

**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

12-Mar-2018 07:13:15 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	02/28/2018	0.00000 %	35,548,652,295.07	0.00	243,439,390.69	0.00	35,305,212,904.36	243,439,390.69	0.00
2M-1		03/23/2018	2.77070 %	353,809,665.24	762,455.90	2,440,631.23	0.00	351,369,034.01	3,203,087.13	0.00
2M-1H	30711XGL2	02/28/2018	0.00000 %	18,621,969.70	0.00	128,457.09	0.00	18,493,512.61	128,457.09	0.00
2M-2A		03/23/2018	5.27070 %	246,928,000.00	1,012,264.87	0.00	0.00	246,928,000.00	1,012,264.87	0.00
2M-AH	30711XGM0	02/28/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		03/23/2018	5.27070 %	265,923,000.00	1,090,133.61	0.00	0.00	265,923,000.00	1,090,133.61	0.00
2M-BH	30711XGN8	02/28/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		03/23/2018	5.27070 %	246,928,000.00	1,012,264.87	0.00	0.00	246,928,000.00	1,012,264.87	0.00
2M-CH	30711XGP3	02/28/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		03/23/2018	5.27070 %	759,779,000.00	3,114,663.36	0.00	0.00	759,779,000.00	3,114,663.36	0.00
2M-2H	30711XGQ1	02/28/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		03/23/2018	7.12070 %	189,945,000.00	1,051,976.61	0.00	0.00	189,945,000.00	1,051,976.61	0.00
2B-1H		02/28/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		02/28/2018	0.00000 %	199,941,557.02	0.00	0.00	70,121.12	199,871,435.90	0.00	70,889.10
2A-I1	30711XGR9	03/23/2018	1.30000 %	0.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00
2A-I2	30711XGS7	03/23/2018	1.80000 %	0.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00
2A-I3	30711XGT5	03/23/2018	2.30000 %	0.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00
2A-I4	30711XGU2	03/23/2018	2.80000 %	0.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00
2B-I1	30711XGZ1	03/23/2018	1.30000 %	0.00	268,877.70	0.00	0.00	0.00	268,877.70	0.00
2B-I2	30711XHA5	03/23/2018	1.80000 %	0.00	372,292.20	0.00	0.00	0.00	372,292.20	0.00
2B-I3	30711XHB3	03/23/2018	2.30000 %	0.00	475,706.70	0.00	0.00	0.00	475,706.70	0.00
2B-I4	30711XHC1	03/23/2018	2.80000 %	0.00	579,121.20	0.00	0.00	0.00	579,121.20	0.00
2C-I1	30711XHH0	03/23/2018	1.30000 %	0.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00
2C-I2	30711XHJ6	03/23/2018	1.80000 %	0.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00
2C-I3	30711XHK3	03/23/2018	2.30000 %	0.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00
2C-I4	30711XHL1	03/23/2018	2.80000 %	0.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00
2E-A1	30711XGV0	03/23/2018	3.97070 %	246,928,000.00	762,593.23	0.00	0.00	246,928,000.00	762,593.23	0.00
2E-A2	30711XGW8	03/23/2018	3.47070 %	246,928,000.00	666,565.67	0.00	0.00	246,928,000.00	666,565.67	0.00
2E-A3	30711XGX6	03/23/2018	2.97070 %	246,928,000.00	570,538.12	0.00	0.00	246,928,000.00	570,538.12	0.00
2E-A4	30711XGY4	03/23/2018	2.47070 %	246,928,000.00	474,510.56	0.00	0.00	246,928,000.00	474,510.56	0.00
2E-B1	30711XHD9	03/23/2018	3.97070 %	265,923,000.00	821,255.91	0.00	0.00	265,923,000.00	821,255.91	0.00
2E-B2	30711XHE7	03/23/2018	3.47070 %	265,923,000.00	717,841.41	0.00	0.00	265,923,000.00	717,841.41	0.00
2E-B3	30711XHF4	03/23/2018	2.97070 %	265,923,000.00	614,426.91	0.00	0.00	265,923,000.00	614,426.91	0.00
2E-B4	30711XHG2	03/23/2018	2.47070 %	265,923,000.00	511,012.41	0.00	0.00	265,923,000.00	511,012.41	0.00
2E-C1	30711XHM9	03/23/2018	3.97070 %	246,928,000.00	762,593.23	0.00	0.00	246,928,000.00	762,593.23	0.00
2E-C2	30711XHN7	03/23/2018	3.47070 %	246,928,000.00	666,565.67	0.00	0.00	246,928,000.00	666,565.67	0.00
2E-C3	30711XHP2	03/23/2018	2.97070 %	246,928,000.00	570,538.12	0.00	0.00	246,928,000.00	570,538.12	0.00
2E-C4	30711XHQ0	03/23/2018	2.47070 %	246,928,000.00	474,510.56	0.00	0.00	246,928,000.00	474,510.56	0.00
2E-D1	30711XHR8	03/23/2018	3.97070 %	512,851,000.00	1,583,849.14	0.00	0.00	512,851,000.00	1,583,849.14	0.00
2E-D2	30711XHS6	03/23/2018	3.47070 %	512,851,000.00	1,384,407.08	0.00	0.00	512,851,000.00	1,384,407.08	0.00
2E-D3	30711XHT4	03/23/2018	2.97070 %	512,851,000.00	1,184,965.03	0.00	0.00	512,851,000.00	1,184,965.03	0.00
2E-D4	30711XHU1	03/23/2018	2.47070 %	512,851,000.00	985,522.97	0.00	0.00	512,851,000.00	985,522.97	0.00
2E-D5	30711XHV9	03/23/2018	5.27070 %	512,851,000.00	2,102,398.48	0.00	0.00	512,851,000.00	2,102,398.48	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 12-Mar-2018

