

**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

10-May-2018 05:00:14 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	04/30/2018	0.00000 %	35,070,628,836.30	0.00	293,101,752.40	0.00	34,777,527,083.89	293,101,752.40	0.00
2M-1		05/24/2018	3.04711 %	341,470,154.55	867,080.94	12,374,486.11	0.00	329,095,668.44	13,241,567.05	0.00
2M-1H	30711XGL2	04/30/2018	0.00000 %	17,972,507.53	0.00	651,303.03	0.00	17,321,204.50	651,303.03	0.00
2M-2A		05/24/2018	5.54711 %	246,928,000.00	1,141,447.32	0.00	0.00	246,928,000.00	1,141,447.32	0.00
2M-AH	30711XGM0	04/30/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		05/24/2018	5.54711 %	265,923,000.00	1,229,253.44	0.00	0.00	265,923,000.00	1,229,253.44	0.00
2M-BH	30711XGN8	04/30/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		05/24/2018	5.54711 %	246,928,000.00	1,141,447.32	0.00	0.00	246,928,000.00	1,141,447.32	0.00
2M-CH	30711XGP3	04/30/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		05/24/2018	5.54711 %	759,779,000.00	3,512,148.07	0.00	0.00	759,779,000.00	3,512,148.07	0.00
2M-2H	30711XGQ1	04/30/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		05/24/2018	7.39711 %	189,945,000.00	1,170,870.05	0.00	0.00	189,945,000.00	1,170,870.05	0.00
2B-1H		04/30/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		04/30/2018	0.00000 %	199,836,890.57	0.00	0.00	(257.67)	199,837,148.24	0.00	105,176.76
2A-I1	30711XGR9	05/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	05/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	05/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	05/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	05/24/2018	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	05/24/2018	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	05/24/2018	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	05/24/2018	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	05/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	05/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	05/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	05/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	05/24/2018	4.24711 %	246,928,000.00	873,941.98	0.00	0.00	246,928,000.00	873,941.98	0.00
2E-A2	30711XGW8	05/24/2018	3.74711 %	246,928,000.00	771,055.32	0.00	0.00	246,928,000.00	771,055.32	0.00
2E-A3	30711XGX6	05/24/2018	3.24711 %	246,928,000.00	668,168.65	0.00	0.00	246,928,000.00	668,168.65	0.00
2E-A4	30711XGY4	05/24/2018	2.74711 %	246,928,000.00	565,281.98	0.00	0.00	246,928,000.00	565,281.98	0.00
2E-B1	30711XHD9	05/24/2018	4.24711 %	265,923,000.00	941,170.19	0.00	0.00	265,923,000.00	941,170.19	0.00
2E-B2	30711XHE7	05/24/2018	3.74711 %	265,923,000.00	830,368.94	0.00	0.00	265,923,000.00	830,368.94	0.00
2E-B3	30711XHF4	05/24/2018	3.24711 %	265,923,000.00	719,567.69	0.00	0.00	265,923,000.00	719,567.69	0.00
2E-B4	30711XHG2	05/24/2018	2.74711 %	265,923,000.00	608,766.44	0.00	0.00	265,923,000.00	608,766.44	0.00
2E-C1	30711XHM9	05/24/2018	4.24711 %	246,928,000.00	873,941.98	0.00	0.00	246,928,000.00	873,941.98	0.00
2E-C2	30711XHN7	05/24/2018	3.74711 %	246,928,000.00	771,055.32	0.00	0.00	246,928,000.00	771,055.32	0.00
2E-C3	30711XHP2	05/24/2018	3.24711 %	246,928,000.00	668,168.65	0.00	0.00	246,928,000.00	668,168.65	0.00
2E-C4	30711XHQ0	05/24/2018	2.74711 %	246,928,000.00	565,281.98	0.00	0.00	246,928,000.00	565,281.98	0.00
2E-D1	30711XHR8	05/24/2018	4.24711 %	512,851,000.00	1,815,112.18	0.00	0.00	512,851,000.00	1,815,112.18	0.00
2E-D2	30711XHS6	05/24/2018	3.74711 %	512,851,000.00	1,601,424.26	0.00	0.00	512,851,000.00	1,601,424.26	0.00
2E-D3	30711XHT4	05/24/2018	3.24711 %	512,851,000.00	1,387,736.34	0.00	0.00	512,851,000.00	1,387,736.34	0.00
2E-D4	30711XHU1	05/24/2018	2.74711 %	512,851,000.00	1,174,048.43	0.00	0.00	512,851,000.00	1,174,048.43	0.00
2E-D5	30711XHV9	05/24/2018	5.54711 %	512,851,000.00	2,370,700.76	0.00	0.00	512,851,000.00	2,370,700.76	0.00

