

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XGK4	12/29/2017	0.00000 %	36,120,152,680.03	0.00	287,441,948.45	0.00	35,832,710,731.58	287,441,948.45	0.00
2M-1		01/24/2018	2.70213 %	358,629,921.74	807,553.89	2,358,314.47	0.00	356,271,607.28	3,165,868.36	0.00
2M-1H	30711XGL2	12/29/2017	0.00000 %	18,875,672.97	0.00	124,124.54	0.00	18,751,548.44	124,124.54	0.00
2M-2A		01/24/2018	5.20213 %	246,928,000.00	1,070,459.63	0.00	0.00	246,928,000.00	1,070,459.63	0.00
2M-AH	30711XGM0	12/29/2017	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		01/24/2018	5.20213 %	265,923,000.00	1,152,805.01	0.00	0.00	265,923,000.00	1,152,805.01	0.00
2M-BH	30711XGN8	12/29/2017	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		01/24/2018	5.20213 %	246,928,000.00	1,070,459.63	0.00	0.00	246,928,000.00	1,070,459.63	0.00
2M-CH	30711XGP3	12/29/2017	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		01/24/2018	5.20213 %	759,779,000.00	3,293,724.27	0.00	0.00	759,779,000.00	3,293,724.27	0.00
2M-2H	30711XGQ1	12/29/2017	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		01/24/2018	7.05213 %	189,945,000.00	1,116,264.03	0.00	0.00	189,945,000.00	1,116,264.03	0.00
2B-1H		12/29/2017	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		12/29/2017	0.00000 %	199,942,325.00	0.00	0.00	0.00	199,942,325.00	0.00	0.00
2A-I1	30711XGR9	01/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	01/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	01/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	01/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	01/24/2018	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	01/24/2018	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	01/24/2018	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	01/24/2018	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	01/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	01/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	01/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	01/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	01/24/2018	3.90213 %	246,928,000.00	802,954.30	0.00	0.00	246,928,000.00	802,954.30	0.00
2E-A2	30711XGW8	01/24/2018	3.40213 %	246,928,000.00	700,067.63	0.00	0.00	246,928,000.00	700,067.63	0.00
2E-A3	30711XGX6	01/24/2018	2.90213 %	246,928,000.00	597,180.96	0.00	0.00	246,928,000.00	597,180.96	0.00
2E-A4	30711XGY4	01/24/2018	2.40213 %	246,928,000.00	494,294.30	0.00	0.00	246,928,000.00	494,294.30	0.00
2E-B1	30711XHD9	01/24/2018	3.90213 %	265,923,000.00	864,721.76	0.00	0.00	265,923,000.00	864,721.76	0.00
2E-B2	30711XHE7	01/24/2018	3.40213 %	265,923,000.00	753,920.51	0.00	0.00	265,923,000.00	753,920.51	0.00
2E-B3	30711XHF4	01/24/2018	2.90213 %	265,923,000.00	643,119.26	0.00	0.00	265,923,000.00	643,119.26	0.00
2E-B4	30711XHG2	01/24/2018	2.40213 %	265,923,000.00	532,318.01	0.00	0.00	265,923,000.00	532,318.01	0.00
2E-C1	30711XHM9	01/24/2018	3.90213 %	246,928,000.00	802,954.30	0.00	0.00	246,928,000.00	802,954.30	0.00
2E-C2	30711XHN7	01/24/2018	3.40213 %	246,928,000.00	700,067.63	0.00	0.00	246,928,000.00	700,067.63	0.00
2E-C3	30711XHP2	01/24/2018	2.90213 %	246,928,000.00	597,180.96	0.00	0.00	246,928,000.00	597,180.96	0.00
2E-C4	30711XHQ0	01/24/2018	2.40213 %	246,928,000.00	494,294.30	0.00	0.00	246,928,000.00	494,294.30	0.00
2E-D1	30711XHR8	01/24/2018	3.90213 %	512,851,000.00	1,667,676.06	0.00	0.00	512,851,000.00	1,667,676.06	0.00
2E-D2	30711XHS6	01/24/2018	3.40213 %	512,851,000.00	1,453,988.14	0.00	0.00	512,851,000.00	1,453,988.14	0.00
2E-D3	30711XHT4	01/24/2018	2.90213 %	512,851,000.00	1,240,300.23	0.00	0.00	512,851,000.00	1,240,300.23	0.00
2E-D4	30711XHU1	01/24/2018	2.40213 %	512,851,000.00	1,026,612.31	0.00	0.00	512,851,000.00	1,026,612.31	0.00
2E-D5	30711XHV9	01/24/2018	5.20213 %	512,851,000.00	2,223,264.64	0.00	0.00	512,851,000.00	2,223,264.64	0.00

