	124.26	0.03	124.26	0.00
39481523	198,801.47	144.96	0.073	144.96	0.00
39481548	217,636.25	75.96	0.035	75.96	0.00
39481551	355,813.47	101.84	0.029	101.84	0.00
39481979	101,817.27	21.94	0.022	21.94	0.00
39482253	130,117.75	4.91	0.004	4.91	0.00
39483008	140,701.31	13.18	0.009	13.18	0.00
39483449	232,052.24	48.34	0.021	48.34	0.00
39484057	245,136.26	112.38	0.046	112.38	0.00
39484062	399,149.91	249.47	0.063	249.47	0.00
39480749	290,753.22	74.23	0.026	74.23	0.00
39504896	332,232.02	82.10	0.025	82.10	0.00
39501801	222,267.69	54.72	0.025	54.72	0.00
39501892	80,718.29	1.24	0.002	1.24	0.00
39502209	166,005.85	79.15	0.048	79.15	0.00
39502643	279,519.56	61.77	0.022	61.77	0.00
39503134	174,055.55	18.59	0.011	18.59	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39503341	286,225.50	39.67	0.014	39.67	0.00
39503589	322,001.48	81.10	0.025	81.10	0.00
39503669	295,320.42	6.46	0.002	6.46	0.00
39503792	383,199.07	230.98	0.06	230.98	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00
39496424	259,827.79	125.60	0.048	125.60	0.00
39504514	172,644.20	15.15	0.009	15.15	0.00
39501465	58,607.89	44.61	0.076	44.61	0.00
39504900	278,899.14	44.87	0.016	44.87	0.00
39506011	296,118.90	277.61	0.094	277.61	0.00
39506739	350,204.10	61.28	0.017	61.28	0.00
39507186	91,589.11	25.05	0.027	25.05	0.00
39507253	150,251.61	9.22	0.006	9.22	0.00
39507733	211,365.44	36.05	0.017	36.05	0.00
39508339	269,912.26	70.09	0.026	70.09	0.00
39510362	151,260.55	72.62	0.048	72.62	0.00
39510619	353,513.24	154.70	0.044	154.70	0.00
39510732	197,315.87	39.83	0.02	39.83	0.00
39434411	106,922.48	4.90	0.005	4.90	0.00
39504429	177,877.82	24.67	0.014	24.67	0.00
39499375	377,778.20	46.43	0.012	46.43	0.00
39478499	344,889.49	39.66	0.011	39.66	0.00
39497036	246,881.16	69.79	0.028	69.79	0.00
39497243	391,743.85	127.57	0.033	127.57	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39497293	159,326.23	20.07	0.013	20.07	0.00
39497384	348,346.60	4.86	0.001	4.86	0.00
39497528	161,324.85	38.49	0.024	38.49	0.00
39498327	248,570.56	77.68	0.031	77.68	0.00
39498350	161,163.63	30.26	0.019	30.26	0.00
39498441	176,511.84	16.92	0.01	16.92	0.00
39498539	146,158.92	13.09	0.009	13.09	0.00
39501779	286,802.76	59.89	0.021	59.89	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

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
39498893	306,613.05	41.71	0.014	41.71	0.00
39501764	259,707.81	4.75	0.002	4.75	0.00
39499554	373,068.89	135.83	0.036	135.83	0.00
39500191	446,010.39	28.59	0.006	28.59	0.00
39500223	349,926.37	127.07	0.036	127.07	0.00
39500373	145,559.62	69.82	0.048	69.82	0.00
39500489	384,696.52	320.58	0.083	320.58	0.00
39500615	275,145.83	63.17	0.023	63.17	0.00
39500813	210,908.41	34.39	0.016	34.39	0.00
39500922	101,641.13	42.05	0.041	42.05	0.00
39501050	353,189.06	98.95	0.028	98.95	0.00
39501170	275,290.26	46.81	0.017	46.81	0.00
39496488	298,303.41	55.25	0.019	55.25	0.00
39498560	208,950.14	53.76	0.026	53.76	0.00
39448816	369,575.52	6.26	0.002	6.26	0.00
39445539	264,526.64	131.52	0.05	131.52	0.00
39445657	123,342.17	25.70	0.021	25.70	0.00
39446507	396,775.07	165.32	0.042	165.32	0.00
39446577	120,343.57	12.54	0.01	12.54	0.00
39446745	272,297.55	85.09	0.031	85.09	0.00
39446758	161,406.69	58.02	0.036	58.02	0.00
39447209	109,776.18	32.73	0.03	32.73	0.00
39447630	393,078.16	122.84	0.031	122.84	0.00
39448381	175,250.59	91.28	0.052	91.28	0.00
39448409	164,111.27	51.88	0.032	51.88	0.00
39451925	173,192.69	48.46	0.028	48.46	0.00
39448579	217,458.44	52.22	0.024	52.22	0.00
39444033	307,883.49	90.25	0.029	90.25	0.00
39448821	199,406.27	33.66	0.017	33.66	0.00
39449195	346,740.07	60.86	0.018	60.86	0.00
39449264	405,192.83	117.26	0.029	117.26	0.00
39450212	365,561.20	81.16	0.022	81.16	0.00
39450422	367,740.66	38.31	0.01	38.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

