

**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

13-Aug-2018 05:21:41 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	07/31/2018	0.00000 %	34,175,033,325.88	0.00	332,482,260.60	0.00	33,842,551,065.26	332,482,260.60	0.00
2M-1		08/24/2018	3.21363 %	303,697,069.02	894,639.18	14,025,277.82	0.00	289,671,791.20	14,919,917.00	0.00
2M-1H		07/31/2018	0.00000 %	15,984,406.79	0.00	738,188.70	0.00	15,246,218.09	738,188.70	0.00
2M-2A	30711XGL2	08/24/2018	5.71363 %	246,928,000.00	1,293,283.96	0.00	0.00	246,928,000.00	1,293,283.96	0.00
2M-AH		07/31/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		08/24/2018	5.71363 %	265,923,000.00	1,392,770.16	0.00	0.00	265,923,000.00	1,392,770.16	0.00
2M-BH	30711XGM0	07/31/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		08/24/2018	5.71363 %	246,928,000.00	1,293,283.96	0.00	0.00	246,928,000.00	1,293,283.96	0.00
2M-CH		07/31/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	08/24/2018	5.71363 %	759,779,000.00	3,979,338.08	0.00	0.00	759,779,000.00	3,979,338.08	0.00
2M-2H		07/31/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		08/24/2018	7.56363 %	189,945,000.00	1,316,950.89	0.00	0.00	189,945,000.00	1,316,950.89	0.00
2B-1H	30711XGQ1	07/31/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		07/31/2018	0.00000 %	199,797,302.10	0.00	0.00	(102,377.32)	199,899,679.42	0.00	42,645.58
2A-I1		08/24/2018	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2A-I2	30711XGS7	08/24/2018	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2A-I3	30711XGT5	08/24/2018	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2A-I4	30711XGU2	08/24/2018	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2B-I1	30711XGZ1	08/24/2018	1.30000 %	0.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00
2B-I2		08/24/2018	1.80000 %	0.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00
2B-I3		08/24/2018	2.30000 %	0.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00
2B-I4	30711XHC1	08/24/2018	2.80000 %	0.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00
2C-I1	30711XHH0	08/24/2018	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2C-I2		08/24/2018	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2C-I3		08/24/2018	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2C-I4	30711XHL1	08/24/2018	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2E-A1	30711XGV0	08/24/2018	4.41363 %	246,928,000.00	999,028.09	0.00	0.00	246,928,000.00	999,028.09	0.00
2E-A2		08/24/2018	3.91363 %	246,928,000.00	885,852.76	0.00	0.00	246,928,000.00	885,852.76	0.00
2E-A3		08/24/2018	3.41363 %	246,928,000.00	772,677.43	0.00	0.00	246,928,000.00	772,677.43	0.00
2E-A4	30711XGY4	08/24/2018	2.91363 %	246,928,000.00	659,502.09	0.00	0.00	246,928,000.00	659,502.09	0.00
2E-B1		08/24/2018	4.41363 %	265,923,000.00	1,075,878.59	0.00	0.00	265,923,000.00	1,075,878.59	0.00
2E-B2		08/24/2018	3.91363 %	265,923,000.00	953,997.21	0.00	0.00	265,923,000.00	953,997.21	0.00
2E-B3	30711XHF4	08/24/2018	3.41363 %	265,923,000.00	832,115.84	0.00	0.00	265,923,000.00	832,115.84	0.00
2E-B4		08/24/2018	2.91363 %	265,923,000.00	710,234.46	0.00	0.00	265,923,000.00	710,234.46	0.00
2E-C1		08/24/2018	4.41363 %	246,928,000.00	999,028.09	0.00	0.00	246,928,000.00	999,028.09	0.00
2E-C2	30711XHN7	08/24/2018	3.91363 %	246,928,000.00	885,852.76	0.00	0.00	246,928,000.00	885,852.76	0.00
2E-C3		08/24/2018	3.41363 %	246,928,000.00	772,677.43	0.00	0.00	246,928,000.00	772,677.43	0.00
2E-C4		08/24/2018	2.91363 %	246,928,000.00	659,502.09	0.00	0.00	246,928,000.00	659,502.09	0.00
2E-D1	30711XHR8	08/24/2018	4.41363 %	512,851,000.00	2,074,906.68	0.00	0.00	512,851,000.00	2,074,906.68	0.00
2E-D2		08/24/2018	3.91363 %	512,851,000.00	1,839,849.97	0.00	0.00	512,851,000.00	1,839,849.97	0.00
2E-D3		08/24/2018	3.41363 %	512,851,000.00	1,604,793.26	0.00	0.00	512,851,000.00	1,604,793.26	0.00
2E-D4	30711XHU1	08/24/2018	2.91363 %	512,851,000.00	1,369,736.55	0.00	0.00	512,851,000.00	1,369,736.55	0.00
2E-D5		08/24/2018	5.71363 %	512,851,000.00	2,686,054.12	0.00	0.00	512,851,000.00	2,686,054.12	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Aug-2018