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2E-F1	30711XHW7	03/23/2018	3.97070 %	512,851,000.00	1,583,849.14	0.00	0.00	512,851,000.00	1,583,849.14	0.00
2E-F2	30711XHX5	03/23/2018	3.47070 %	512,851,000.00	1,384,407.08	0.00	0.00	512,851,000.00	1,384,407.08	0.00
2E-F3	30711XHY3	03/23/2018	2.97070 %	512,851,000.00	1,184,965.03	0.00	0.00	512,851,000.00	1,184,965.03	0.00
2E-F4	30711XHZ0	03/23/2018	2.47070 %	512,851,000.00	985,522.97	0.00	0.00	512,851,000.00	985,522.97	0.00
2E-F5	30711XJA3	03/23/2018	5.27070 %	512,851,000.00	2,102,398.48	0.00	0.00	512,851,000.00	2,102,398.48	0.00
2X-1	30711XJB1	03/23/2018	1.30000 %	0.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00
2X-2	30711XJC9	03/23/2018	1.80000 %	0.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00
2X-3	30711XJD7	03/23/2018	2.30000 %	0.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00
2X-4	30711XJE5	03/23/2018	2.80000 %	0.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00
2Y-1	30711XJF2	03/23/2018	1.30000 %	0.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00
2Y-2	30711XJG0	03/23/2018	1.80000 %	0.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00
2Y-3	30711XJH8	03/23/2018	2.30000 %	0.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00
2Y-4	30711XJJ4	03/23/2018	2.80000 %	0.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00
Totals				46,088,132,412.03	41,526,397.46	246,008,479.01	70,121.12	45,842,053,811.88	287,534,876.47	70,889.10

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	35,548,652,295.07	58,093,320.61	185,346,070.08	0.00	0.00	243,439,390.69	35,305,212,904.36	0.91967180	243,439,390.69
2M-1	379,890,000.00	353,809,665.24	2,440,631.23	0.00	0.00	0.00	2,440,631.23	351,369,034.01	0.92492309	2,440,631.23
2M-1H	19,994,649.00	18,621,969.70	128,457.09	0.00	0.00	0.00	128,457.09	18,493,512.61	0.92492309	128,457.09
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	199,941,557.02	0.00	0.00	0.00	70,121.12	70,121.12	199,871,435.90	0.99964545	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	46,088,132,412.03	60,662,408.93	185,346,070.08	0.00	70,121.12	246,078,600.13	45,842,053,811.88	0.93639563	246,008,479.01