**Connecticut Avenue Securities
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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
39450531	254,329.97	126.32	0.05	126.32	0.00
39450747	184,462.04	88.47	0.048	88.47	0.00
39451214	396,754.19	81.27	0.02	81.27	0.00
39451419	191,310.57	35.89	0.019	35.89	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39478643	409,170.13	106.14	0.026	106.14	0.00
39448455	284,183.09	50.17	0.018	50.17	0.00
39439393	115,889.79	21.67	0.019	21.67	0.00
39434459	234,353.78	74.49	0.032	74.49	0.00
39434660	237,710.56	22.78	0.01	22.78	0.00
39435537	168,941.73	82.27	0.049	82.27	0.00
39436085	323,328.00	269.44	0.083	269.44	0.00
39436178	173,885.15	54.34	0.031	54.34	0.00
39436726	289,283.86	33.91	0.012	33.91	0.00
39437085	238,062.16	99.19	0.042	99.19	0.00
39437278	324,128.83	209.61	0.065	209.61	0.00
39437321	189,260.92	78.76	0.042	78.76	0.00
39437472	367,964.03	23.06	0.006	23.06	0.00
39438676	317,187.81	126.24	0.04	126.24	0.00
39444679	220,390.77	114.09	0.052	114.09	0.00
39439366	380,769.20	559.67	0.147	559.67	0.00
39444053	120,870.23	34.87	0.029	34.87	0.00
39439889	369,107.80	192.24	0.052	192.24	0.00
39440034	427,186.96	91.74	0.021	91.74	0.00
39440539	163,941.89	27.43	0.017	27.43	0.00
39440702	166,146.16	6.68	0.004	6.68	0.00
39442668	409,591.77	98.75	0.024	98.75	0.00
39443090	123,591.06	70.69	0.057	70.69	0.00
39443320	403,116.63	17.49	0.004	17.49	0.00
39443433	298,372.43	67.63	0.023	67.63	0.00
39443454	407,141.11	117.69	0.029	117.69	0.00
39443872	146,634.22	65.13	0.044	65.13	0.00
39452485	162,562.21	50.80	0.031	50.80	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

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
39439230	118,493.85	83.34	0.07	83.34	0.00
39473264	314,661.49	182.89	0.058	182.89	0.00
39466387	123,056.77	34.31	0.028	34.31	0.00
39466796	261,559.48	4.84	0.002	4.84	0.00
39468579	289,240.83	178.77	0.062	178.77	0.00
39468684	158,366.91	32.99	0.021	32.99	0.00
39468895	417,728.70	151.61	0.036	151.61	0.00
39469171	302,569.86	38.04	0.013	38.04	0.00
39470859	359,335.27	74.86	0.021	74.86	0.00
39471913	107,438.52	2.54	0.002	2.54	0.00
39472036	194,951.80	11.93	0.006	11.93	0.00
39472395	161,670.19	7.23	0.004	7.23	0.00
39451518	326,621.01	10.48	0.003	10.48	0.00
39472940	116,627.91	22.14	0.019	22.14	0.00
39466169	393,234.68	43.46	0.011	43.46	0.00
39473651	310,154.27	209.97	0.068	209.97	0.00
39473924	139,828.48	32.75	0.023	32.75	0.00
39474060	379,302.48	51.34	0.014	51.34	0.00
39474499	394,752.13	98.20	0.025	98.20	0.00
39474760	297,312.27	67.66	0.023	67.66	0.00
39474766	264,056.95	107.37	0.041	107.37	0.00
39474812	342,444.68	136.45	0.04	136.45	0.00
39475372	185,428.55	31.56	0.017	31.56	0.00
39475820	334,280.64	71.67	0.021	71.67	0.00
39478426	276,084.39	23.89	0.009	23.89	0.00
39510825	232,916.03	46.11	0.02	46.11	0.00
39472886	282,757.28	73.04	0.026	73.04	0.00
39462451	415,967.17	119.22	0.029	119.22	0.00
39452499	157,359.85	61.92	0.039	61.92	0.00
39452973	465,823.08	115.34	0.025	115.34	0.00
39454204	277,152.07	73.58	0.027	73.58	0.00
39454970	136,260.73	39.66	0.029	39.66	0.00
39455187	152,342.22	13.15	0.009	13.15	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