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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	05/24/2018	4.24711 %	512,851,000.00	1,815,112.18	0.00	0.00	512,851,000.00	1,815,112.18	0.00
2E-F2	30711XHX5	05/24/2018	3.74711 %	512,851,000.00	1,601,424.26	0.00	0.00	512,851,000.00	1,601,424.26	0.00
2E-F3	30711XHY3	05/24/2018	3.24711 %	512,851,000.00	1,387,736.34	0.00	0.00	512,851,000.00	1,387,736.34	0.00
2E-F4	30711XHZ0	05/24/2018	2.74711 %	512,851,000.00	1,174,048.43	0.00	0.00	512,851,000.00	1,174,048.43	0.00
2E-F5	30711XJA3	05/24/2018	5.54711 %	512,851,000.00	2,370,700.76	0.00	0.00	512,851,000.00	2,370,700.76	0.00
2X-1	30711XJB1	05/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	05/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	05/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	05/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	05/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	05/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	05/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	05/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				45,597,015,313.95	46,817,847.02	306,127,541.54	(257.67)	45,290,888,030.07	352,945,388.56	105,176.76

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	35,070,628,836.30	60,457,041.59	232,644,710.81	0.00	0.00	293,101,752.40	34,777,527,083.89	0.90592601	293,101,752.40
2M-1	379,890,000.00	341,470,154.55	2,553,113.52	9,821,372.59	0.00	0.00	12,374,486.11	329,095,668.44	0.86629200	12,374,486.11
2M-1H	19,994,649.00	17,972,507.53	134,377.34	516,925.68	0.00	0.00	651,303.03	17,321,204.50	0.86629200	651,303.03
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	199,836,890.57	0.00	0.00	0.00	(257.67)	(257.67)	199,837,148.24	0.99947396	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	45,597,015,313.95	63,144,532.45	242,983,009.08	0.00	(257.67)	306,127,283.87	45,290,888,030.07	0.92513721	306,127,541.54

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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	913.56107436	1.57485627	6.06020362	0.00000000	0.00000000	7.63505990	905.92601446	0.90592601	7.63505990
2M-1	379,890,000.00	898.86586788	6.72066525	25.85320116	0.00000000	0.00000000	32.57386641	866.29200147	0.86629200	32.57386641
2M-1H	19,994,649.00	898.86586806	6.72066511	25.85320102	0.00000000	0.00000000	32.57386664	866.29200142	0.86629200	32.57386664
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	999.47267578	0.00000000	0.00000000	0.00000000	(0.00128872)	(0.00128872)	999.47396450	0.99947396	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