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Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	926.01319281	1.51328328	4.82811288	0.00000000	0.00000000	6.34139617	919.67179664	0.91967180	6.34139617
2M-1	379,890,000.00	931.34766706	6.42457351	0.00000000	0.00000000	0.00000000	6.42457351	924.92309355	0.92492309	6.42457351
2M-1H	19,994,649.00	931.34766707	6.42457339	0.00000000	0.00000000	0.00000000	6.42457339	924.92309367	0.92492309	6.42457339
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	999.99615899	0.00000000	0.00000000	0.00000000	0.35070674	0.35070674	999.64545226	0.99964545	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
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 %	35,548,652,295.07	0.00	0.00	0.00	0.00	0.00	0.00	35,305,212,904.36
2M-1	02/26/18 - 03/25/18	28	2.77070 %	353,809,665.24	762,455.90	0.00	0.00	0.00	762,455.90	0.00	351,369,034.01
2M-1H	N/A	N/A	0.00000 %	18,621,969.70	0.00	0.00	0.00	0.00	0.00	0.00	18,493,512.61
2M-2A	02/26/18 - 03/25/18	28	5.27070 %	246,928,000.00	1,012,264.87	0.00	0.00	0.00	1,012,264.87	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	02/26/18 - 03/25/18	28	5.27070 %	265,923,000.00	1,090,133.61	0.00	0.00	0.00	1,090,133.61	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	02/26/18 - 03/25/18	28	5.27070 %	246,928,000.00	1,012,264.87	0.00	0.00	0.00	1,012,264.87	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	02/26/18 - 03/25/18	28	5.27070 %	759,779,000.00	3,114,663.36	0.00	0.00	0.00	3,114,663.36	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	02/26/18 - 03/25/18	28	7.12070 %	189,945,000.00	1,051,976.61	0.00	0.00	0.00	1,051,976.61	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 %	199,941,557.02	0.00	0.00	0.00	0.00	0.00	0.00	199,871,435.90
2A-I1	02/26/18 - 03/25/18	28	1.30000 %	246,928,000.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00	246,928,000.00
2A-I2	02/26/18 - 03/25/18	28	1.80000 %	246,928,000.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00	246,928,000.00
2A-I3	02/26/18 - 03/25/18	28	2.30000 %	246,928,000.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00	246,928,000.00
2A-I4	02/26/18 - 03/25/18	28	2.80000 %	246,928,000.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00	246,928,000.00
2B-I1	02/26/18 - 03/25/18	28	1.30000 %	265,923,000.00	268,877.70	0.00	0.00	0.00	268,877.70	0.00	265,923,000.00
2B-I2	02/26/18 - 03/25/18	28	1.80000 %	265,923,000.00	372,292.20	0.00	0.00	0.00	372,292.20	0.00	265,923,000.00
2B-I3	02/26/18 - 03/25/18	28	2.30000 %	265,923,000.00	475,706.70	0.00	0.00	0.00	475,706.70	0.00	265,923,000.00
2B-I4	02/26/18 - 03/25/18	28	2.80000 %	265,923,000.00	579,121.20	0.00	0.00	0.00	579,121.20	0.00	265,923,000.00
2C-I1	02/26/18 - 03/25/18	28	1.30000 %	246,928,000.00	249,671.64	0.00	0.00	0.00	249,671.64	0.00	246,928,000.00
2C-I2	02/26/18 - 03/25/18	28	1.80000 %	246,928,000.00	345,699.20	0.00	0.00	0.00	345,699.20	0.00	246,928,000.00
2C-I3	02/26/18 - 03/25/18	28	2.30000 %	246,928,000.00	441,726.76	0.00	0.00	0.00	441,726.76	0.00	246,928,000.00
2C-I4	02/26/18 - 03/25/18	28	2.80000 %	246,928,000.00	537,754.31	0.00	0.00	0.00	537,754.31	0.00	246,928,000.00
2E-A1	02/26/18 - 03/25/18	28	3.97070 %	246,928,000.00	762,593.23	0.00	0.00	0.00	762,593.23	0.00	246,928,000.00
2E-A2	02/26/18 - 03/25/18	28	3.47070 %	246,928,000.00	666,565.67	0.00	0.00	0.00	666,565.67	0.00	246,928,000.00