**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
39455561	322,122.80	216.04	0.067	216.04	0.00
39455628	403,436.11	48.31	0.012	48.31	0.00
39457733	243,186.13	22.03	0.009	22.03	0.00
39458559	181,710.08	24.75	0.014	24.75	0.00
39460091	120,490.12	48.14	0.04	48.14	0.00
39460393	302,511.72	75.49	0.025	75.49	0.00
39466301	105,602.26	1.90	0.002	1.90	0.00
39461345	313,678.38	19.42	0.006	19.42	0.00
39466229	233,780.66	36.22	0.015	36.22	0.00
39462567	360,648.08	91.30	0.025	91.30	0.00
39463250	300,103.90	76.58	0.026	76.58	0.00
39463797	276,914.71	45.13	0.016	45.13	0.00
39463818	355,333.64	98.25	0.028	98.25	0.00
39464142	228,170.71	95.07	0.042	95.07	0.00
39464255	387,427.01	94.92	0.025	94.92	0.00
39464408	169,019.02	2.60	0.002	2.60	0.00
39464672	295,997.65	27.67	0.009	27.67	0.00
39465259	38,806.01	11.41	0.029	11.41	0.00
39465415	150,749.37	42.39	0.028	42.39	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00
39461216	263,629.99	109.75	0.042	109.75	0.00
39573942	104,693.10	21.42	0.02	21.42	0.00
39510767	284,543.86	71.22	0.025	71.22	0.00
39569366	343,461.25	143.11	0.042	143.11	0.00
39569436	162,132.09	73.94	0.046	73.94	0.00
39570718	140,411.01	43.37	0.031	43.37	0.00
39571024	420,143.09	52.86	0.013	52.86	0.00
39571451	412,438.00	90.39	0.022	90.39	0.00
39571622	363,430.86	126.67	0.035	126.67	0.00
39572130	184,012.96	9.46	0.005	9.46	0.00
39572279	328,569.97	205.36	0.063	205.36	0.00
39572397	361,322.28	115.58	0.032	115.58	0.00
39568767	292,115.32	6.90	0.002	6.90	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39573154	215,712.88	9.60	0.004	9.60	0.00
39568470	73,477.49	3.76	0.005	3.76	0.00
39573971	69,742.56	6.24	0.009	6.24	0.00
39574034	227,646.09	96.94	0.043	96.94	0.00
39574884	294,424.35	61.34	0.021	61.34	0.00
39575457	384,085.39	157.92	0.041	157.92	0.00
39575698	206,435.97	125.50	0.061	125.50	0.00
39576553	289,209.37	14.36	0.005	14.36	0.00
39576554	305,135.55	63.57	0.021	63.57	0.00
39578047	207,823.86	31.76	0.015	31.76	0.00
39578057	194,814.66	43.46	0.022	43.46	0.00
39578889	358,510.83	7.21	0.002	7.21	0.00
39579043	128,136.76	137.78	0.108	137.78	0.00
39572777	212,686.54	52.43	0.025	52.43	0.00
39562838	242,897.43	58.53	0.024	58.53	0.00
39558662	137,131.94	33.09	0.024	33.09	0.00
39558855	237,821.25	37.11	0.016	37.11	0.00
39559008	272,480.05	59.36	0.022	59.36	0.00
39559035	89,846.21	14.71	0.016	14.71	0.00
39559196	229,800.07	39.58	0.017	39.58	0.00
39559473	260,069.26	23.42	0.009	23.42	0.00
39560098	348,855.62	70.23	0.02	70.23	0.00
39560335	106,383.85	18.25	0.017	18.25	0.00
39560746	173,807.84	34.85	0.02	34.85	0.00
39560761	290,202.99	90.99	0.031	90.99	0.00
39569273	333,977.31	60.50	0.018	60.50	0.00
39562513	152,563.17	4.24	0.003	4.24	0.00
39579691	399,310.62	81.68	0.02	81.68	0.00
39562917	266,918.75	8.45	0.003	8.45	0.00
39563120	80,052.29	8.34	0.01	8.34	0.00
39564050	187,050.85	154.32	0.083	154.32	0.00
39564683	124,755.24	24.26	0.019	24.26	0.00
39564762	390,016.16	85.43	0.022	85.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