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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 %	35,070,628,836.30	0.00	0.00	0.00	0.00	0.00	0.00	34,777,527,083.89
2M-1	04/25/18 - 05/24/18	30	3.04711 %	341,470,154.55	867,080.94	0.00	0.00	0.00	867,080.94	0.00	329,095,668.44
2M-1H	N/A	N/A	0.00000 %	17,972,507.53	0.00	0.00	0.00	0.00	0.00	0.00	17,321,204.50
2M-2A	04/25/18 - 05/24/18	30	5.54711 %	246,928,000.00	1,141,447.32	0.00	0.00	0.00	1,141,447.32	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	04/25/18 - 05/24/18	30	5.54711 %	265,923,000.00	1,229,253.44	0.00	0.00	0.00	1,229,253.44	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	04/25/18 - 05/24/18	30	5.54711 %	246,928,000.00	1,141,447.32	0.00	0.00	0.00	1,141,447.32	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	04/25/18 - 05/24/18	30	5.54711 %	759,779,000.00	3,512,148.07	0.00	0.00	0.00	3,512,148.07	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	04/25/18 - 05/24/18	30	7.39711 %	189,945,000.00	1,170,870.05	0.00	0.00	0.00	1,170,870.05	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 %	199,836,890.57	0.00	0.00	0.00	0.00	0.00	0.00	199,837,148.24
2A-I1	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	30	4.24711 %	246,928,000.00	873,941.98	0.00	0.00	0.00	873,941.98	0.00	246,928,000.00
2E-A2	04/25/18 - 05/24/18	30	3.74711 %	246,928,000.00	771,055.32	0.00	0.00	0.00	771,055.32	0.00	246,928,000.00
2E-A3	04/25/18 - 05/24/18	30	3.24711 %	246,928,000.00	668,168.65	0.00	0.00	0.00	668,168.65	0.00	246,928,000.00
2E-A4	04/25/18 - 05/24/18	30	2.74711 %	246,928,000.00	565,281.98	0.00	0.00	0.00	565,281.98	0.00	246,928,000.00
2E-B1	04/25/18 - 05/24/18	30	4.24711 %	265,923,000.00	941,170.19	0.00	0.00	0.00	941,170.19	0.00	265,923,000.00
2E-B2	04/25/18 - 05/24/18	30	3.74711 %	265,923,000.00	830,368.94	0.00	0.00	0.00	830,368.94	0.00	265,923,000.00
2E-B3	04/25/18 - 05/24/18	30	3.24711 %	265,923,000.00	719,567.69	0.00	0.00	0.00	719,567.69	0.00	265,923,000.00
2E-B4	04/25/18 - 05/24/18	30	2.74711 %	265,923,000.00	608,766.44	0.00	0.00	0.00	608,766.44	0.00	265,923,000.00
2E-C1	04/25/18 - 05/24/18	30	4.24711 %	246,928,000.00	873,941.98	0.00	0.00	0.00	873,941.98	0.00	246,928,000.00
2E-C2	04/25/18 - 05/24/18	30	3.74711 %	246,928,000.00	771,055.32	0.00	0.00	0.00	771,055.32	0.00	246,928,000.00
2E-C3	04/25/18 - 05/24/18	30	3.24711 %	246,928,000.00	668,168.65	0.00	0.00	0.00	668,168.65	0.00	246,928,000.00
2E-C4	04/25/18 - 05/24/18	30	2.74711 %	246,928,000.00	565,281.98	0.00	0.00	0.00	565,281.98	0.00	246,928,000.00
2E-D1	04/25/18 - 05/24/18	30	4.24711 %	512,851,000.00	1,815,112.18	0.00	0.00	0.00	1,815,112.18	0.00	512,851,000.00
2E-D2	04/25/18 - 05/24/18	30	3.74711 %	512,851,000.00	1,601,424.26	0.00	0.00	0.00	1,601,424.26	0.00	512,851,000.00
2E-D3	04/25/18 - 05/24/18	30	3.24711 %	512,851,000.00	1,387,736.34	0.00	0.00	0.00	1,387,736.34	0.00	512,851,000.00
2E-D4	04/25/18 - 05/24/18	30	2.74711 %	512,851,000.00	1,174,048.43	0.00	0.00	0.00	1,174,048.43	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	04/25/18 - 05/24/18	30	5.54711 %	512,851,000.00	2,370,700.76	0.00	0.00	0.00	2,370,700.76	0.00	512,851,000.00