2E-A3	02/26/18 - 03/25/18	28	2.97070 %	246,928,000.00	570,538.12	0.00	0.00	0.00	570,538.12	0.00	246,928,000.00
2E-A4	02/26/18 - 03/25/18	28	2.47070 %	246,928,000.00	474,510.56	0.00	0.00	0.00	474,510.56	0.00	246,928,000.00
2E-B1	02/26/18 - 03/25/18	28	3.97070 %	265,923,000.00	821,255.91	0.00	0.00	0.00	821,255.91	0.00	265,923,000.00
2E-B2	02/26/18 - 03/25/18	28	3.47070 %	265,923,000.00	717,841.41	0.00	0.00	0.00	717,841.41	0.00	265,923,000.00
2E-B3	02/26/18 - 03/25/18	28	2.97070 %	265,923,000.00	614,426.91	0.00	0.00	0.00	614,426.91	0.00	265,923,000.00
2E-B4	02/26/18 - 03/25/18	28	2.47070 %	265,923,000.00	511,012.41	0.00	0.00	0.00	511,012.41	0.00	265,923,000.00
2E-C1	02/26/18 - 03/25/18	28	3.97070 %	246,928,000.00	762,593.23	0.00	0.00	0.00	762,593.23	0.00	246,928,000.00
2E-C2	02/26/18 - 03/25/18	28	3.47070 %	246,928,000.00	666,565.67	0.00	0.00	0.00	666,565.67	0.00	246,928,000.00
2E-C3	02/26/18 - 03/25/18	28	2.97070 %	246,928,000.00	570,538.12	0.00	0.00	0.00	570,538.12	0.00	246,928,000.00
2E-C4	02/26/18 - 03/25/18	28	2.47070 %	246,928,000.00	474,510.56	0.00	0.00	0.00	474,510.56	0.00	246,928,000.00
2E-D1	02/26/18 - 03/25/18	28	3.97070 %	512,851,000.00	1,583,849.14	0.00	0.00	0.00	1,583,849.14	0.00	512,851,000.00
2E-D2	02/26/18 - 03/25/18	28	3.47070 %	512,851,000.00	1,384,407.08	0.00	0.00	0.00	1,384,407.08	0.00	512,851,000.00
2E-D3	02/26/18 - 03/25/18	28	2.97070 %	512,851,000.00	1,184,965.03	0.00	0.00	0.00	1,184,965.03	0.00	512,851,000.00
2E-D4	02/26/18 - 03/25/18	28	2.47070 %	512,851,000.00	985,522.97	0.00	0.00	0.00	985,522.97	0.00	512,851,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	02/26/18 - 03/25/18	28	5.27070 %	512,851,000.00	2,102,398.48	0.00	0.00	0.00	2,102,398.48	0.00	512,851,000.00
2E-F1	02/26/18 - 03/25/18	28	3.97070 %	512,851,000.00	1,583,849.14	0.00	0.00	0.00	1,583,849.14	0.00	512,851,000.00
2E-F2	02/26/18 - 03/25/18	28	3.47070 %	512,851,000.00	1,384,407.08	0.00	0.00	0.00	1,384,407.08	0.00	512,851,000.00
2E-F3	02/26/18 - 03/25/18	28	2.97070 %	512,851,000.00	1,184,965.03	0.00	0.00	0.00	1,184,965.03	0.00	512,851,000.00
2E-F4	02/26/18 - 03/25/18	28	2.47070 %	512,851,000.00	985,522.97	0.00	0.00	0.00	985,522.97	0.00	512,851,000.00
2E-F5	02/26/18 - 03/25/18	28	5.27070 %	512,851,000.00	2,102,398.48	0.00	0.00	0.00	2,102,398.48	0.00	512,851,000.00
2X-1	02/26/18 - 03/25/18	28	1.30000 %	512,851,000.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00	512,851,000.00
2X-2	02/26/18 - 03/25/18	28	1.80000 %	512,851,000.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00	512,851,000.00
2X-3	02/26/18 - 03/25/18	28	2.30000 %	512,851,000.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00	512,851,000.00
2X-4	02/26/18 - 03/25/18	28	2.80000 %	512,851,000.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00	512,851,000.00
2Y-1	02/26/18 - 03/25/18	28	1.30000 %	512,851,000.00	518,549.34	0.00	0.00	0.00	518,549.34	0.00	512,851,000.00
2Y-2	02/26/18 - 03/25/18	28	1.80000 %	512,851,000.00	717,991.40	0.00	0.00	0.00	717,991.40	0.00	512,851,000.00
2Y-3	02/26/18 - 03/25/18	28	2.30000 %	512,851,000.00	917,433.46	0.00	0.00	0.00	917,433.46	0.00	512,851,000.00
2Y-4	02/26/18 - 03/25/18	28	2.80000 %	512,851,000.00	1,116,875.51	0.00	0.00	0.00	1,116,875.51	0.00	512,851,000.00
Totals					41,526,397.46	0.00	0.00	0.00	41,526,397.46	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 %	926.01319281	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	919.67179664