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

**Connecticut Avenue Securities
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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	01/24/2018	3.90213 %	512,851,000.00	1,667,676.06	0.00	0.00	512,851,000.00	1,667,676.06	0.00
2E-F2	30711XHX5	01/24/2018	3.40213 %	512,851,000.00	1,453,988.14	0.00	0.00	512,851,000.00	1,453,988.14	0.00
2E-F3	30711XHY3	01/24/2018	2.90213 %	512,851,000.00	1,240,300.23	0.00	0.00	512,851,000.00	1,240,300.23	0.00
2E-F4	30711XHZ0	01/24/2018	2.40213 %	512,851,000.00	1,026,612.31	0.00	0.00	512,851,000.00	1,026,612.31	0.00
2E-F5	30711XJA3	01/24/2018	5.20213 %	512,851,000.00	2,223,264.64	0.00	0.00	512,851,000.00	2,223,264.64	0.00
2X-1	30711XJB1	01/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	01/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	01/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	01/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	01/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	01/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	01/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	01/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				46,664,707,524.74	43,918,809.96	289,924,387.46	0.00	46,374,783,137.30	333,843,197.42	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	36,120,152,680.03	56,852,888.49	230,589,059.96	0.00	0.00	287,441,948.45	35,832,710,731.58	0.93341268	287,441,948.45
2M-1	379,890,000.00	358,629,921.74	2,358,314.47	0.00	0.00	0.00	2,358,314.47	356,271,607.28	0.93782834	2,358,314.47
2M-1H	19,994,649.00	18,875,672.97	124,124.54	0.00	0.00	0.00	124,124.54	18,751,548.44	0.93782834	124,124.54
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	199,942,325.00	0.00	0.00	0.00	0.00	0.00	199,942,325.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	48,955,860,289.00	46,664,707,524.74	59,335,327.50	230,589,059.96	0.00	0.00	289,924,387.46	46,374,783,137.30	0.94727746	289,924,387.46