2E-F1	04/25/18 - 05/24/18	30	4.24711 %	512,851,000.00	1,815,112.18	0.00	0.00	0.00	1,815,112.18	0.00	512,851,000.00
2E-F2	04/25/18 - 05/24/18	30	3.74711 %	512,851,000.00	1,601,424.26	0.00	0.00	0.00	1,601,424.26	0.00	512,851,000.00
2E-F3	04/25/18 - 05/24/18	30	3.24711 %	512,851,000.00	1,387,736.34	0.00	0.00	0.00	1,387,736.34	0.00	512,851,000.00
2E-F4	04/25/18 - 05/24/18	30	2.74711 %	512,851,000.00	1,174,048.43	0.00	0.00	0.00	1,174,048.43	0.00	512,851,000.00
2E-F5	04/25/18 - 05/24/18	30	5.54711 %	512,851,000.00	2,370,700.76	0.00	0.00	0.00	2,370,700.76	0.00	512,851,000.00
2X-1	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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					46,817,847.02	0.00	0.00	0.00	46,817,847.02	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 %	913.56107436	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	905.92601446
2M-1	379,890,000.00	3.04711 %	898.86586788	2.28245266	0.00000000	0.00000000	0.00000000	2.28245266	0.00000000	866.29200147
2M-1H	19,994,649.00	0.00000 %	898.86586806	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	866.29200142
2M-2A	246,928,000.00	5.54711 %	1000.00000000	4.62259169	0.00000000	0.00000000	0.00000000	4.62259169	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	5.54711 %	1000.00000000	4.62259165	0.00000000	0.00000000	0.00000000	4.62259165	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	5.54711 %	1000.00000000	4.62259169	0.00000000	0.00000000	0.00000000	4.62259169	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	5.54711 %	1000.00000000	4.62259166	0.00000000	0.00000000	0.00000000	4.62259166	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	7.39711 %	1000.00000000	6.16425834	0.00000000	0.00000000	0.00000000	6.16425834	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 %	999.47267578	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.47396450
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	4.24711 %	1000.00000000	3.53925833	0.00000000	0.00000000	0.00000000	3.53925833	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.74711 %	1000.00000000	3.12259169	0.00000000	0.00000000	0.00000000	3.12259169	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.24711 %	1000.00000000	2.70592501	0.00000000	0.00000000	0.00000000	2.70592501	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.74711 %	1000.00000000	2.28925833	0.00000000	0.00000000	0.00000000	2.28925833	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.24711 %	1000.00000000	3.53925832	0.00000000	0.00000000	0.00000000	3.53925832	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.74711 %	1000.00000000	3.12259165	0.00000000	0.00000000	0.00000000	3.12259165	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.24711 %	1000.00000000	2.70592499	0.00000000	0.00000000	0.00000000	2.70592499	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.74711 %	1000.00000000	2.28925832	0.00000000	0.00000000	0.00000000	2.28925832	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.24711 %	1000.00000000	3.53925833	0.00000000	0.00000000	0.00000000	3.53925833	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.74711 %	1000.00000000	3.12259169	0.00000000	0.00000000	0.00000000	