

**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-Jan-2020 12:21:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	12/31/2019	0.00000 %	28,254,958,526.65	0.00	409,579,956.83	0.00	27,845,378,569.81	409,579,956.83	0.00
2M-1		01/24/2020	2.94200 %	54,294,820.58	141,986.99	17,258,720.62	0.00	37,036,099.96	17,400,707.61	0.00
2M-1H	30711XGL2	12/31/2019	0.00000 %	2,857,684.80	0.00	908,373.64	0.00	1,949,311.17	908,373.64	0.00
2M-2A		01/24/2020	5.44200 %	246,928,000.00	1,194,473.05	0.00	0.00	246,928,000.00	1,194,473.05	0.00
2M-AH	30711XGM0	12/31/2019	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		01/24/2020	5.44200 %	265,923,000.00	1,286,358.19	0.00	0.00	265,923,000.00	1,286,358.19	0.00
2M-BH	30711XGN8	12/31/2019	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		01/24/2020	5.44200 %	246,928,000.00	1,194,473.05	0.00	0.00	246,928,000.00	1,194,473.05	0.00
2M-CH	30711XGP3	12/31/2019	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		01/24/2020	5.44200 %	759,779,000.00	3,675,304.28	0.00	0.00	759,779,000.00	3,675,304.28	0.00
2M-2H	30711XGQ1	12/31/2019	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		01/24/2020	7.29200 %	189,945,000.00	1,231,181.28	0.00	0.00	189,945,000.00	1,231,181.28	0.00
2B-1H		12/31/2019	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		12/31/2019	0.00000 %	199,375,170.29	0.00	0.00	(67,785.83)	199,442,956.12	0.00	499,368.88
2A-I1	30711XGR9	01/24/2020	1.30000 %	0.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00
2A-I2	30711XGS7	01/24/2020	1.80000 %	0.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00
2A-I3	30711XGT5	01/24/2020	2.30000 %	0.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00
2A-I4	30711XGU2	01/24/2020	2.80000 %	0.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00
2B-I1	30711XGZ1	01/24/2020	1.30000 %	0.00	307,288.80	0.00	0.00	0.00	307,288.80	0.00
2B-I2	30711XHA5	01/24/2020	1.80000 %	0.00	425,476.80	0.00	0.00	0.00	425,476.80	0.00
2B-I3	30711XHB3	01/24/2020	2.30000 %	0.00	543,664.80	0.00	0.00	0.00	543,664.80	0.00
2B-I4	30711XHC1	01/24/2020	2.80000 %	0.00	661,852.80	0.00	0.00	0.00	661,852.80	0.00
2C-I1	30711XHH0	01/24/2020	1.30000 %	0.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00
2C-I2	30711XHJ6	01/24/2020	1.80000 %	0.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00
2C-I3	30711XHK3	01/24/2020	2.30000 %	0.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00
2C-I4	30711XHL1	01/24/2020	2.80000 %	0.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00
2E-A1	30711XGV0	01/24/2020	4.14200 %	246,928,000.00	909,134.02	0.00	0.00	246,928,000.00	909,134.02	0.00
2E-A2	30711XGW8	01/24/2020	3.64200 %	246,928,000.00	799,388.25	0.00	0.00	246,928,000.00	799,388.25	0.00
2E-A3	30711XGX6	01/24/2020	3.14200 %	246,928,000.00	689,642.47	0.00	0.00	246,928,000.00	689,642.47	0.00
2E-A4	30711XGY4	01/24/2020	2.64200 %	246,928,000.00	579,896.69	0.00	0.00	246,928,000.00	579,896.69	0.00
2E-B1	30711XHD9	01/24/2020	4.14200 %	265,923,000.00	979,069.39	0.00	0.00	265,923,000.00	979,069.39	0.00
2E-B2	30711XHE7	01/24/2020	3.64200 %	265,923,000.00	860,881.39	0.00	0.00	265,923,000.00	860,881.39	0.00
2E-B3	30711XHF4	01/24/2020	3.14200 %	265,923,000.00	742,693.39	0.00	0.00	265,923,000.00	742,693.39	0.00
2E-B4	30711XHG2	01/24/2020	2.64200 %	265,923,000.00	624,505.39	0.00	0.00	265,923,000.00	624,505.39	0.00
2E-C1	30711XHM9	01/24/2020	4.14200 %	246,928,000.00	909,134.02	0.00	0.00	246,928,000.00	909,134.02	0.00
2E-C2	30711XHN7	01/24/2020	3.64200 %	246,928,000.00	799,388.25	0.00	0.00	246,928,000.00	799,388.25	0.00
2E-C3	30711XHP2	01/24/2020	3.14200 %	246,928,000.00	689,642.47	0.00	0.00	246,928,000.00	689,642.47	0.00
2E-C4	30711XHQ0	01/24/2020	2.64200 %	246,928,000.00	579,896.69	0.00	0.00	246,928,000.00	579,896.69	0.00
2E-D1	30711XHR8	01/24/2020	4.14200 %	512,851,000.00	1,888,203.42	0.00	0.00	512,851,000.00	1,888,203.42	0.00
2E-D2	30711XHS6	01/24/2020	3.64200 %	512,851,000.00	1,660,269.64	0.00	0.00	512,851,000.00	1,660,269.64	0.00
2E-D3	30711XHT4	01/24/2020	3.14200 %	512,851,000.00	1,432,335.86	0.00	0.00	512,851,000.00	1,432,335.86	0.00
2E-D4	30711XHU1	01/24/2020	2.64200 %	512,851,000.00	1,204,402.08	0.00	0.00	512,851,000.00	1,204,402.08	0.00
2E-D5	30711XHV9	01/24/2020	5.44200 %	512,851,000.00	2,480,831.24	0.00	0.00	512,851,000.00	2,480,831.24	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-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

14-Jan-2020 12:21:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XHW7	01/24/2020	4.14200 %	512,851,000.00	1,888,203.42	0.00	0.00	512,851,000.00	1,888,203.42	0.00
2E-F2	30711XHX5	01/24/2020	3.64200 %	512,851,000.00	1,660,269.64	0.00	0.00	512,851,000.00	1,660,269.64	0.00
2E-F3	30711XHY3	01/24/2020	3.14200 %	512,851,000.00	1,432,335.86	0.00	0.00	512,851,000.00	1,432,335.86	0.00
2E-F4	30711XHZ0	01/24/2020	2.64200 %	512,851,000.00	1,204,402.08	0.00	0.00	512,851,000.00	1,204,402.08	0.00
2E-F5	30711XJA3	01/24/2020	5.44200 %	512,851,000.00	2,480,831.24	0.00	0.00	512,851,000.00	2,480,831.24	0.00
2X-1	30711XJB1	01/24/2020	1.30000 %	0.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00
2X-2	30711XJC9	01/24/2020	1.80000 %	0.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00
2X-3	30711XJD7	01/24/2020	2.30000 %	0.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00
2X-4	30711XJE5	01/24/2020	2.80000 %	0.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00
2Y-1	30711XJF2	01/24/2020	1.30000 %	0.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00
2Y-2	30711XJG0	01/24/2020	1.80000 %	0.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00
2Y-3	30711XJH8	01/24/2020	2.30000 %	0.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00
2Y-4	30711XJJ4	01/24/2020	2.80000 %	0.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00
Totals				38,478,593,127.32	48,233,306.38	427,747,051.09	(67,785.83)	38,050,913,862.06	475,980,357.47	499,368.88