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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	940.90030841	1.48097105	6.00665561	0.00000000	0.00000000	7.48762665	933.41268176	0.93341268	7.48762665
2M-1	379,890,000.00	944.03622559	6.20788773	0.00000000	0.00000000	0.00000000	6.20788773	937.82833789	0.93782834	6.20788773
2M-1H	19,994,649.00	944.03622539	6.20788792	0.00000000	0.00000000	0.00000000	6.20788792	937.82833797	0.93782834	6.20788792
2M-2A	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	12,997,022.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-M2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	13,996,255.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	12,997,023.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	759,779,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	39,990,300.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	189,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	9,997,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	199,942,325.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	36,120,152,680.03	0.00	0.00	0.00	0.00	0.00	0.00	35,832,710,731.58
2M-1	12/26/17 - 01/24/18	30	2.70213 %	358,629,921.74	807,553.89	0.00	0.00	0.00	807,553.89	0.00	356,271,607.28
2M-1H	N/A	N/A	0.00000 %	18,875,672.97	0.00	0.00	0.00	0.00	0.00	0.00	18,751,548.44
2M-2A	12/26/17 - 01/24/18	30	5.20213 %	246,928,000.00	1,070,459.63	0.00	0.00	0.00	1,070,459.63	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	12/26/17 - 01/24/18	30	5.20213 %	265,923,000.00	1,152,805.01	0.00	0.00	0.00	1,152,805.01	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	12/26/17 - 01/24/18	30	5.20213 %	246,928,000.00	1,070,459.63	0.00	0.00	0.00	1,070,459.63	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	12/26/17 - 01/24/18	30	5.20213 %	759,779,000.00	3,293,724.27	0.00	0.00	0.00	3,293,724.27	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	12/26/17 - 01/24/18	30	7.05213 %	189,945,000.00	1,116,264.03	0.00	0.00	0.00	1,116,264.03	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,942,325.00	0.00	0.00	0.00	0.00	0.00	0.00	199,942,325.00
2A-I1	12/26/17 - 01/24/18	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2A-I2	12/26/17 - 01/24/18	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2A-I3	12/26/17 - 01/24/18	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2A-I4	12/26/17 - 01/24/18	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2B-I1	12/26/17 - 01/24/18	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	12/26/17 - 01/24/18	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	12/26/17 - 01/24/18	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	12/26/17 - 01/24/18	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	12/26/17 - 01/24/18	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	12/26/17 - 01/24/18	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	12/26/17 - 01/24/18	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	12/26/17 - 01/24/18	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	12/26/17 - 01/24/18	30	3.90213 %	246,928,000.00	802,954.30	0.00	0.00	0.00	802,954.30	0.00	246,928,000.00
2E-A2	12/26/17 - 01/24/18	30	3.40213 %	246,928,000.00	700,067.63	0.00	0.00	0.00	700,067.63	0.00	246,928,000.00
2E-A3	12/26/17 - 01/24/18	30	2.90213 %	246,928,000.00	597,180.96	0.00	0.00	0.00	597,180.96	0.00	246,928,000.00
2E-A4	12/26/17 - 01/24/18	30	2.40213 %	246,928,000.00	494,294.30	0.00	0.00	0.00	494,294.30	0.00	246,928,000.00
2E-B1	12/26/17 - 01/24/18	30	3.90213 %	265,923,000.00	864,721.76	0.00	0.00	0.00	864,721.76	0.00	265,923,000.00
2E-B2	12/26/17 - 01/24/18	30	3.40213 %	265,923,000.00	753,920.51	0.00	0.00	0.00	753,920.51	0.00	265,923,000.00
2E-B3	12/26/17 - 01/24/18	30	2.90213 %	265,923,000.00	643,119.26	0.00	0.00	0.00	643,119.26	0.00	265,923,000.00
2E-B4	12/26/17 - 01/24/18	30	2.40213 %	265,923,000.00	532,318.01	0.00	0.00	0.00	532,318.01	0.00	265,923,000.00
2E-C1	12/26/17 - 01/24/18	30	3.90213 %	246,928,000.00	802,954.30	0.00	0.00	0.00	802,954.30	0.00	246,928,000.00
2E-C2	12/26/17 - 01/24/18	30	3.40213 %	246,928,000.00	700,067.63	0.00	0.00	0.00	700,067.63	0.00	246,928,000.00
2E-C3	12/26/17 - 01/24/18	30	2.90213 %	246,928,000.00	597,180.96	0.00	0.00	0.00	597,180.96	0.00	246,928,000.00
2E-C4	12/26/17 - 01/24/18	30	2.40213 %	246,928,000.00	494,294.30	0.00	0.00	0.00	494,294.30	0.00	246,928,000.00
2E-D1	12/26/17 - 01/24/18	30	3.90213 %	512,851,000.00	1,667,676.06	0.00	0.00	0.00	1,667,676.06	0.00	512,851,000.00
2E-D2	12/26/17 - 01/24/18	30	3.40213 %	512,851,000.00	1,453,988.14	0.00	0.00	0.00	1,453,988.14	0.00	512,851,000.00
2E-D3	12/26/17 - 01/24/18	30	2.90213 %	512,851,000.00	1,240,300.23	0.00	0.00	0.00	1,240,300.23	0.00	512,851,000.00
2E-D4	12/26/17 - 01/24/18	30	2.40213 %	512,851,000.00	1,026,612.31	0.00	0.00	0.00	1,026,612.31	0.00	512,851,000.00