3.12259169	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.24711 %	1000.00000000	2.70592501	0.00000000	0.00000000	0.00000000	2.70592501	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.74711 %	1000.00000000	2.28925833	0.00000000	0.00000000	0.00000000	2.28925833	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.24711 %	1000.00000000	3.53925834	0.00000000	0.00000000	0.00000000	3.53925834	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.74711 %	1000.00000000	3.12259167	0.00000000	0.00000000	0.00000000	3.12259167	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.24711 %	1000.00000000	2.70592500	0.00000000	0.00000000	0.00000000	2.70592500	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.74711 %	1000.00000000	2.28925834	0.00000000	0.00000000	0.00000000	2.28925834	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	5.54711 %	1000.00000000	4.62259167	0.00000000	0.00000000	0.00000000	4.62259167	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.24711 %	1000.00000000	3.53925834	0.00000000	0.00000000	0.00000000	3.53925834	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.74711 %	1000.00000000	3.12259167	0.00000000	0.00000000	0.00000000	3.12259167	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.24711 %	1000.00000000	2.70592500	0.00000000	0.00000000	0.00000000	2.70592500	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.74711 %	1000.00000000	2.28925834	0.00000000	0.00000000	0.00000000	2.28925834	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.54711 %	1000.00000000	4.62259167	0.00000000	0.00000000	0.00000000	4.62259167	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	17,943,494.16
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	257.67
Total Deposits	<u>17,943,751.83</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,924,585.17
Total Withdrawals (Pool Distribution Amount)	<u>17,943,751.83</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	306,127,283.86
Total Principal Reduction Cumulative	3,664,972,258.87
Scheduled Principal Current	63,144,532.45
Scheduled Principal Cumulative	854,077,469.78
Unscheduled Principal Current	242,983,009.08
Unscheduled Principal Cumulative	2,810,789,612.34
Senior Reduction Amount	293,101,752.40
Subordinate Reduction Amount	13,025,789.13
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	257.67
Modification Loss Amount	2,869.92
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	160695
Period Reference Pool Removal Loan Count	1019
Period Ending Loan Count	159676
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	36,323,492,730.90
Period PIF Loan Count Current	1018
PIF Loan Count Cumulative	10912
Period PIF Loan UPB Current	229,675,389.02
PIF Loan UPB Cumulative	2,635,173,690.19
Period Partial Prepayment Amount	13,850,300.88
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	80
Repurchased Prior Credit Event UPB Current	0.00
Repurchased Prior Credit Event UPB Cum	17,288,148.03
Credit Event Amount Current	76,991.26
Credit Event Amount Cumulative	617,491.28
Total Active Modified Loan Count	69
Total Active Modified UPB	17,262,853.41
LIBOR	1.897110%
Structural Reporting	
Senior Percentage	95.743906%