**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
39565463	300,933.08	68.07	0.023	68.07	0.00
39566121	386,874.35	58.83	0.015	58.83	0.00
39566280	303,419.90	68.98	0.023	68.98	0.00
39566840	157,909.51	41.71	0.026	41.71	0.00
39566950	280,497.12	92.42	0.033	92.42	0.00
39567552	367,842.74	107.39	0.029	107.39	0.00
39561960	124,905.92	39.03	0.031	39.03	0.00
39599781	373,464.17	95.54	0.026	95.54	0.00
39593146	171,432.25	125.00	0.073	125.00	0.00
39593231	173,297.26	109.58	0.063	109.58	0.00
39594372	102,423.15	21.34	0.021	21.34	0.00
39594537	190,394.31	6.70	0.004	6.70	0.00
39595333	217,275.63	146.58	0.067	146.58	0.00
39595562	178,430.81	74.35	0.042	74.35	0.00
39596146	401,018.48	83.55	0.021	83.55	0.00
39596795	407,997.45	64.90	0.016	64.90	0.00
39597814	198,052.31	108.76	0.055	108.76	0.00
39597816	94,969.96	21.85	0.023	21.85	0.00
39579415	394,898.63	74.42	0.019	74.42	0.00
39599401	313,287.65	53.93	0.017	53.93	0.00
39592291	186,730.05	85.93	0.046	85.93	0.00
39600325	377,868.00	158.96	0.042	158.96	0.00
39600345	140,227.92	47.42	0.034	47.42	0.00
39601812	104,290.91	2.43	0.002	2.43	0.00
39602414	620,873.48	117.87	0.019	117.87	0.00
39602483	464,033.15	177.46	0.038	177.46	0.00
39602516	376,909.30	12.04	0.003	12.04	0.00
39602696	347,887.74	167.56	0.048	167.56	0.00
39602705	141,788.63	21.15	0.015	21.15	0.00
39602875	333,355.37	18.60	0.006	18.60	0.00
39602910	127,781.52	20.08	0.016	20.08	0.00
39603669	337,997.69	97.88	0.029	97.88	0.00
39598920	320,907.79	47.36	0.015	47.36	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

**Connecticut Avenue Securities
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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
39587261	253,928.46	26.45	0.01	26.45	0.00
39557703	370,368.95	75.44	0.02	75.44	0.00
39580132	331,079.25	23.89	0.007	23.89	0.00
39580689	380,927.77	119.41	0.031	119.41	0.00
39581646	221,961.27	104.60	0.047	104.60	0.00
39581811	360,205.23	77.89	0.022	77.89	0.00
39581975	386,773.74	120.87	0.031	120.87	0.00
39582358	132,025.40	21.78	0.016	21.78	0.00
39582509	412,912.90	88.01	0.021	88.01	0.00
39583224	203,952.88	42.49	0.021	42.49	0.00
39583702	556,967.73	146.23	0.026	146.23	0.00
39583938	395,773.78	307.66	0.078	307.66	0.00
39593020	180,280.51	21.05	0.012	21.05	0.00
39586491	194,147.24	43.31	0.022	43.31	0.00
39592296	151,388.15	80.21	0.053	80.21	0.00
39587378	261,957.36	55.84	0.021	55.84	0.00
39587857	101,207.44	1.56	0.002	1.56	0.00
39588470	382,281.65	64.58	0.017	64.58	0.00
39588673	157,849.62	39.82	0.025	39.82	0.00
39589021	246,349.38	51.32	0.021	51.32	0.00
39589333	417,260.62	150.21	0.036	150.21	0.00
39589338	182,355.36	123.10	0.068	123.10	0.00
39589777	118,473.25	36.91	0.031	36.91	0.00
39591406	191,306.74	40.12	0.021	40.12	0.00
39591824	186,448.93	74.23	0.04	74.23	0.00
39579419	258,699.23	80.84	0.031	80.84	0.00
39583999	199,115.60	293.50	0.147	293.50	0.00
39523404	101,108.08	9.99	0.01	9.99	0.00
39519404	168,001.82	58.61	0.035	58.61	0.00
39519632	138,229.88	29.67	0.021	29.67	0.00
39519846	436,048.62	148.41	0.034	148.41	0.00
39519870	179,007.63	72.13	0.04	72.13	0.00
39519948	300,212.49	76.08	0.025	76.08	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

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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
39521322	177,333.22	34.39	0.019	34.39	0.00
39521507	155,094.56	16.08	0.01	16.08	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39523107	128,864.68	35.00	0.027	35.00	0.00
39523117	349,594.15	90.11	0.026	90.11	0.00
39529186	242,212.86	9.72	0.004	9.72	0.00
39523242	241,085.16	62.43	0.026	62.43	0.00
39519389	409,368.50	127.93	0.031	127.93	0.00
39523587	148,595.50	47.98	0.032	47.98	0.00
39523890	251,607.43	81.81	0.033	81.81	0.00
39524504	345,019.10	179.70	0.052	179.70	0.00
39524877	213,593.62	88.49	0.041	88.49	0.00
39525295	143,584.74	49.25	0.034	49.25	0.00
39525606	272,168.80	53.81	0.02	53.81	0.00
39526316	310,724.99	87.76	0.028	87.76	0.00
39526898	178,068.52	74.20	0.042	74.20	0.00
39527057	399,698.62	50.73	0.013	50.73	0.00
39527117	305,549.07	126.47	0.041	126.47	0.00
39558378	400,031.98	246.68	0.062	246.68	0.00
39523160	373,623.76	117.24	0.031	117.24	0.00
39515860	145,601.54	30.33	0.021	30.33	0.00
39512200	211,064.26	50.64	0.024	50.64	0.00
39512837	109,160.91	18.68	0.017	18.68	0.00
39512951	107,757.95	23.23	0.022	23.23	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39513559	115,457.46	11.50	0.01	11.50	0.00
39514097	274,876.68	154.23	0.056	154.23	0.00
39514171	311,842.82	259.87	0.083	259.87	0.00
39514522	214,273.28	38.11	0.018	38.11	0.00
39514722	170,623.16	17.77	0.01	17.77	0.00
39514914	306,454.59	52.60	0.017	52.60	0.00
39515276	217,467.54	56.31	0.026	56.31	0.00
39519403	410,650.15	42.78	0.01	42.78	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