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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	12/26/17 - 01/24/18	30	5.20213 %	512,851,000.00	2,223,264.64	0.00	0.00	0.00	2,223,264.64	0.00	512,851,000.00
2E-F1	12/26/17 - 01/24/18	30	3.90213 %	512,851,000.00	1,667,676.06	0.00	0.00	0.00	1,667,676.06	0.00	512,851,000.00
2E-F2	12/26/17 - 01/24/18	30	3.40213 %	512,851,000.00	1,453,988.14	0.00	0.00	0.00	1,453,988.14	0.00	512,851,000.00
2E-F3	12/26/17 - 01/24/18	30	2.90213 %	512,851,000.00	1,240,300.23	0.00	0.00	0.00	1,240,300.23	0.00	512,851,000.00
2E-F4	12/26/17 - 01/24/18	30	2.40213 %	512,851,000.00	1,026,612.31	0.00	0.00	0.00	1,026,612.31	0.00	512,851,000.00
2E-F5	12/26/17 - 01/24/18	30	5.20213 %	512,851,000.00	2,223,264.64	0.00	0.00	0.00	2,223,264.64	0.00	512,851,000.00
2X-1	12/26/17 - 01/24/18	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2X-2	12/26/17 - 01/24/18	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2X-3	12/26/17 - 01/24/18	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2X-4	12/26/17 - 01/24/18	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
2Y-1	12/26/17 - 01/24/18	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	12/26/17 - 01/24/18	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	12/26/17 - 01/24/18	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	12/26/17 - 01/24/18	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					43,918,809.96	0.00	0.00	0.00	43,918,809.96	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 %	940.90030841	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	933.41268176
2M-1	379,890,000.00	2.70213 %	944.03622559	2.12575717	0.00000000	0.00000000	0.00000000	2.12575717	0.00000000	937.82833789
2M-1H	19,994,649.00	0.00000 %	944.03622539	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	937.82833797
2M-2A	246,928,000.00	5.20213 %	1000.00000000	4.33510833	0.00000000	0.00000000	0.00000000	4.33510833	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	5.20213 %	1000.00000000	4.33510832	0.00000000	0.00000000	0.00000000	4.33510832	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	5.20213 %	1000.00000000	4.33510833	0.00000000	0.00000000	0.00000000	4.33510833	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	5.20213 %	1000.00000000	4.33510833	0.00000000	0.00000000	0.00000000	4.33510833	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	7.05213 %	1000.00000000	5.87677501	0.00000000	0.00000000	0.00000000	5.87677501	0.00000000	1000.00000000
2B-1H	9,997,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	3.90213 %	1000.00000000	3.25177501	0.00000000	0.00000000	0.00000000	3.25177501	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.40213 %	1000.00000000	2.83510833	0.00000000	0.00000000	0.00000000	2.83510833	0.00000000	1000.00000000
2E-A3	246,928,000.00	2.90213 %	1000.00000000	2.41844165	0.00000000	0.00000000	0.00000000	2.41844165	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.40213 %	1000.00000000	2.00177501	0.00000000	0.00000000	0.00000000	2.00177501	0.00000000	1000.00000000
2E-B1	265,923,000.00	3.90213 %	1000.00000000	3.25177499	0.00000000	0.00000000	0.00000000	3.25177499	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.40213 %	1000.00000000	2.83510832	0.00000000	0.00000000	0.00000000	2.83510832	0.00000000	1000.00000000
2E-B3	265,923,000.00	2.90213 %	1000.00000000	2.41844165	0.00000000	0.00000000	0.00000000	2.41844165	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.40213 %	1000.00000000	2.00177499	0.00000000	0.00000000	0.00000000	2.00177499	0.00000000	1000.00000000
2E-C1	246,928,000.00	3.90213 %	1000.00000000	3.25177501	0.00000000	0.00000000	0.00000000	3.25177501	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.40213 %	1000.00000000	2.83510833	0.00000000	0.00000000	0.00000000	2.83510833	0.00000000	1000.00000000
2E-C3	246,928,000.00	2.90213 %	1000.00000000	2.41844165	0.00000000	0.00000000	0.00000000	2.41844165	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.40213 %	1000.00000000	2.00177501	0.00000000	0.00000000	0.00000000	2.00177501	0.00000000	1000.00000000
2E-D1	512,851,000.00	3.90213 %	1000.00000000	3.25177500	0.00000000	0.00000000	0.00000000	3.25177500	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.40213 %	1000.00000000	2.83510833	0.00000000	0.00000000	0.00000000	2.83510833	0.00000000	1000.00000000
2E-D3	512,851,000.00	2.90213 %	1000.00000000	2.41844167	0.00000000	0.00000000	0.00000000	2.41844167	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.40213 %	1000.00000000	2.00177500	0.00000000	0.00000000	0.00000000	2.00177500	0.00000000	1000.00000000