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

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

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

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

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-Jan-2020 12:21:06 PM

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	28,254,958,526.65	52,308,424.38	357,271,532.45	0.00	0.00	409,579,956.83	27,845,378,569.81	0.72534924	409,579,956.83
2M-1	379,890,000.00	54,294,820.58	2,209,390.44	15,049,330.19	0.00	0.00	17,258,720.62	37,036,099.96	0.09749164	17,258,720.62
2M-1H	19,994,649.00	2,857,684.80	116,286.26	792,087.38	0.00	0.00	908,373.64	1,949,311.17	0.09749164	908,373.64
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	199,375,170.29	0.00	0.00	0.00	(67,785.83)	(67,785.83)	199,442,956.12	0.99750244	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

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

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-Jan-2020 12:21:06 PM

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	38,478,593,127.32	54,634,101.08	373,112,950.02	0.00	(67,785.83)	427,679,265.26	38,050,913,862.06	0.77724942	427,747,051.09

**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-Jan-2020 12:21:06 PM

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	736.01846115	1.36259149	9.30662996	0.00000000	0.00000000	10.66922145	725.34923970	0.72534924	10.66922145
2M-1	379,890,000.00	142.92247909	5.81586891	39.61496799	0.00000000	0.00000000	45.43083687	97.49164221	0.09749164	45.43083687
2M-1H	19,994,649.00	142.92247891	5.81586904	39.61496798	0.00000000	0.00000000	45.43083702	97.49164239	0.09749164	45.43083702
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	997.16340845	0.00000000	0.00000000	0.00000000	(0.33902692)	(0.33902692)	997.50243536	0.99750244	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

**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-Jan-2020 12:21:06 PM

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 %	28,254,958,526.65	0.00	0.00	0.00	0.00	0.00	0.00	27,845,378,569.81
2M-1	12/26/19 - 01/26/20	32	2.94200 %	54,294,820.58	141,986.99	0.00	0.00	0.00	141,986.99	0.00	37,036,099.96
2M-1H	N/A	N/A	0.00000 %	2,857,684.80	0.00	0.00	0.00	0.00	0.00	0.00	1,949,311.17
2M-2A	12/26/19 - 01/26/20	32	5.44200 %	246,928,000.00	1,194,473.05	0.00	0.00	0.00	1,194,473.05	0.00	246,928,000.00
2M-AH	N/A	N/A	0.00000 %	12,997,022.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00
2M-M2	12/26/19 - 01/26/20	32	5.44200 %	265,923,000.00	1,286,358.19	0.00	0.00	0.00	1,286,358.19	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	12/26/19 - 01/26/20	32	5.44200 %	246,928,000.00	1,194,473.05	0.00	0.00	0.00	1,194,473.05	0.00	246,928,000.00
2M-CH	N/A	N/A	0.00000 %	12,997,023.00	0.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00
2M-2	12/26/19 - 01/26/20	32	5.44200 %	759,779,000.00	3,675,304.28	0.00	0.00	0.00	3,675,304.28	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	12/26/19 - 01/26/20	32	7.29200 %	189,945,000.00	1,231,181.28	0.00	0.00	0.00	1,231,181.28	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 %	199,375,170.29	0.00	0.00	0.00	0.00	0.00	0.00	199,442,956.12
2A-I1	12/26/19 - 01/26/20	32	1.30000 %	246,928,000.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00	246,928,000.00
2A-I2	12/26/19 - 01/26/20	32	1.80000 %	246,928,000.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00	246,928,000.00
2A-I3	12/26/19 - 01/26/20	32	2.30000 %	246,928,000.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00	246,928,000.00
2A-I4	12/26/19 - 01/26/20	32	2.80000 %	246,928,000.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00	246,928,000.00
2B-I1	12/26/19 - 01/26/20	32	1.30000 %	265,923,000.00	307,288.80	0.00	0.00	0.00	307,288.80	0.00	265,923,000.00
2B-I2	12/26/19 - 01/26/20	32	1.80000 %	265,923,000.00	425,476.80	0.00	0.00	0.00	425,476.80	0.00	265,923,000.00
2B-I3	12/26/19 - 01/26/20	32	2.30000 %	265,923,000.00	543,664.80	0.00	0.00	0.00	543,664.80	0.00	265,923,000.00
2B-I4	12/26/19 - 01/26/20	32	2.80000 %	265,923,000.00	661,852.80	0.00	0.00	0.00	661,852.80	0.00	265,923,000.00
2C-I1	12/26/19 - 01/26/20	32	1.30000 %	246,928,000.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00	246,928,000.00
2C-I2	12/26/19 - 01/26/20	32	1.80000 %	246,928,000.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00	246,928,000.00
2C-I3	12/26/19 - 01/26/20	32	2.30000 %	246,928,000.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00	246,928,000.00
2C-I4	12/26/19 - 01/26/20	32	2.80000 %	246,928,000.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00	246,928,000.00
2E-A1	12/26/19 - 01/26/20	32	4.14200 %	246,928,000.00	909,134.02	0.00	0.00	0.00	909,134.02	0.00	246,928,000.00
2E-A2	12/26/19 - 01/26/20	32	3.64200 %	246,928,000.00	799,388.25	0.00	0.00	0.00	799,388.25	0.00	246,928,000.00
2E-A3	12/26/19 - 01/26/20	32	3.14200 %	246,928,000.00	689,642.47	0.00	0.00	0.00	689,642.47	0.00	246,928,000.00
2E-A4	12/26/19 - 01/26/20	32	2.64200 %	246,928,000.00	579,896.69	0.00	0.00	0.00	579,896.69	0.00	246,928,000.00
2E-B1	12/26/19 - 01/26/20	32	4.14200 %	265,923,000.00	979,069.39	0.00	0.00	0.00	979,069.39	0.00	265,923,000.00
2E-B2	12/26/19 - 01/26/20	32	3.64200 %	265,923,000.00	860,881.39	0.00	0.00	0.00	860,881.39	0.00	265,923,000.00
2E-B3	12/26/19 - 01/26/20	32	3.14200 %	265,923,000.00	742,693.39	0.00	0.00	0.00	742,693.39	0.00	265,923,000.00
2E-B4	12/26/19 - 01/26/20	32	2.64200 %	265,923,000.00	624,505.39	0.00	0.00	0.00	624,505.39	0.00	265,923,000.00
2E-C1	12/26/19 - 01/26/20	32	4.14200 %	246,928,000.00	909,134.02	0.00	0.00	0.00	909,134.02	0.00	246,928,000.00
2E-C2	12/26/19 - 01/26/20	32	3.64200 %	246,928,000.00	799,388.25	0.00	0.00	0.00	799,388.25	0.00	246,928,000.00
2E-C3	12/26/19 - 01/26/20	32	3.14200 %	246,928,000.00	689,642.47	0.00	0.00	0.00	689,642.47	0.00	246,928,000.00
2E-C4	12/26/19 - 01/26/20	32	2.64200 %	246,928,000.00	579,896.69	0.00	0.00	0.00	579,896.69	0.00	246,928,000.00
2E-D1	12/26/19 - 01/26/20	32	4.14200 %	512,851,000.00	1,888,203.42	0.00	0.00	0.00	1,888,203.42	0.00	512,851,000.00
2E-D2	12/26/19 - 01/26/20	32	3.64200 %	512,851,000.00	1,660,269.64	0.00	0.00	0.00	1,660,269.64	0.00	512,851,000.00
2E-D3	12/26/19 - 01/26/20	32	3.14200 %	512,851,000.00	1,432,335.86	0.00	0.00	0.00	1,432,335.86	0.00	512,851,000.00
2E-D4	12/26/19 - 01/26/20	32	2.64200 %	512,851,000.00	1,204,402.08	0.00	0.00	0.00	1,204,402.08	0.00	512,851,000.00