**Connecticut Avenue Securities
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Series 2017-C02**

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Wells Fargo Bank, N.A.
Securities Administration Services
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39515837	179,728.10	57.71	0.032	57.71	0.00
39519402	239,463.82	74.83	0.031	74.83	0.00
39516124	211,487.01	33.97	0.016	33.97	0.00
39516221	149,487.59	24.70	0.017	24.70	0.00
39516270	363,593.79	103.57	0.028	103.57	0.00
39517935	332,223.81	65.58	0.02	65.58	0.00
39518387	573,183.76	120.86	0.021	120.86	0.00
39518623	239,776.55	34.96	0.015	34.96	0.00
39518905	395,652.14	11.51	0.003	11.51	0.00
39519123	261,849.11	50.80	0.019	50.80	0.00
39519217	97,758.39	28.96	0.03	28.96	0.00
39519241	160,449.77	24.07	0.015	24.07	0.00
39529468	180,007.95	35.72	0.02	35.72	0.00
39515806	135,441.53	36.82	0.027	36.82	0.00
39550842	252,458.36	126.80	0.05	126.80	0.00
39547391	235,988.03	15.98	0.007	15.98	0.00
39547406	243,336.84	31.61	0.013	31.61	0.00
39548365	357,765.16	117.01	0.033	117.01	0.00
39548818	43,222.47	17.29	0.04	17.29	0.00
39549019	409,671.18	217.34	0.053	217.34	0.00
39549033	384,021.06	69.71	0.018	69.71	0.00
39549186	257,217.93	77.95	0.03	77.95	0.00
39549526	393,519.33	107.71	0.027	107.71	0.00
39549942	372,914.62	26.90	0.007	26.90	0.00
39549997	175,038.95	42.50	0.024	42.50	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39550747	353,660.88	112.42	0.032	112.42	0.00
39545344	198,680.82	3.36	0.002	3.36	0.00
39551261	163,137.00	3.80	0.002	3.80	0.00
39551621	224,387.64	73.40	0.033	73.40	0.00
39552245	363,678.66	45.59	0.013	45.59	0.00
39553472	348,624.24	55.45	0.016	55.45	0.00
39553647	404,383.73	79.36	0.02	79.36	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39553850	349,575.91	9.73	0.003	9.73	0.00
39553939	160,547.43	119.19	0.074	119.19	0.00
39555148	383,250.56	137.46	0.036	137.46	0.00
39555682	243,460.05	46.31	0.019	46.31	0.00
39556794	305,643.50	69.52	0.023	69.52	0.00
39603722	382,402.02	142.79	0.037	142.79	0.00
39550744	203,898.83	33.08	0.016	33.08	0.00
39537702	243,356.61	63.51	0.026	63.51	0.00
39529926	145,545.93	4.44	0.003	4.44	0.00
39531022	151,327.89	48.92	0.032	48.92	0.00
39532026	356,633.65	61.39	0.017	61.39	0.00
39532036	400,964.00	96.89	0.024	96.89	0.00
39532203	293,922.63	7.16	0.002	7.16	0.00
39533461	211,495.09	54.12	0.026	54.12	0.00
39534389	223,492.27	23.28	0.01	23.28	0.00
39534500	339,095.31	179.72	0.053	179.72	0.00
39535483	302,848.91	61.86	0.02	61.86	0.00
39535531	225,134.21	69.92	0.031	69.92	0.00
39535891	323,125.40	163.68	0.051	163.68	0.00
39545753	435,574.44	117.22	0.027	117.22	0.00
39537086	147,336.03	19.38	0.013	19.38	0.00
39545696	399,825.87	93.88	0.023	93.88	0.00
39537744	183,846.28	19.15	0.01	19.15	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39540137	207,827.79	7.55	0.004	7.55	0.00
39540275	377,410.53	21.28	0.006	21.28	0.00
39540535	270,163.72	86.33	0.032	86.33	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39541861	310,664.44	52.92	0.017	52.92	0.00
39543767	193,497.19	80.62	0.042	80.62	0.00
39543931	382,160.20	167.96	0.044	167.96	0.00
39544440	179,856.84	14.63	0.008	14.63	0.00
39558233	317,484.26	99.21	0.031	99.21	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/6/2020