**Connecticut Avenue Securities
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www.ctslink.com
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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	5.20213 %	1000.00000000	4.33510833	0.00000000	0.00000000	0.00000000	4.33510833	0.00000000	1000.00000000
2E-F1	512,851,000.00	3.90213 %	1000.00000000	3.25177500	0.00000000	0.00000000	0.00000000	3.25177500	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.40213 %	1000.00000000	2.83510833	0.00000000	0.00000000	0.00000000	2.83510833	0.00000000	1000.00000000
2E-F3	512,851,000.00	2.90213 %	1000.00000000	2.41844167	0.00000000	0.00000000	0.00000000	2.41844167	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.40213 %	1000.00000000	2.00177500	0.00000000	0.00000000	0.00000000	2.00177500	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.20213 %	1000.00000000	4.33510833	0.00000000	0.00000000	0.00000000	4.33510833	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	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	7,088,620.13
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	506,403.19
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>7,595,023.32</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	<u>7,575,856.66</u>
Total Withdrawals (Pool Distribution Amount)	<u>7,595,023.32</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	289,924,387.45
Total Principal Reduction Cumulative	2,581,077,151.69
Scheduled Principal Current	59,335,327.49
Scheduled Principal Cumulative	609,864,446.94
Unscheduled Principal Current	230,589,059.96
Unscheduled Principal Cumulative	1,971,212,704.75
Senior Reduction Amount	287,441,948.45
Subordinate Reduction Amount	2,482,439.00
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	249.30
Informational Reporting	
At Issuance Loan Count	170672
Period Beginning Loan Count	163919
Period Reference Pool Removal Loan Count	895
Period Ending Loan Count	163024
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	37,407,387,838.08
Period PIF Loan Count Current	891
PIF Loan Count Cumulative	7574
Period PIF Loan UPB Current	221,297,544.92
PIF Loan UPB Cumulative	1,841,266,026.92
Period Partial Prepayment Amount	9,278,064.02
Repurchase Prior CE Loan Count Current	4
Repurchase Prior CE Loan Count Cum	74
Repurchased Prior Credit Event UPB Current	506,403.19
Repurchased Prior Credit Event UPB Cum	15,300,935.38
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	9
Total Active Modified UPB	2,343,371.31
LIBOR	1.552130%
Structural Reporting	
Senior Percentage	95.816255%
Subordinate Percentage	4.183745%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0.00	0.00	4.000000%	4.180000%	4.210000%
2M-1	0.00	0.00	3.000000%	3.180000%	3.210000%
2M-1H	0.00	0.00	3.000000%	3.180000%	3.210000%
2M-2	0.00	0.00	1.000000%	1.060000%	1.070000%
2M-2H	0.00	0.00	1.000000%	1.060000%	1.070000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1183	264,310,495.12	0.725660%	0.706573%
60 Days	618	141,684,464.18	0.379085%	0.378761%
90 Days	284	71,279,353.47	0.174207%	0.190549%
120 Days	53	12,560,696.55	0.032511%	0.033578%
150 Days	25	6,283,115.42	0.015335%	0.016796%
180+ Days	58	15,532,116.31	0.035578%	0.041522%
	2221	511,650,241.05	1.362376%	1.367779%

CONNECTICUT AVENUE SECURITIES

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
6	1,422,929.01	249.30	0.018	1,422,929.01	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39523160	381,282.18	117.24	0.031	117.24	0.00
39434459	237,898.55	74.49	0.031	74.49	0.00
39519870	179,952.60	48.88	0.027	48.88	0.00
39497384	363,526.65	4.86	0.001	4.86	0.00
39464408	176,154.49	2.60	0.001	2.60	0.00
39501892	84,114.54	1.24	0.001	1.24	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail

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

Realized Loss Detail

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

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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

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Connecticut Avenue Securities
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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.613 %
3 Month Average 0.653 %
12 Month Average 0.000 %

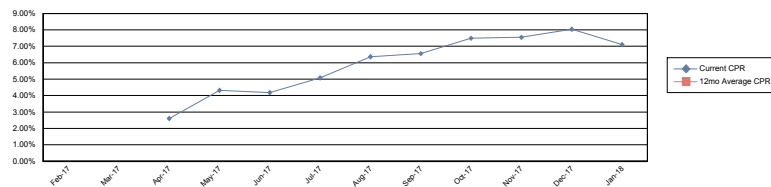
CPR

Current Month 7.109 %
3 Month Average 7.565 %
12 Month Average 0.000 %

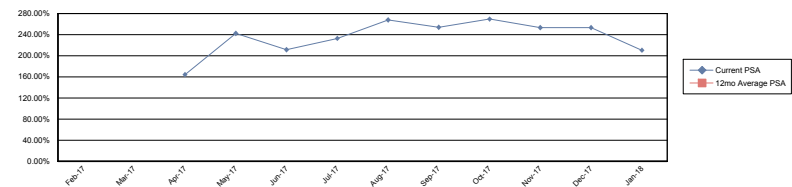
PSA

Current Month 210.397 %
3 Month Average 238.849 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0039459340	137,742.08	0.00	0.000%	137,742.08
0039501658	106,026.49	0.00	0.000%	106,026.49
0039519150	127,166.32	0.00	0.000%	127,166.32
0039581751	135,468.30	0.00	0.000%	135,468.30
Totals	506,403.19	0.00		

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

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Supplemental Reporting

Business Day

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

Closing Date

means March 22, 2017.

Accrual Period

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

Record Date

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