**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

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	12/26/19 - 01/26/20	32	5.44200 %	512,851,000.00	2,480,831.24	0.00	0.00	0.00	2,480,831.24	0.00	512,851,000.00
2E-F1	12/26/19 - 01/26/20	32	4.14200 %	512,851,000.00	1,888,203.42	0.00	0.00	0.00	1,888,203.42	0.00	512,851,000.00
2E-F2	12/26/19 - 01/26/20	32	3.64200 %	512,851,000.00	1,660,269.64	0.00	0.00	0.00	1,660,269.64	0.00	512,851,000.00
2E-F3	12/26/19 - 01/26/20	32	3.14200 %	512,851,000.00	1,432,335.86	0.00	0.00	0.00	1,432,335.86	0.00	512,851,000.00
2E-F4	12/26/19 - 01/26/20	32	2.64200 %	512,851,000.00	1,204,402.08	0.00	0.00	0.00	1,204,402.08	0.00	512,851,000.00
2E-F5	12/26/19 - 01/26/20	32	5.44200 %	512,851,000.00	2,480,831.24	0.00	0.00	0.00	2,480,831.24	0.00	512,851,000.00
2X-1	12/26/19 - 01/26/20	32	1.30000 %	512,851,000.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00	512,851,000.00
2X-2	12/26/19 - 01/26/20	32	1.80000 %	512,851,000.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00	512,851,000.00
2X-3	12/26/19 - 01/26/20	32	2.30000 %	512,851,000.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00	512,851,000.00
2X-4	12/26/19 - 01/26/20	32	2.80000 %	512,851,000.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00	512,851,000.00
2Y-1	12/26/19 - 01/26/20	32	1.30000 %	512,851,000.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00	512,851,000.00
2Y-2	12/26/19 - 01/26/20	32	1.80000 %	512,851,000.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00	512,851,000.00
2Y-3	12/26/19 - 01/26/20	32	2.30000 %	512,851,000.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00	512,851,000.00
2Y-4	12/26/19 - 01/26/20	32	2.80000 %	512,851,000.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00	512,851,000.00
Totals					48,233,306.38	0.00	0.00	0.00	48,233,306.38	0.00	

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

**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

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 %	736.01846115	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	725.34923970
2M-1	379,890,000.00	2.94200 %	142.92247909	0.37375817	0.00000000	0.00000000	0.00000000	0.37375817	0.00000000	97.49164221
2M-1H	19,994,649.00	0.00000 %	142.92247891	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	97.49164239
2M-2A	246,928,000.00	5.44200 %	1000.00000000	4.83733335	0.00000000	0.00000000	0.00000000	4.83733335	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	5.44200 %	1000.00000000	4.83733333	0.00000000	0.00000000	0.00000000	4.83733333	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	5.44200 %	1000.00000000	4.83733335	0.00000000	0.00000000	0.00000000	4.83733335	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	5.44200 %	1000.00000000	4.83733333	0.00000000	0.00000000	0.00000000	4.83733333	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	7.29200 %	1000.00000000	6.48177778	0.00000000	0.00000000	0.00000000	6.48177778	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 %	997.16340845	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.50243536
2A-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.48888891	0.00000000	0.00000000	0.00000000	2.48888891	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.48888889	0.00000000	0.00000000	0.00000000	2.48888889	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888891	0.00000000	0.00000000	0.00000000	2.48888891	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.14200 %	1000.00000000	3.68177777	0.00000000	0.00000000	0.00000000	3.68177777	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.64200 %	1000.00000000	3.23733335	0.00000000	0.00000000	0.00000000	3.23733335	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.14200 %	1000.00000000	2.79288890	0.00000000	0.00000000	0.00000000	2.79288890	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.14200 %	1000.00000000	3.68177777	0.00000000	0.00000000	0.00000000	3.68177777	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.64200 %	1000.00000000	3.23733333	0.00000000	0.00000000	0.00000000	3.23733333	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.14200 %	1000.00000000	2.79288888	0.00000000	0.00000000	0.00000000	2.79288888	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.64200 %	1000.00000000	2.34844444	0.00000000	0.00000000	0.00000000	2.34844444	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.14200 %	1000.00000000	3.68177777	0.00000000	0.00000000	0.00000000	3.68177777	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.64200 %	1000.00000000	3.23733335	0.00000000	0.00000000	0.00000000	3.23733335	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.14200 %	1000.00000000	2.79288890	0.00000000	0.00000000	0.00000000	2.79288890	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.14200 %	1000.00000000	3.68177779	0.00000000	0.00000000	0.00000000	3.68177779	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.64200 %	1000.00000000	3.23733334	0.00000000	0.00000000	0.00000000	3.23733334	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.14200 %	1000.00000000	2.79288889	0.00000000	0.00000000	0.00000000	2.79288889	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.64200 %	1000.00000000	2.34844444	0.00000000	0.00000000	0.00000000	2.34844444	0.00000000	1000.00000000

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

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

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	5.44200 %	1000.00000000	4.83733334	0.00000000	0.00000000	0.00000000	4.83733334	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.14200 %	1000.00000000	3.68177779	0.00000000	0.00000000	0.00000000	3.68177779	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.64200 %	1000.00000000	3.23733334	0.00000000	0.00000000	0.00000000	3.23733334	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.14200 %	1000.00000000	2.79288889	0.00000000	0.00000000	0.00000000	2.79288889	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.64200 %	1000.00000000	2.34844444	0.00000000	0.00000000	0.00000000	2.34844444	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.44200 %	1000.00000000	4.83733334	0.00000000	0.00000000	0.00000000	4.83733334	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.48888890	0.00000000	0.00000000	0.00000000	2.48888890	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.48888890	0.00000000	0.00000000	0.00000000	2.48888890	0.00000000	1000.00000000

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

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

**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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	21,861,865.97
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	396,708.03
Gains & Subsequent Recoveries (Realized Losses)	67,785.83
Total Deposits	<u>22,326,359.83</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,307,193.17
Total Withdrawals (Pool Distribution Amount)	<u>22,326,359.83</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