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39536402	253,194.10	95.99	0.038	95.99	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	1,868,412.44	162,811.40	8.714

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
5	1,108,940.92	182.17	88,636.02

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39525861	371,561.01	(2,656.12)	(0.715)
39546584	322,227.03	(3,001.40)	(0.931)
39544221	311,173.37	33,356.67	10.720
39579038	217,105.50	1,012.81	0.467
39591586	142,861.63	67,350.24	47.144
39488318	128,931.42	6,316.55	4.899
39490226	121,438.73	(22,051.26)	(18.158)
39596544	109,190.18	70,526.35	64.590
39452340	86,510.45	(1,224.44)	(1.415)
39590034	57,413.12	13,182.00	22.960

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39550260	383,251.13	26.00	(12,162.44)
39504055	251,362.96	38.00	90,272.53
39451461	250,184.11	150.00	(1,994.63)
39467150	147,851.27	(35.25)	11,206.53
39506534	76,291.45	3.42	1,313.93

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Credit-Linked Notes

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Cumulative Realized Loss Summary

#Loan	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
110	19,243,339.59	662,362.45	3.442

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39435985	218,753.09	519.12	0.237
39441588	272,866.38	(35,163.01)	(12.887)
39443301	87,175.92	18,979.97	21.772
39444126	115,442.69	56,437.58	48.888
39450008	368,533.75	(5,914.81)	(1.605)
39450773	319,133.97	3,104.04	0.973
39451461	250,184.11	(1,994.63)	(0.797)
39452340	86,510.45	(1,224.44)	(1.415)
39460298	78,420.72	(3,933.45)	(5.016)
39460603	260,220.58	9,863.49	3.790
39460925	205,291.72	868.55	0.423
39462539	57,171.57	8,693.23	15.206
39463714	313,775.98	(30,408.57)	(9.691)
39464616	174,759.88	(287.36)	(0.164)
39465408	132,956.56	(13,599.91)	(10.229)
39467150	147,851.27	11,206.53	7.580
39468740	380,462.15	(73,360.96)	(19.282)
39469594	311,667.26	8,730.07	2.801
39471602	151,889.63	89,770.69	59.103
39476923	219,765.61	6,873.84	3.128
39479834	59,539.61	12,926.41	21.711
39483468	93,827.21	1,496.08	1.595
39486210	89,126.49	8,009.75	8.987
39488318	128,931.42	6,316.55	4.899
39488864	227,973.08	8,904.01	3.906
39490226	121,438.73	(22,051.26)	(18.158)

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39491346	218,431.62	3,241.54	1.484
39495483	145,685.69	11,133.76	7.642
39495871	204,631.45	445.07	0.217
39497695	222,255.28	(1,879.87)	(0.846)
39498207	330,361.35	45,239.29	13.694
39499089	186,928.09	(154.05)	(0.082)
39499121	271,848.44	465.79	0.171
39501076	224,239.77	42,757.93	19.068
39502034	90,301.01	(232.70)	(0.258)
39502122	100,354.49	44,682.46	44.525
39502759	55,923.05	9,583.75	17.137
39503465	258,303.54	(552.55)	(0.214)
39504055	251,362.96	90,272.63	35.913
39506265	86,316.27	(30,624.51)	(35.479)
39506531	66,729.98	(15,349.44)	(23.002)
39506534	76,291.45	1,313.93	1.722
39507202	92,251.37	25,714.72	27.875
39507271	97,994.14	3,102.05	3.166
39510415	55,657.39	1,636.84	2.941
39516384	78,394.98	7,500.55	9.568
39523254	84,473.32	7,489.60	8.866
39525861	371,561.01	(2,656.12)	(0.715)
39526423	100,185.03	21.86	0.022
39526558	170,871.08	2,082.67	1.219
39529433	62,474.61	37,728.45	60.390
39530557	77,698.12	1,870.55	2.407
39531624	146,779.25	(483.54)	(0.329)
39532159	105,723.25	12,328.90	11.661
39534456	134,717.94	16,159.85	11.995
39534762	115,463.01	16,714.19	14.476
39536065	265,982.02	4,375.32	1.645
39537816	79,815.13	1,104.85	1.384
39537893	272,589.37	(3,688.78)	(1.353)
39538327	166,678.97	6,446.97	3.868
39538934	299,071.92	(7,741.00)	(2.588)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/6/2020