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

Structural Reporting	
Subordinate Percentage	4.256094%
Minimum Credit Enhancement Test Pass?	YES
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%	4.260000%	4.260000%
2M-1	0.00	0.00	3.000000%	3.270000%	3.300000%
2M-1H	0.00	0.00	3.000000%	3.270000%	3.300000%
2M-2	0.00	0.00	1.000000%	1.090000%	1.100000%
2M-2H	0.00	0.00	1.000000%	1.090000%	1.100000%
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	257.67	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	830	185,380,525.27	0.519803%	0.510360%
60 Days	221	51,602,210.39	0.138405%	0.142063%
90 Days	200	46,827,158.91	0.125254%	0.128917%
120 Days	187	45,425,819.80	0.117112%	0.125059%
150 Days	124	29,782,372.70	0.077657%	0.081992%
180+ Days	234	57,914,506.78	0.146547%	0.159441%
	1796	416,932,593.85	1.124778%	1.147832%

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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	0.006%
3 Month Average	0.011%
12 Month Average	0.004%

CDR

Current Month	0.003%
3 Month Average	0.004%
12 Month Average	0.002%

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
41	10,011,550.64	2,869.92	0.029	10,011,550.64	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39466301	104,422.89	3.73	0.004	3.73	0.00
39487290	274,493.03	257.34	0.094	257.34	0.00
39485579	116,195.45	25.76	0.022	25.76	0.00
39485421	175,386.39	146.16	0.083	146.16	0.00
39483449	235,561.32	49.08	0.021	49.08	0.00
39482253	137,769.11	4.91	0.004	4.91	0.00
39480392	47,731.30	17.50	0.037	17.50	0.00
39479790	433,494.79	243.10	0.056	243.10	0.00
39434459	237,191.48	74.49	0.031	74.49	0.00
39466796	270,108.96	4.84	0.002	4.84	0.00
39500191	454,249.52	28.59	0.006	28.59	0.00
39464408	175,034.17	2.60	0.001	2.60	0.00
39463115	202,491.59	3.02	0.001	3.02	0.00
39452973	474,505.49	115.34	0.024	115.34	0.00
39451925	176,268.93	48.46	0.027	48.46	0.00
39450747	187,337.45	13.20	0.007	13.20	0.00
39448816	381,590.98	6.26	0.002	6.26	0.00
39443454	414,806.93	118.49	0.029	118.49	0.00
39439889	376,134.94	195.90	0.052	195.90	0.00
39473264	312,320.63	162.67	0.052	162.67	0.00
39514097	279,996.65	156.89	0.056	156.89	0.00
39587261	258,920.53	26.97	0.01	26.97	0.00
39575698	204,093.57	125.50	0.061	125.50	0.00
39571279	367,096.35	191.20	0.052	191.20	0.00
39563120	83,168.56	8.66	0.01	8.66	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39558233	322,878.00	100.90	0.031	100.90	0.00
39543767	197,149.75	82.15	0.042	82.15	0.00
39532203	299,379.62	7.16	0.002	7.16	0.00
39527117	311,266.09	128.26	0.041	128.26	0.00
39493057	234,327.80	103.94	0.044	103.94	0.00
39519870	179,550.39	72.18	0.04	72.18	0.00
39497384	361,176.70	4.86	0.001	4.86	0.00
39512980	109,798.45	20.05	0.018	20.05	0.00
39512951	109,937.27	23.23	0.021	23.23	0.00
39510619	359,091.96	48.93	0.014	48.93	0.00
39510362	153,754.09	72.62	0.047	72.62	0.00
39501892	83,589.90	1.24	0.001	1.24	0.00
39501764	272,990.09	4.75	0.002	4.75	0.00
39501465	59,498.63	45.07	0.076	45.07	0.00
39594537	196,682.34	6.70	0.003	6.70	0.00
39523160	380,108.55	117.24	0.031	117.24	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	76,991.26	(257.67)	(0.335)

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
39546318	76,991.26	(257.67)	(0.335)

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
4	617,491.28	105,176.75	17.033

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39444126	115,442.69	70,426.12	61.005
39460925	205,291.72	815.48	0.397
39476923	219,765.61	34,192.83	15.559
39546318	76,991.26	(257.67)	(0.335)

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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	(257.67)	(257.67)	(0.000 %)	0	0.00	0.00	0.000 %	1	(257.67)	(257.67)	(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	0039546318	78,000.00	3.875 %	MO	95.00	360	(257.67)	04/30/2018	(257.67)	(257.67)

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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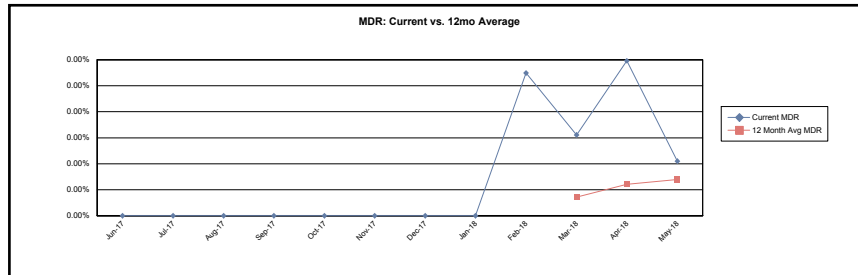
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Realized Loss Report - Collateral