**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

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	427,679,265.26
Total Principal Reduction Cumulative	10,904,946,426.93
Scheduled Principal Current	54,634,101.07
Scheduled Principal Cumulative	2,009,942,504.06
Unscheduled Principal Current	373,112,950.02
Unscheduled Principal Cumulative	8,894,504,553.98
Senior Reduction Amount	409,579,956.83
Subordinate Reduction Amount	18,167,094.26
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	67,785.83
Modification Loss Amount	29,199.59
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	135130
Period Reference Pool Removal Loan Count	1568
Period Ending Loan Count	133562
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	29,083,518,562.84
Period PIF Loan Count Current	1560
PIF Loan Count Cumulative	36916
Period PIF Loan UPB Current	362,035,873.54
PIF Loan UPB Cumulative	8,491,702,875.37
Period Partial Prepayment Amount	10,648,672.15
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	94
Repurchase Prior Credit Event UPB Curr	396,708.03
Repurchase Prior Credit Event UPB Cum	20,788,295.78
Credit Event Amount Current	903,322.18
Credit Event Amount Cumulative	17,374,927.15
Total Active Modified Loan Count	911
Total Active Modified Loan UPB	222,063,847.91
Libor Rate	1.792000%
Structural Reporting	
Senior Percentage	95.743178%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

14-Jan-2020 12:21:06 PM

**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

Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256822%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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

Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0.00	0.00	4.000000%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	4.060000%	4.120000%
2M-1H	0.00	0.00	3.000000%	4.060000%	4.120000%
2M-2	0.00	0.00	1.000000%	1.350000%	1.370000%
2M-2H	0.00	0.00	1.000000%	1.350000%	1.370000%
2B-1	0.00	0.00	0.500000%	0.680000%	0.690000%
2B-1H	0.00	0.00	0.500000%	0.680000%	0.690000%
2B-2H	0.00	67,785.83	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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

Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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

Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1236	261,010,141.24	0.925413%	0.897450%
60 Days	315	65,751,342.77	0.235846%	0.226078%
90 Days	139	30,456,941.85	0.104072%	0.104722%
120 Days	71	15,352,641.95	0.053159%	0.052788%
150 Days	73	16,417,204.00	0.054656%	0.056448%
180+ Days	262	56,837,281.67	0.196164%	0.195428%
	2096	445,825,553.48	1.569309%	1.532915%