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39539642	294,587.13	9,185.57	3.118
39543137	77,044.97	8,217.55	10.666
39543505	267,490.22	(1,071.36)	(0.401)
39544207	49,476.05	324.82	0.657
39544221	311,173.37	33,356.67	10.720
39546022	75,854.76	(3,955.16)	(5.214)
39546318	76,991.26	(157.64)	(0.205)
39546584	322,227.03	(3,001.40)	(0.931)
39548452	141,160.57	2,738.49	1.940
39550260	383,251.13	(12,162.44)	(3.173)
39552191	256,584.12	68,507.00	26.700
39552233	310,997.47	3,704.29	1.191
39554750	150,583.02	1,756.63	1.167
39554761	195,862.66	40,886.48	20.875
39555830	77,196.84	1,127.02	1.460
39558577	81,475.88	1,083.49	1.330
39558740	85,251.34	(19,215.75)	(22.540)
39559193	222,373.72	(15,140.23)	(6.808)
39560465	267,431.82	19,102.49	7.143
39562854	396,966.59	(870.93)	(0.219)
39562980	77,671.36	11,133.72	14.334
39564922	130,453.93	(15,458.13)	(11.849)
39565365	58,687.57	12,723.82	21.681
39566473	66,149.40	12,273.29	18.554
39567115	372,509.16	(6,815.01)	(1.829)
39567791	227,508.28	1,214.61	0.534
39568020	86,163.57	37,681.67	43.733
39568948	143,331.12	14,904.21	10.398
39569089	29,943.12	(15,208.53)	(50.791)
39570136	148,337.86	(3,347.39)	(2.257)
39571227	135,372.80	(620.20)	(0.458)
39572547	23,526.05	4,681.42	19.899
39575178	79,439.34	11,792.91	14.845
39578023	88,475.29	18,682.62	21.116
39579038	217,105.50	1,012.81	0.467

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39579230	197,467.18	(48,421.58)	(24.521)
39579845	187,071.03	(37,886.91)	(20.253)
39582140	53,586.61	29,613.09	55.262
39584478	82,221.86	(3,224.35)	(3.922)
39586956	293,098.23	(2,799.51)	(0.955)
39588725	137,165.46	(355.50)	(0.259)
39590034	57,413.12	13,182.00	22.960
39591586	142,861.63	67,350.24	47.144
39596544	109,190.18	70,526.35	64.590
39596607	75,783.48	3,574.93	4.717
39596765	373,600.00	(10,578.39)	(2.831)
39596770	377,526.92	(5,116.77)	(1.355)
39597772	411,399.09	(27,002.64)	(6.564)
39598238	374,284.32	(378.39)	(0.101)

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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	15	261,596.41	162,993.57	0.001 %	0	0.00	0.00	0.000 %	15	261,596.41	162,993.57	0.001 %

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	0039451461	257,000.00	4.125 %	FL	95.00	360	(2,592.69)	02/28/2019	150.00	(1,994.63)
Summary	0039452340	91,000.00	3.875 %	TX	97.00	360	(1,224.44)	01/31/2020	(1,224.44)	(1,224.44)
Summary	0039467150	151,000.00	3.990 %	MI	95.00	360	11,235.15	04/30/2019	(35.25)	11,206.53
Summary	0039488318	135,000.00	3.875 %	MI	91.00	360	6,316.55	01/31/2020	6,316.55	6,316.55
Summary	0039490226	125,000.00	4.500 %	WA	95.00	360	(22,051.26)	01/31/2020	(22,051.26)	(22,051.26)
Summary	0039504055	257,000.00	4.000 %	TX	97.00	360	90,300.10	10/31/2019	38.00	90,272.63
Summary	0039506534	80,000.00	3.750 %	WI	95.00	360	930.89	11/30/2019	3.42	1,313.93
Summary	0039525861	400,000.00	3.625 %	CA	90.00	360	(2,656.12)	01/31/2020	(2,656.12)	(2,656.12)
Summary	0039544221	323,000.00	3.625 %	TX	95.00	360	33,356.67	01/31/2020	33,356.67	33,356.67
Summary	0039546584	339,000.00	3.750 %	IL	97.00	360	(3,001.40)	01/31/2020	(3,001.40)	(3,001.40)
Summary	0039550260	392,000.00	3.375 %	OK	95.00	360	(1,088.44)	10/31/2019	26.00	(12,162.44)
Summary	0039579038	220,000.00	3.875 %	FL	95.00	360	1,012.81	01/31/2020	1,012.81	1,012.81
Summary	0039590034	59,000.00	4.500 %	IL	97.00	360	13,182.00	01/31/2020	13,182.00	13,182.00
Summary	0039591586	146,000.00	4.125 %	NJ	97.00	360	67,350.24	01/31/2020	67,350.24	67,350.24
Summary	0039596544	113,000.00	3.625 %	PA	95.00	360	70,526.35	01/31/2020	70,526.35	70,526.35