2M-1	379,890,000.00	2.77070 %	931.34766706	2.00704388	0.00000000	0.00000000	0.00000000	2.00704388	0.00000000	924.92309355
2M-1H	19,994,649.00	0.00000 %	931.34766707	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	924.92309367
2M-2A	246,928,000.00	5.27070 %	1000.00000000	4.09943332	0.00000000	0.00000000	0.00000000	4.09943332	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	5.27070 %	1000.00000000	4.09943333	0.00000000	0.00000000	0.00000000	4.09943333	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	5.27070 %	1000.00000000	4.09943332	0.00000000	0.00000000	0.00000000	4.09943332	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	5.27070 %	1000.00000000	4.09943334	0.00000000	0.00000000	0.00000000	4.09943334	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	7.12070 %	1000.00000000	5.53832220	0.00000000	0.00000000	0.00000000	5.53832220	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 %	999.99615899	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.64545226
2A-I1	0.00	1.30000 %	1000.00000000	1.01111109	0.00000000	0.00000000	0.00000000	1.01111109	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.78888891	0.00000000	0.00000000	0.00000000	1.78888891	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.17777777	0.00000000	0.00000000	0.00000000	2.17777777	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.01111111	0.00000000	0.00000000	0.00000000	1.01111111	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.78888889	0.00000000	0.00000000	0.00000000	1.78888889	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.01111109	0.00000000	0.00000000	0.00000000	1.01111109	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.78888891	0.00000000	0.00000000	0.00000000	1.78888891	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.17777777	0.00000000	0.00000000	0.00000000	2.17777777	0.00000000	1000.00000000
2E-A1	246,928,000.00	3.97070 %	1000.00000000	3.08832222	0.00000000	0.00000000	0.00000000	3.08832222	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.47070 %	1000.00000000	2.69943332	0.00000000	0.00000000	0.00000000	2.69943332	0.00000000	1000.00000000
2E-A3	246,928,000.00	2.97070 %	1000.00000000	2.31054445	0.00000000	0.00000000	0.00000000	2.31054445	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.47070 %	1000.00000000	1.92165554	0.00000000	0.00000000	0.00000000	1.92165554	0.00000000	1000.00000000
2E-B1	265,923,000.00	3.97070 %	1000.00000000	3.08832222	0.00000000	0.00000000	0.00000000	3.08832222	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.47070 %	1000.00000000	2.69943333	0.00000000	0.00000000	0.00000000	2.69943333	0.00000000	1000.00000000
2E-B3	265,923,000.00	2.97070 %	1000.00000000	2.31054444	0.00000000	0.00000000	0.00000000	2.31054444	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.47070 %	1000.00000000	1.92165555	0.00000000	0.00000000	0.00000000	1.92165555	0.00000000	1000.00000000
2E-C1	246,928,000.00	3.97070 %	1000.00000000	3.08832222	0.00000000	0.00000000	0.00000000	3.08832222	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.47070 %	1000.00000000	2.69943332	0.00000000	0.00000000	0.00000000	2.69943332	0.00000000	1000.00000000
2E-C3	246,928,000.00	2.97070 %	1000.00000000	2.31054445	0.00000000	0.00000000	0.00000000	2.31054445	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.47070 %	1000.00000000	1.92165554	0.00000000	0.00000000	0.00000000	1.92165554	0.00000000	1000.00000000