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

Realized Loss Report - Collateral

Summary

MDR

Current Month	0.003%
3 Month Average	0.003%
12 Month Average	0.003%

SDA

Current Month	0.061%
3 Month Average	0.065%
12 Month Average	0.059%

CDR

Current Month	0.037%
3 Month Average	0.039%
12 Month Average	0.036%

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: 27-Jan-2020

1/10/2020

**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 Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
409	105,059,696.26	29,199.59	0.028	105,059,696.26	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39493360	96,287.25	11.08	0.012	11.08	0.00
39486591	106,371.07	22.31	0.021	22.31	0.00
39486740	64,682.29	21.49	0.033	21.49	0.00
39487251	97,041.87	60.73	0.063	60.73	0.00
39487290	268,790.77	251.99	0.094	251.99	0.00
39488729	334,371.55	42.28	0.013	42.28	0.00
39490173	311,808.31	125.12	0.04	125.12	0.00
39491080	277,040.30	157.19	0.057	157.19	0.00
39492533	187,558.26	5.08	0.003	5.08	0.00
39492626	174,645.22	45.17	0.026	45.17	0.00
39493057	230,264.36	102.67	0.045	102.67	0.00
39497243	392,041.04	127.57	0.033	127.57	0.00
39493195	609,858.87	35.67	0.006	35.67	0.00
39484882	312,776.62	82.08	0.026	82.08	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	275,452.77	27.09	0.01	27.09	0.00
39495376	417,923.46	100.87	0.024	100.87	0.00
39496341	158,579.01	49.56	0.031	49.56	0.00
39496424	260,135.72	125.73	0.048	125.73	0.00
39496488	298,940.74	55.25	0.018	55.25	0.00
39496545	280,981.02	58.54	0.021	58.54	0.00
39479371	319,329.70	55.25	0.017	55.25	0.00
39493193	346,164.82	72.12	0.021	72.12	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39481548	217,797.51	75.96	0.035	75.96	0.00
39434411	107,087.29	4.91	0.005	4.91	0.00
39479526	92,167.57	12.75	0.014	12.75	0.00
39479790	427,578.05	242.53	0.057	242.53	0.00
39480117	438,248.62	277.56	0.063	277.56	0.00
39480392	46,465.37	34.75	0.075	34.75	0.00
39480394	192,847.89	52.01	0.027	52.01	0.00
39480398	373,643.28	155.68	0.042	155.68	0.00
39480749	291,013.26	74.23	0.026	74.23	0.00
39480766	218,782.18	83.35	0.038	83.35	0.00
39480783	345,091.21	177.43	0.051	177.43	0.00
39485394	194,453.22	106.58	0.055	106.58	0.00
39480837	413,582.58	124.26	0.03	124.26	0.00
39484921	324,987.97	106.54	0.033	106.54	0.00
39481979	101,817.27	21.94	0.022	21.94	0.00
39482253	130,344.53	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	245,324.43	112.42	0.046	112.42	0.00
39484062	399,890.32	249.93	0.062	249.93	0.00
39484178	299,216.60	62.34	0.021	62.34	0.00
39484208	295,974.71	99.88	0.034	99.88	0.00
39484419	248,472.30	18.82	0.008	18.82	0.00
39484688	273,725.04	21.54	0.008	21.54	0.00
39497247	325,221.62	163.33	0.05	163.33	0.00
39480795	184,515.54	76.88	0.042	76.88	0.00
39507186	91,673.74	25.06	0.027	25.06	0.00
39502643	280,018.42	61.77	0.022	61.77	0.00
39503134	174,653.39	18.59	0.011	18.59	0.00
39503341	286,492.67	39.67	0.014	39.67	0.00
39503589	322,265.08	81.10	0.025	81.10	0.00
39503792	383,495.97	231.13	0.06	231.13	0.00
39504019	258,312.90	67.15	0.026	67.15	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39504429	178,047.64	24.67	0.014	24.67	0.00
39504514	172,807.23	15.15	0.009	15.15	0.00
39504896	332,518.16	82.10	0.025	82.10	0.00
39504900	279,174.26	44.90	0.016	44.90	0.00
39497036	247,078.48	69.79	0.028	69.79	0.00
39506739	350,518.71	61.28	0.017	61.28	0.00
39501801	222,267.69	54.72	0.025	54.72	0.00
39507253	150,380.13	9.22	0.006	9.22	0.00
39507733	211,577.03	36.05	0.017	36.05	0.00
39508339	270,638.58	70.09	0.026	70.09	0.00
39510362	151,380.84	72.62	0.048	72.62	0.00
39510619	353,513.24	154.70	0.044	154.70	0.00
39510732	197,481.35	39.83	0.02	39.83	0.00
39510767	284,777.24	71.22	0.025	71.22	0.00
39510796	219,612.70	42.02	0.019	42.02	0.00
39510825	233,107.51	46.11	0.02	46.11	0.00
39512200	211,244.39	50.64	0.024	50.64	0.00
39506011	296,761.64	278.21	0.094	278.21	0.00
39500223	351,005.79	127.07	0.036	127.07	0.00
39497293	159,455.00	20.07	0.013	20.07	0.00
39497384	348,976.81	4.86	0.001	4.86	0.00
39497528	161,324.85	38.49	0.024	38.49	0.00
39498327	249,122.16	77.85	0.031	77.85	0.00
39498350	161,359.67	30.26	0.019	30.26	0.00
39498441	176,933.31	16.96	0.01	16.96	0.00
39498539	146,296.69	13.09	0.009	13.09	0.00
39498560	209,129.55	53.76	0.026	53.76	0.00
39498893	306,884.80	41.71	0.014	41.71	0.00
39499375	378,138.69	46.43	0.012	46.43	0.00
39502209	166,005.85	79.15	0.048	79.15	0.00
39500191	446,434.67	28.59	0.006	28.59	0.00
39501892	80,859.62	1.24	0.002	1.24	0.00
39500373	145,669.15	69.82	0.048	69.82	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39500489	385,062.74	320.89	0.083	320.89	0.00
39500615	275,381.63	63.18	0.023	63.18	0.00
39500813	211,302.59	34.39	0.016	34.39	0.00
39500922	101,722.04	42.05	0.041	42.05	0.00
39501050	353,189.06	98.95	0.028	98.95	0.00
39501170	275,520.58	46.81	0.017	46.81	0.00
39501465	58,607.89	44.61	0.076	44.61	0.00
39501764	260,993.82	4.75	0.002	4.75	0.00
39501779	287,025.36	59.89	0.021	59.89	0.00
39478643	409,170.13	106.14	0.026	106.14	0.00
39499554	373,353.86	135.83	0.036	135.83	0.00
39448816	369,575.52	6.26	0.002	6.26	0.00
39445539	264,761.90	131.62	0.05	131.62	0.00
39445657	123,555.72	25.74	0.021	25.74	0.00
39446507	397,548.41	165.65	0.042	165.65	0.00
39446577	120,343.57	12.54	0.01	12.54	0.00
39446745	272,768.74	85.24	0.031	85.24	0.00
39446758	161,545.14	58.04	0.036	58.04	0.00
39447209	109,854.60	32.73	0.03	32.73	0.00
39447630	393,894.93	123.09	0.031	123.09	0.00
39448381	169,674.11	88.37	0.052	88.37	0.00
39448409	164,262.31	51.88	0.032	51.88	0.00
39451518	326,621.01	10.48	0.003	10.48	0.00
39448579	217,458.44	52.22	0.024	52.22	0.00
39444033	308,122.53	90.25	0.029	90.25	0.00
39448821	199,571.39	33.66	0.017	33.66	0.00
39449195	346,740.07	60.86	0.018	60.86	0.00
39449264	405,494.09	117.26	0.029	117.26	0.00
39450212	365,842.83	81.16	0.022	81.16	0.00
39450422	368,506.40	38.39	0.01	38.39	0.00
39450531	254,769.68	126.46	0.05	126.46	0.00
39450747	184,462.04	88.47	0.048	88.47	0.00
39451214	397,052.36	81.27	0.02	81.27	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39451419	191,453.44	35.89	0.019	35.89	0.00
39479461	301,961.27	77.48	0.026	77.48	0.00
39448455	284,432.72	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	169,088.43	82.31	0.049	82.31	0.00
39436085	323,328.00	269.44	0.083	269.44	0.00
39436178	174,218.71	54.44	0.031	54.44	0.00
39436726	289,530.50	33.91	0.012	33.91	0.00
39437278	324,422.89	209.80	0.065	209.80	0.00
39437321	189,403.46	78.80	0.042	78.80	0.00
39437472	368,283.64	23.06	0.006	23.06	0.00
39438676	317,439.62	126.24	0.04	126.24	0.00
39444679	220,390.77	114.09	0.052	114.09	0.00
39439366	381,025.22	559.88	0.147	559.88	0.00
39444053	120,870.23	34.87	0.029	34.87	0.00
39439889	369,453.67	192.42	0.052	192.42	0.00
39440034	427,528.11	91.74	0.021	91.74	0.00
39440539	164,067.16	27.43	0.017	27.43	0.00
39440702	166,405.48	6.68	0.004	6.68	0.00
39442668	410,269.54	98.75	0.024	98.75	0.00
39443090	123,806.54	70.78	0.057	70.78	0.00
39443320	403,459.14	17.49	0.004	17.49	0.00
39443433	298,629.64	67.63	0.023	67.63	0.00
39443454	407,517.65	117.73	0.029	117.73	0.00
39443872	146,742.34	65.15	0.044	65.15	0.00
39451925	173,339.25	48.46	0.028	48.46	0.00
39439230	118,574.46	83.37	0.07	83.37	0.00
39472940	116,627.91	22.14	0.019	22.14	0.00
39466301	102,088.57	3.73	0.004	3.73	0.00
39466387	123,147.80	34.31	0.028	34.31	0.00
39466796	261,982.02	4.84	0.002	4.84	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39468579	289,487.54	178.87	0.062	178.87	0.00
39468684	158,626.68	33.05	0.021	33.05	0.00
39468895	418,035.42	151.61	0.036	151.61	0.00
39468898	302,701.73	103.50	0.034	103.50	0.00
39470859	359,982.01	75.00	0.021	75.00	0.00
39471913	107,577.57	2.54	0.002	2.54	0.00
39472036	195,118.36	11.93	0.006	11.93	0.00
39451468	270,927.57	64.47	0.024	64.47	0.00
39472886	282,969.32	73.04	0.026	73.04	0.00
39465415	150,876.76	42.39	0.028	42.39	0.00
39473264	314,661.49	182.89	0.058	182.89	0.00
39473651	310,405.69	210.13	0.068	210.13	0.00
39473924	139,950.60	32.75	0.023	32.75	0.00
39474060	379,302.48	51.34	0.014	51.34	0.00
39474760	297,800.38	67.66	0.023	67.66	0.00
39474766	264,261.72	107.43	0.041	107.43	0.00
39474812	342,444.68	136.45	0.04	136.45	0.00
39475372	185,573.13	31.58	0.017	31.58	0.00
39478426	276,318.28	23.89	0.009	23.89	0.00
39478571	66,330.01	18.18	0.027	18.18	0.00
39472395	161,814.12	7.23	0.004	7.23	0.00
39461345	313,971.26	19.42	0.006	19.42	0.00
39452485	162,842.31	50.89	0.031	50.89	0.00
39452499	157,472.71	61.94	0.039	61.94	0.00
39452973	466,638.08	115.34	0.025	115.34	0.00
39454204	277,834.19	73.58	0.026	73.58	0.00
39454970	136,379.37	39.67	0.029	39.67	0.00
39455561	322,122.80	216.04	0.067	216.04	0.00
39455628	403,842.42	48.31	0.012	48.31	0.00
39457733	243,407.64	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
39466229	233,780.66	36.22	0.015	36.22	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39461216	274,372.49	111.99	0.041	111.99	0.00
39466169	393,529.15	43.46	0.011	43.46	0.00
39462451	416,420.77	119.22	0.029	119.22	0.00
39462567	360,998.45	91.30	0.025	91.30	0.00
39463250	300,361.78	76.58	0.025	76.58	0.00
39463797	277,143.49	45.13	0.016	45.13	0.00
39463818	355,333.64	98.25	0.028	98.25	0.00
39464142	228,576.31	95.24	0.042	95.24	0.00
39464255	387,722.70	94.92	0.024	94.92	0.00