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**

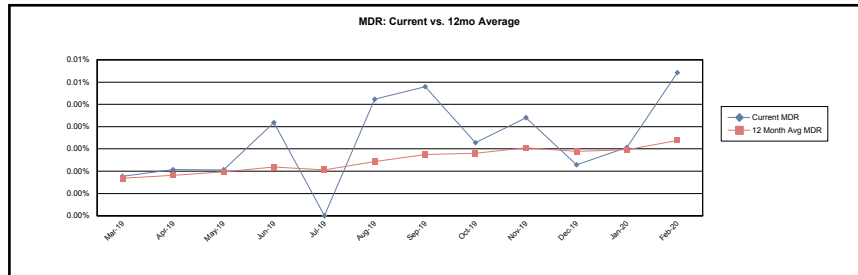
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

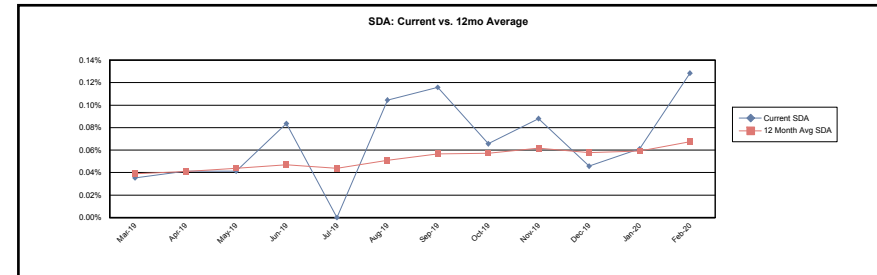
MDR

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



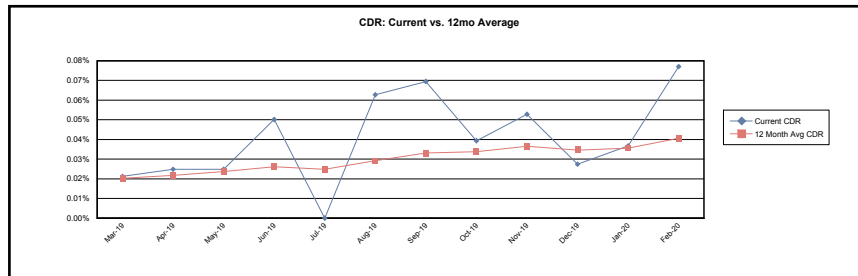
SDA

Current Month 0.128 %
3 Month Average 0.078 %
12 Month Average 0.068 %



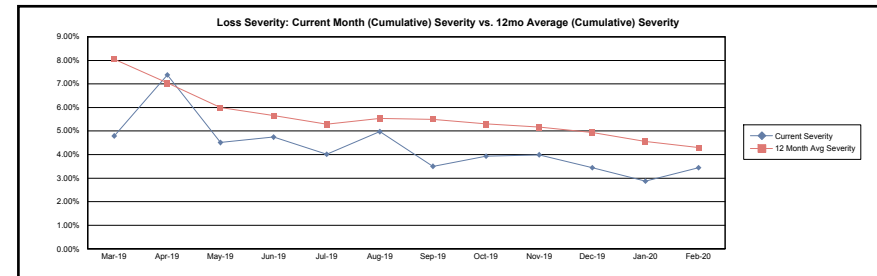
CDR

Current Month 0.077 %
3 Month Average 0.047 %
12 Month Average 0.041 %



Loss Severity

Current Month (Cumulative) 3.442 %
3 Month Average (Cumulative) 3.253 %
12 Month Average (Cumulative) 4.301 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.280 %
3 Month Average 1.386 %
12 Month Average 1.122 %

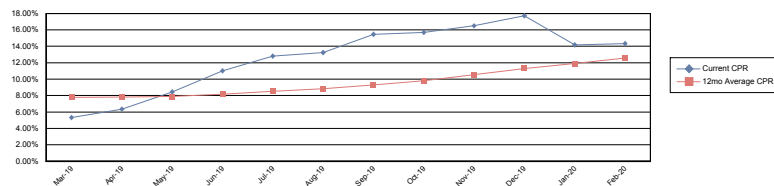
CPR

Current Month 14.324 %
3 Month Average 15.409 %
12 Month Average 12.585 %

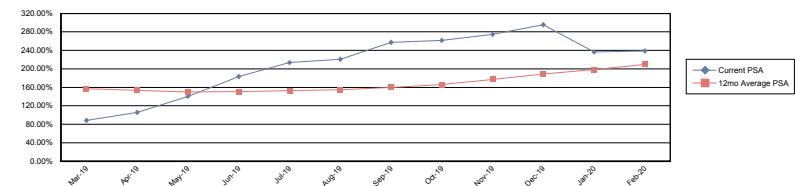
PSA

Current Month 238.731 %
3 Month Average 256.822 %
12 Month Average 209.754 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

07-Feb-2020 09:41:30 AM

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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
No Repurchases Due to Breaches this Period				

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

Connecticut Avenue Securities
Credit-Linked Notes
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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.