2E-D1	512,851,000.00	3.97070 %	1000.00000000	3.08832222	0.00000000	0.00000000	0.00000000	3.08832222	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.47070 %	1000.00000000	2.69943332	0.00000000	0.00000000	0.00000000	2.69943332	0.00000000	1000.00000000
2E-D3	512,851,000.00	2.97070 %	1000.00000000	2.31054445	0.00000000	0.00000000	0.00000000	2.31054445	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.47070 %	1000.00000000	1.92165555	0.00000000	0.00000000	0.00000000	1.92165555	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	512,851,000.00	5.27070 %	1000.00000000	4.09943332	0.00000000	0.00000000	0.00000000	4.09943332	0.00000000	1000.00000000
2E-F1	512,851,000.00	3.97070 %	1000.00000000	3.08832222	0.00000000	0.00000000	0.00000000	3.08832222	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.47070 %	1000.00000000	2.69943332	0.00000000	0.00000000	0.00000000	2.69943332	0.00000000	1000.00000000
2E-F3	512,851,000.00	2.97070 %	1000.00000000	2.31054445	0.00000000	0.00000000	0.00000000	2.31054445	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.47070 %	1000.00000000	1.92165555	0.00000000	0.00000000	0.00000000	1.92165555	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.27070 %	1000.00000000	4.09943332	0.00000000	0.00000000	0.00000000	4.09943332	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.78888890	0.00000000	0.00000000	0.00000000	1.78888890	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	2.17777778	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.78888890	0.00000000	0.00000000	0.00000000	1.78888890	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.17777778	0.00000000	0.00000000	0.00000000	2.17777778	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	7,092,686.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	366,328.57
Gains & Subsequent Recoveries (Realized Losses)	(70,121.12)
Total Deposits	<u>7,388,893.76</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,369,727.10
Total Withdrawals (Pool Distribution Amount)	<u>7,388,893.76</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	246,078,600.13
Total Principal Reduction Cumulative	3,113,806,477.09
Scheduled Principal Current	60,662,408.93
Scheduled Principal Cumulative	732,089,967.74
Unscheduled Principal Current	185,346,070.08
Unscheduled Principal Cumulative	2,381,645,620.25
Senior Reduction Amount	243,439,390.69
Subordinate Reduction Amount	2,569,088.32
Calculated Tranche Write-Down Amount	70,121.12
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,048.09
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	162150
Period Reference Pool Removal Loan Count	703
Period Ending Loan Count	161447
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	36,874,658,512.68
Period PIF Loan Count Current	701
PIF Loan Count Cumulative	9145
Period PIF Loan UPB Current	174,556,955.47
PIF Loan UPB Cumulative	2,229,554,880.86
Period Partial Prepayment Amount	10,786,456.93
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	78
Repurchased Prior Credit Event UPB Current	366,328.57
Repurchased Prior Credit Event UPB Cum	16,699,085.55
Credit Event Amount Current	115,442.69
Credit Event Amount Cumulative	320,734.41
Total Active Modified Loan Count	24
Total Active Modified UPB	6,090,008.77
LIBOR	1.620700%
Structural Reporting	
Senior Percentage	95.764942%