39464408	169,315.06	2.60	0.002	2.60	0.00
39464672	296,267.52	27.67	0.009	27.67	0.00
39465259	38,871.39	11.41	0.029	11.41	0.00
39512980	108,539.99	62.86	0.058	62.86	0.00
39460393	302,771.55	75.49	0.025	75.49	0.00
39573971	69,799.46	6.24	0.009	6.24	0.00
39569273	334,313.87	60.50	0.018	60.50	0.00
39569366	344,106.47	143.38	0.042	143.38	0.00
39569436	162,278.91	74.00	0.046	74.00	0.00
39570718	140,510.93	43.37	0.031	43.37	0.00
39571024	420,143.09	52.86	0.013	52.86	0.00
39571451	412,772.79	90.39	0.022	90.39	0.00
39571622	363,701.51	126.67	0.035	126.67	0.00
39572130	184,184.85	9.46	0.005	9.46	0.00
39572397	361,637.13	115.58	0.032	115.58	0.00
39572777	212,849.79	52.43	0.025	52.43	0.00
39579043	128,136.76	137.78	0.108	137.78	0.00
39573942	104,782.13	21.42	0.02	21.42	0.00
39567552	367,842.74	107.39	0.029	107.39	0.00
39574034	227,830.63	96.98	0.043	96.98	0.00
39574219	131,185.11	3.70	0.003	3.70	0.00
39574884	294,688.76	61.39	0.021	61.39	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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39576553	289,485.00	14.36	0.005	14.36	0.00
39576554	305,637.63	63.67	0.021	63.67	0.00
39578047	207,636.60	31.76	0.015	31.76	0.00
39578057	194,982.22	43.46	0.022	43.46	0.00
39512837	109,263.98	18.68	0.017	18.68	0.00
39573154	215,712.88	9.60	0.004	9.60	0.00
39562838	242,897.43	58.53	0.024	58.53	0.00
39558662	137,249.89	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	89,931.54	14.71	0.016	14.71	0.00
39559196	229,995.59	39.58	0.017	39.58	0.00
39559473	260,265.09	23.42	0.009	23.42	0.00
39560098	349,120.39	70.23	0.02	70.23	0.00
39560335	106,497.81	18.25	0.017	18.25	0.00
39560746	173,943.09	34.85	0.02	34.85	0.00
39560761	290,202.99	90.99	0.031	90.99	0.00
39568767	292,672.47	6.90	0.002	6.90	0.00
39562513	152,838.16	4.24	0.003	4.24	0.00
39568470	73,551.65	3.76	0.005	3.76	0.00
39562917	267,149.97	8.45	0.003	8.45	0.00
39563120	80,229.98	8.36	0.01	8.36	0.00
39564050	187,907.06	155.02	0.082	155.02	0.00
39564683	125,134.75	24.26	0.019	24.26	0.00
39564762	390,350.21	85.43	0.022	85.43	0.00
39565463	301,156.07	68.07	0.023	68.07	0.00
39566121	387,196.52	58.83	0.015	58.83	0.00
39566280	303,419.90	68.98	0.023	68.98	0.00
39566840	157,487.82	41.71	0.026	41.71	0.00
39566950	280,696.11	92.42	0.033	92.42	0.00
39579415	395,255.34	74.42	0.019	74.42	0.00
39561960	125,124.86	39.10	0.031	39.10	0.00
39600325	378,511.77	159.10	0.042	159.10	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39593146	171,814.84	125.28	0.073	125.28	0.00
39593231	173,297.26	109.58	0.063	109.58	0.00
39594372	102,605.88	21.38	0.021	21.38	0.00
39594537	190,704.76	6.70	0.004	6.70	0.00
39595333	217,463.00	13.08	0.006	13.08	0.00
39595562	178,743.02	74.48	0.042	74.48	0.00
39596146	401,018.48	83.55	0.021	83.55	0.00
39596795	408,288.33	64.90	0.016	64.90	0.00
39597814	198,209.10	108.85	0.055	108.85	0.00
39597816	94,969.96	21.85	0.023	21.85	0.00
39578889	359,358.55	7.21	0.002	7.21	0.00
39599781	373,464.17	95.54	0.026	95.54	0.00
39592291	187,299.21	86.05	0.046	86.05	0.00
39600345	140,329.45	47.42	0.034	47.42	0.00
39601812	104,191.58	2.43	0.002	2.43	0.00
39602414	621,423.23	117.87	0.019	117.87	0.00
39602483	464,033.15	177.46	0.038	177.46	0.00
39602516	377,539.04	12.04	0.003	12.04	0.00
39602696	347,887.74	167.56	0.048	167.56	0.00
39602705	141,914.18	21.15	0.015	21.15	0.00
39602875	333,713.75	18.60	0.006	18.60	0.00
39602910	127,881.83	20.08	0.016	20.08	0.00
39603669	338,272.23	97.88	0.029	97.88	0.00
39599401	314,594.16	53.93	0.017	53.93	0.00
39583999	199,344.94	293.84	0.147	293.84	0.00
39579419	258,699.23	80.84	0.031	80.84	0.00
39579691	399,629.00	81.68	0.02	81.68	0.00
39580132	331,401.02	23.89	0.007	23.89	0.00
39580689	380,927.77	119.41	0.031	119.41	0.00
39581646	222,123.55	104.64	0.047	104.64	0.00
39581811	360,504.01	77.89	0.022	77.89	0.00
39581975	387,496.70	121.09	0.031	121.09	0.00
39582358	132,139.26	21.78	0.016	21.78	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39582509	413,242.18	88.08	0.021	88.08	0.00
39583224	204,374.49	42.58	0.021	42.58	0.00
39593020	180,440.08	21.05	0.012	21.05	0.00
39583938	396,115.72	307.88	0.078	307.88	0.00
39592296	151,516.41	80.26	0.053	80.26	0.00
39586491	194,298.45	43.31	0.022	43.31	0.00
39587261	254,166.13	26.48	0.01	26.48	0.00
39587378	262,169.36	55.84	0.021	55.84	0.00
39587857	101,207.44	1.56	0.002	1.56	0.00
39588470	382,600.30	64.58	0.017	64.58	0.00
39588673	157,849.62	39.82	0.025	39.82	0.00
39589333	417,260.62	150.21	0.036	150.21	0.00
39589338	182,517.12	123.20	0.068	123.20	0.00
39589777	118,672.43	36.91	0.031	36.91	0.00
39591406	191,306.74	40.12	0.021	40.12	0.00
39557703	370,680.98	75.44	0.02	75.44	0.00
39583702	557,452.53	146.23	0.026	146.23	0.00
39523587	148,595.50	47.98	0.032	47.98	0.00
39519632	138,351.46	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	300,955.62	76.08	0.025	76.08	0.00
39521322	177,973.73	34.39	0.019	34.39	0.00
39521507	155,230.20	16.08	0.01	16.08	0.00
39523057	94,719.25	24.91	0.026	24.91	0.00
39523107	128,964.23	35.00	0.027	35.00	0.00
39523117	349,886.39	90.14	0.026	90.14	0.00
39523160	373,940.12	117.24	0.031	117.24	0.00
39558378	400,031.98	246.68	0.062	246.68	0.00
39523404	101,194.72	9.99	0.01	9.99	0.00
39519402	240,390.74	75.12	0.031	75.12	0.00
39523890	251,787.80	81.81	0.032	81.81	0.00
39524504	345,728.42	180.07	0.052	180.07	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
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	272,410.60	53.81	0.02	53.81	0.00
39526316	310,980.98	87.76	0.028	87.76	0.00
39526898	178,419.24	74.34	0.042	74.34	0.00
39527117	305,830.18	126.56	0.041	126.56	0.00
39529084	293,349.80	107.39	0.037	107.39	0.00
39529186	242,588.82	9.72	0.004	9.72	0.00
39523242	241,274.55	62.43	0.026	62.43	0.00
39516221	149,612.36	24.70	0.017	24.70	0.00
39603722	382,673.01	142.79	0.037	142.79	0.00
39513559	115,561.14	11.50	0.01	11.50	0.00
39514097	275,128.69	154.36	0.056	154.36	0.00
39514171	312,122.88	260.10	0.083	260.10	0.00
39514522	214,470.06	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	217,783.89	56.31	0.026	56.31	0.00
39515806	135,543.72	36.82	0.027	36.82	0.00
39515837	179,728.10	57.71	0.032	57.71	0.00
39519404	168,142.67	58.62	0.035	58.62	0.00
39516124	211,668.84	33.97	0.016	33.97	0.00
39519403	411,274.22	42.84	0.01	42.84	0.00
39516270	364,160.96	103.57	0.028	103.57	0.00
39517935	332,764.81	65.58	0.02	65.58	0.00
39518281	260,977.28	76.21	0.029	76.21	0.00
39518387	573,183.76	120.86	0.021	120.86	0.00
39518623	239,983.98	34.96	0.015	34.96	0.00
39518905	396,343.47	11.51	0.003	11.51	0.00
39519123	262,074.11	13.24	0.005	13.24	0.00
39519217	97,924.55	28.98	0.03	28.98	0.00
39519241	160,724.65	24.11	0.015	24.11	0.00
39519389	410,051.40	128.14	0.031	128.14	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39531022	151,457.54	48.93	0.032	48.93	0.00
39515860	145,851.06	30.39	0.021	30.39	0.00
39550842	252,676.44	126.85	0.05	126.85	0.00
39529468	180,159.06	35.72	0.02	35.72	0.00
39547406	243,704.84	31.61	0.013	31.61	0.00
39548365	358,000.73	117.01	0.033	117.01	0.00
39548818	43,282.04	17.29	0.04	17.29	0.00
39549019	410,006.34	4.63	0.001	4.63	0.00
39549033	384,021.06	69.71	0.018	69.71	0.00
39549186	257,400.82	77.97	0.03	77.97	0.00
39549526	393,519.33	107.71	0.027	107.71	0.00
39549942	373,210.92	26.90	0.007	26.90	0.00
39549997	175,187.33	42.50	0.024	42.50	0.00
39545753	435,939.64	117.22	0.027	117.22	0.00
39550747	353,960.09	112.45	0.032	112.45	0.00
39545696	400,161.46	93.88	0.023	93.88	0.00
39551261	163,280.42	3.80	0.002	3.80	0.00
39551621	224,572.16	73.40	0.033	73.40	0.00
39552245	363,678.66	45.59	0.013	45.59	0.00
39553472	348,946.00	55.45	0.016	55.45	0.00
39553647	404,383.73	79.36	0.02	79.36	0.00
39553850	349,865.14	9.73	0.003	9.73	0.00
39553939	160,547.43	119.19	0.074	119.19	0.00
39555148	383,610.96	137.46	0.036	137.46	0.00
39555682	243,460.05	46.31	0.019	46.31	0.00
39556794	305,893.77	69.52	0.023	69.52	0.00
39512951	107,859.51	23.23	0.022	23.23	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
39558233	317,484.26	99.21	0.031	99.21	0.00
39532026	356,922.14	61.39	0.017	61.39	0.00
39532036	401,305.84	96.89	0.024	96.89	0.00
39532203	294,191.23	7.16	0.002	7.16	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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
39533461	211,495.09	54.12	0.026	54.12	0.00
39534389	223,888.96	23.32	0.01	23.32	0.00
39534500	339,095.31	179.72	0.053	179.72	0.00
39535483	303,088.34	61.86	0.02	61.86	0.00
39535531	225,307.07	69.92	0.031	69.92	0.00
39535891	323,346.30	163.68	0.051	163.68	0.00
39547391	235,988.03	15.98	0.007	15.98	0.00
39537086	147,474.35	19.38	0.013	19.38	0.00
39529926	145,545.93	4.44	0.003	4.44	0.00
39537744	184,175.88	19.18	0.01	19.18	0.00
39539087	291,952.81	156.63	0.054	156.63	0.00
39540137	208,012.67	7.55	0.004	7.55	0.00
39540275	377,728.14	21.28	0.006	21.28	0.00
39540535	270,377.22	86.33	0.032	86.33	0.00
39540908	315,766.92	98.12	0.031	98.12	0.00
39541861	311,162.35	52.92	0.017	52.92	0.00
39543767	193,676.97	80.70	0.042	80.70	0.00
39543931	382,160.20	167.96	0.044	167.96	0.00
39544440	179,981.25	14.63	0.008	14.63	0.00
39545344	198,819.20	3.36	0.002	3.36	0.00
39536402	253,194.10	95.99	0.038	95.99	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	903,322.18	39,159.81	4.335