Summary

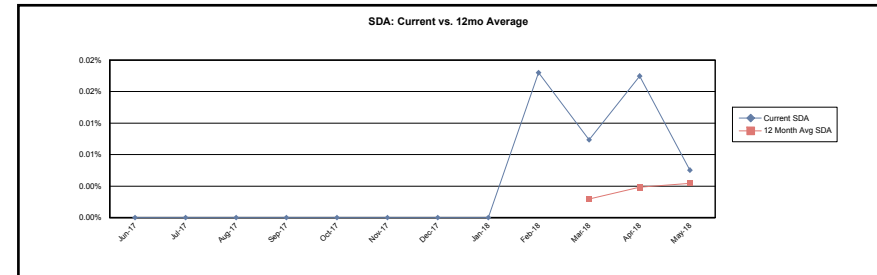
MDR

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



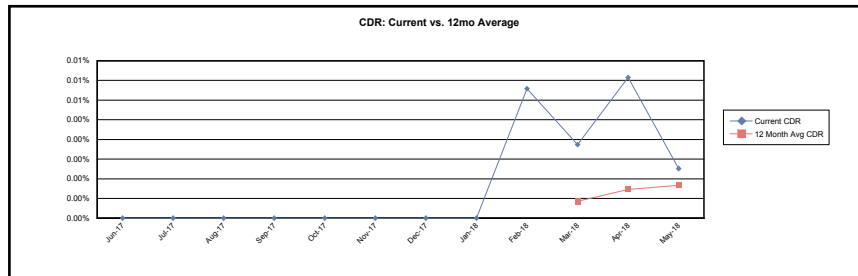
SDA

Current Month 0.006 %
3 Month Average 0.011 %
12 Month Average 0.004 %



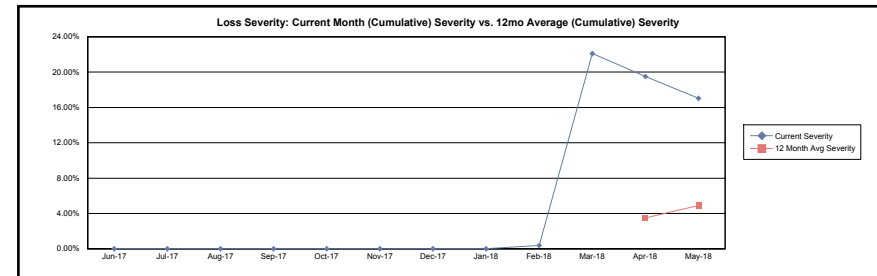
CDR

Current Month 0.003 %
3 Month Average 0.004 %
12 Month Average 0.002 %



Loss Severity

Current Month (Cumulative) 17.033 %
3 Month Average (Cumulative) 19.547 %
12 Month Average (Cumulative) 4.918 %



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 WAS ≤ 30 then CDR / (WAS * 0.02) else if $30 < \text{WAS} \leq 60$ then CDR / 0.6 else if $60 < \text{WAS} \leq 120$ then CDR / (0.6 - ((WAS - 60) * 0.0095)) else if WAS > 120 then CDR / 0.03

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

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

Prepayment Rates

Summary

SMM

Current Month	0.664 %
3 Month Average	0.557 %
12 Month Average	0.565 %

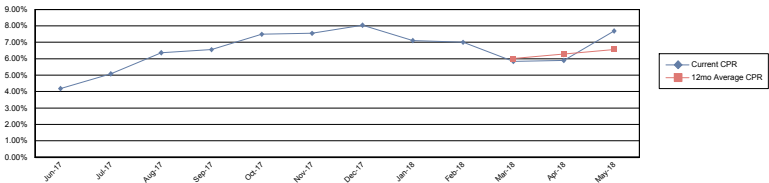
CPR

Current Month	7.689 %
3 Month Average	6.478 %
12 Month Average	6.566 %

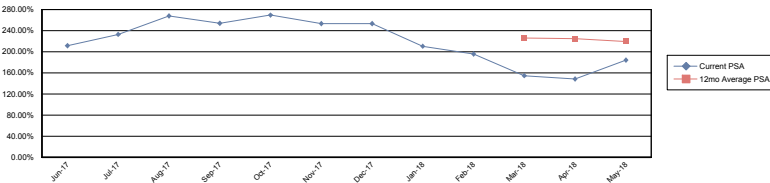
PSA

Current Month	184.030 %
3 Month Average	162.333 %
12 Month Average	219.478 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

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

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

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

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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.