Connecticut Avenue Securities
Credit-Linked Notes
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.235058%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0

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%	4.240000%	4.260000%
2M-1	0.00	0.00	3.000000%	3.230000%	3.250000%
2M-1H	0.00	0.00	3.000000%	3.230000%	3.250000%
2M-2	0.00	0.00	1.000000%	1.080000%	1.080000%
2M-2H	0.00	0.00	1.000000%	1.080000%	1.080000%
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	70,121.12	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	985	218,397,585.14	0.610107%	0.592270%
60 Days	306	68,762,851.18	0.189536%	0.186477%
90 Days	324	77,221,335.22	0.200685%	0.209416%
120 Days	225	53,495,264.67	0.139365%	0.145073%
150 Days	122	31,357,741.06	0.075567%	0.085039%
180+ Days	103	25,761,703.55	0.063798%	0.667338%
	2065	474,996,480.82	1.279058%	1.288138%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

SDA

Current Month	0.010%
3 Month Average	0.009%
12 Month Average	0.002%

CDR

Current Month	0.004%
3 Month Average	0.003%
12 Month Average	0.001%

Calculation Methodology:

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

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

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

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
15	3,639,557.70	1,048.11	0.029	3,639,557.70	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39594537	197,542.05	6.70	0.003	6.70	0.00
39587261	259,361.96	27.02	0.01	27.02	0.00
39575698	204,373.06	125.50	0.061	125.50	0.00
39523160	380,697.31	117.24	0.031	117.24	0.00
39519870	179,684.92	72.20	0.04	72.20	0.00
39514097	280,231.65	12.96	0.005	12.96	0.00
39501892	83,853.09	1.24	0.001	1.24	0.00
39497384	362,941.91	4.86	0.001	4.86	0.00
39485421	175,676.21	146.40	0.083	146.40	0.00
39483449	235,761.62	49.12	0.021	49.12	0.00
39473264	313,118.02	163.08	0.052	163.08	0.00
39464408	175,585.48	2.60	0.001	2.60	0.00
39451925	176,405.27	48.46	0.027	48.46	0.00
39439889	376,778.91	196.24	0.052	196.24	0.00
39434459	237,546.24	74.49	0.031	74.49	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	115,442.69	70,121.12	60.741

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
39444126	115,442.69	70,121.12	60.741

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	115,442.69	70,121.12	60.741

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39444126	115,442.69	70,121.12	60.741

**Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	1	70,121.12	70,121.12	0.000 %	0	0.00	0.00	0.000 %	1	70,121.12	70,121.12	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	0039444126	117,000.00	4.625 %	MS	84.00	360	70,121.12	02/28/2018	70,121.12	70,121.12

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
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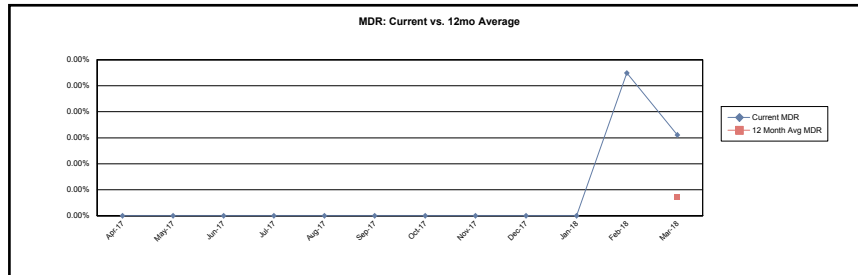
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Realized Loss Report - Collateral