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
5	1,106,379.68	(106,945.64)	126,014.26

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39450008	368,533.75	(5,914.81)	(1.605)
39568948	143,331.12	14,904.21	10.398
39564922	130,453.93	(15,458.13)	(11.849)
39507202	92,251.37	25,714.72	27.875
39462539	57,171.57	8,693.23	15.206
39502759	55,923.05	9,583.75	17.137
39510415	55,657.39	1,636.84	2.941

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39567115	372,509.16	1.68	(6,815.01)
39498207	330,361.35	(107,263.15)	45,239.29
39504055	251,362.96	(65.47)	90,234.63
39506534	76,291.45	379.62	1,310.51
39546022	75,854.76	1.68	(3,955.16)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
100	17,374,927.15	499,368.88	2.874

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	(2,144.63)	(0.857)
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	11,241.78	7.603
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
39488864	227,973.08	8,904.01	3.906
39491346	218,431.62	3,241.54	1.484

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

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

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	90,234.63	35.898
39506265	86,316.27	(30,624.51)	(35.479)
39506531	66,729.98	(15,349.44)	(23.002)
39506534	76,291.45	1,310.51	1.718
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
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)
39539642	294,587.13	9,185.57	3.118
39543137	77,044.97	8,217.55	10.666

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

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

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39543505	267,490.22	(1,071.36)	(0.401)
39544207	49,476.05	324.82	0.657
39546022	75,854.76	(3,955.16)	(5.214)
39546318	76,991.26	(157.64)	(0.205)
39548452	141,160.57	2,738.49	1.940
39550260	383,251.13	(12,188.44)	(3.180)
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
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)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/10/2020

**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

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39588725	137,165.46	(355.50)	(0.259)
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)

**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-Jan-2020 12:21:06 PM

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	12	331,309.66	(67,785.83)	(0.000 %)	0	0.00	0.00	0.000 %	12	331,309.66	(67,785.83)	(0.000 %)