Summary

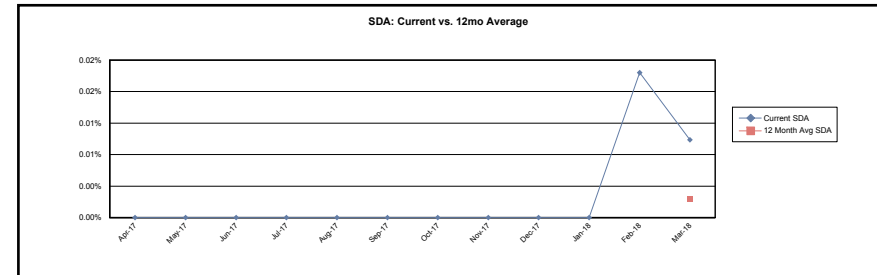
MDR

Current Month	0.000 %
3 Month Average	0.000 %
12 Month Average	0.000 %



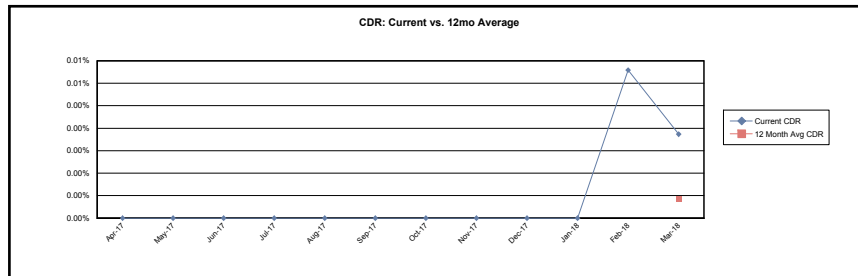
SDA

Current Month	0.010 %
3 Month Average	0.009 %
12 Month Average	0.002 %



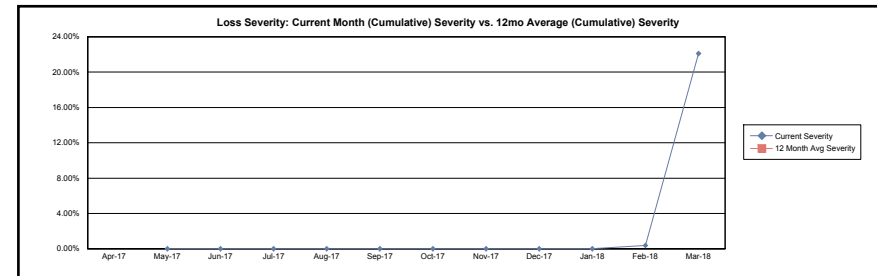
CDR

Current Month	0.004 %
3 Month Average	0.003 %
12 Month Average	0.001 %



Loss Severity

Current Month (Cumulative)	22.102 %
3 Month Average (Cumulative)	7.492 %
12 Month Average (Cumulative)	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 $\text{CDR} / 0.03$

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 0.500 %
3 Month Average 0.572 %
12 Month Average 0.516 %

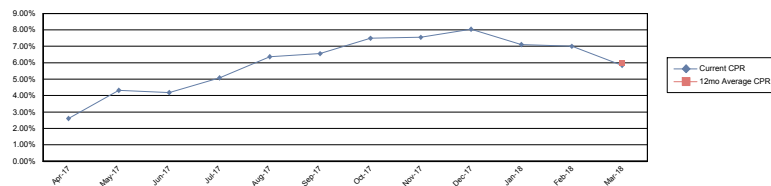
CPR

Current Month 5.841 %
3 Month Average 6.649 %
12 Month Average 6.010 %

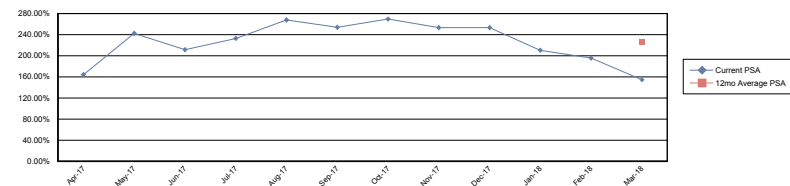
PSA

Current Month 154.592 %
3 Month Average 186.841 %
12 Month Average 225.674 %

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
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						

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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
0039549717	366,328.57	0.00	0.000%	366,328.57
Totals	366,328.57	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

12-Mar-2018 07:13:15 PM

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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.