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039450008	379,000.00	4.125 %	IL	94.00	360	(5,914.81)	12/31/2019	(5,914.81)	(5,914.81)
Summary	0039462539	58,000.00	4.625 %	OH	90.00	360	8,693.23	12/31/2019	8,693.23	8,693.23
Summary	0039498207	342,000.00	3.500 %	MT	95.00	360	152,499.13	07/31/2019	(107,263.15)	45,239.29
Summary	0039502759	58,000.00	3.625 %	TX	95.00	360	9,583.75	12/31/2019	9,583.75	9,583.75
Summary	0039504055	257,000.00	4.000 %	TX	97.00	360	90,300.10	10/31/2019	(65.47)	90,234.63
Summary	0039506534	80,000.00	3.750 %	WI	95.00	360	930.89	11/30/2019	379.62	1,310.51
Summary	0039507202	95,000.00	3.875 %	OK	95.00	360	25,714.72	12/31/2019	25,714.72	25,714.72
Summary	0039510415	58,000.00	3.625 %	AZ	97.00	360	1,636.84	12/31/2019	1,636.84	1,636.84
Summary	0039546022	78,000.00	4.375 %	MI	95.00	360	(3,956.84)	10/31/2019	1.68	(3,955.16)
Summary	0039564922	133,000.00	3.990 %	OR	95.00	360	(15,458.13)	12/31/2019	(15,458.13)	(15,458.13)
Summary	0039567115	379,000.00	4.000 %	AZ	97.00	360	52,376.57	12/31/2018	1.68	(6,815.01)
Summary	0039568948	149,000.00	3.500 %	IL	97.00	360	14,904.21	12/31/2019	14,904.21	14,904.21

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**

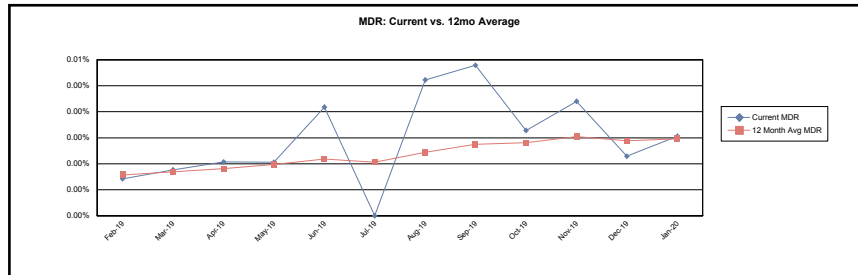
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

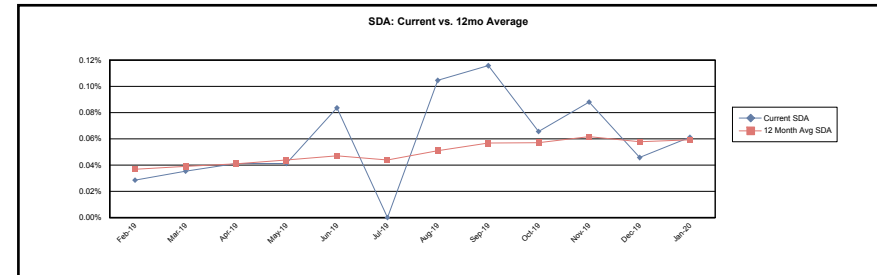
MDR

Current Month 0.003 %
3 Month Average 0.003 %
12 Month Average 0.003 %



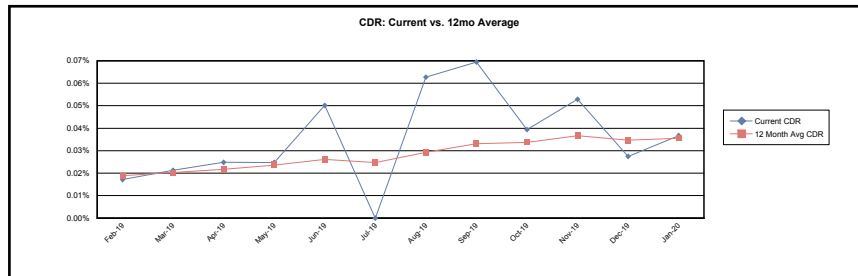
SDA

Current Month 0.061 %
3 Month Average 0.065 %
12 Month Average 0.059 %



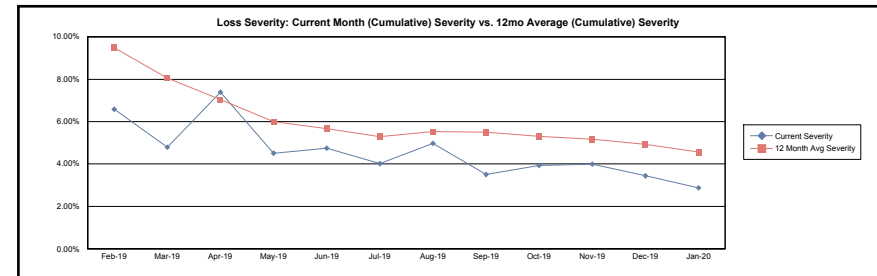
CDR

Current Month 0.037 %
3 Month Average 0.039 %
12 Month Average 0.036 %



Loss Severity

Current Month (Cumulative) 2.874 %
3 Month Average (Cumulative) 3.436 %
12 Month Average (Cumulative) 4.563 %



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.

**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

Prepayment Rates

Summary

SMM

Current Month 1.266 %
3 Month Average 1.456 %
12 Month Average 1.058 %

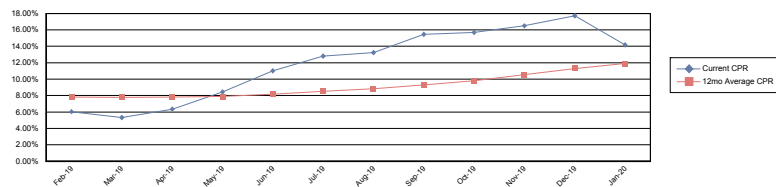
CPR

Current Month 14.182 %
3 Month Average 16.131 %
12 Month Average 11.896 %

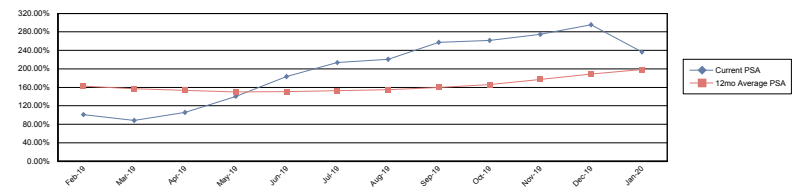
PSA

Current Month 236.367 %
3 Month Average 268.857 %
12 Month Average 198.292 %

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: 27-Jan-2020

14-Jan-2020 12:21:06 PM

**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

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

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

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

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
0039495913	396,708.03	0.00	0.000%	396,708.03
Totals	396,708.03	0.00		

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

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

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

Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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

Exchange History

Effective Exchange Date: 12/18/2019

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2	483,579,020.00	421,314,135.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
2E-D3	130,410,045.00	172,438,857.00
2X-3	130,410,045.00	172,438,857.00
2M-2C	89,764,930.00	110,001,003.00