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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	08/24/2018	4.41363 %	512,851,000.00	2,074,906.68	0.00	0.00	512,851,000.00	2,074,906.68	0.00
2E-F2	30711XHX5	08/24/2018	3.91363 %	512,851,000.00	1,839,849.97	0.00	0.00	512,851,000.00	1,839,849.97	0.00
2E-F3	30711XHY3	08/24/2018	3.41363 %	512,851,000.00	1,604,793.26	0.00	0.00	512,851,000.00	1,604,793.26	0.00
2E-F4	30711XHZ0	08/24/2018	2.91363 %	512,851,000.00	1,369,736.55	0.00	0.00	512,851,000.00	1,369,736.55	0.00
2E-F5	30711XJA3	08/24/2018	5.71363 %	512,851,000.00	2,686,054.12	0.00	0.00	512,851,000.00	2,686,054.12	0.00
2X-1	30711XJB1	08/24/2018	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2X-2	30711XJC9	08/24/2018	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2X-3	30711XJD7	08/24/2018	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2X-4	30711XJE5	08/24/2018	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
2Y-1	30711XJF2	08/24/2018	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2Y-2	30711XJG0	08/24/2018	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2Y-3	30711XJH8	08/24/2018	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2Y-4	30711XJJ4	08/24/2018	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
Totals				44,661,619,028.79	52,948,159.76	347,245,727.12	(102,377.32)	44,314,475,678.97	400,193,886.88	42,645.58

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	34,175,033,325.88	57,494,603.95	274,987,656.65	0.00	0.00	332,482,260.60	33,842,551,065.26	0.88157066	332,482,260.60
2M-1	379,890,000.00	303,697,069.02	2,428,026.81	11,597,251.01	0.00	0.00	14,025,277.82	289,671,791.20	0.76251492	14,025,277.82
2M-1H	19,994,649.00	15,984,406.79	127,793.69	610,395.02	0.00	0.00	738,188.70	15,246,218.09	0.76251492	738,188.70
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	199,797,302.10	0.00	0.00	0.00	(102,377.32)	(102,377.32)	199,899,679.42	0.99978671	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	44,661,619,028.79	60,050,424.45	287,195,302.68	0.00	(102,377.32)	347,143,349.80	44,314,475,678.97	0.90519246	347,245,727.12

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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	890.23154695	1.49768721	7.16320258	0.00000000	0.00000000	8.66088979	881.57065716	0.88157066	8.66088979
2M-1	379,890,000.00	799.43422838	6.39139438	30.52791863	0.00000000	0.00000000	36.91931301	762.51491537	0.76251492	36.91931301
2M-1H	19,994,649.00	799.43422813	6.39139452	30.52791874	0.00000000	0.00000000	36.91931276	762.51491537	0.76251492	36.91931276
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	999.27467633	0.00000000	0.00000000	0.00000000	(0.51203426)	(0.51203426)	999.78671059	0.99978671	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
Distribution Date: 27-Aug-2018

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

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

Principal Distribution Factors Statement

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

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

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

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Securities Administration Services
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www.ctslink.com
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 %	34,175,033,325.88	0.00	0.00	0.00	0.00	0.00	0.00	33,842,551,065.26
2M-1	07/25/18 - 08/26/18	33	3.21363 %	303,697,069.02	894,639.18	0.00	0.00	0.00	894,639.18	0.00	289,671,791.20
2M-1H	N/A	N/A	0.00000 %	15,984,406.79	0.00	0.00	0.00	0.00	0.00	0.00	15,246,218.09
2M-2A	07/25/18 - 08/26/18	33	5.71363 %	246,928,000.00	1,293,283.96	0.00	0.00	0.00	1,293,283.96	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	07/25/18 - 08/26/18	33	5.71363 %	265,923,000.00	1,392,770.16	0.00	0.00	0.00	1,392,770.16	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	07/25/18 - 08/26/18	33	5.71363 %	246,928,000.00	1,293,283.96	0.00	0.00	0.00	1,293,283.96	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	07/25/18 - 08/26/18	33	5.71363 %	759,779,000.00	3,979,338.08	0.00	0.00	0.00	3,979,338.08	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	07/25/18 - 08/26/18	33	7.56363 %	189,945,000.00	1,316,950.89	0.00	0.00	0.00	1,316,950.89	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 %	199,797,302.10	0.00	0.00	0.00	0.00	0.00	0.00	199,899,679.42
2A-I1	07/25/18 - 08/26/18	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2A-I2	07/25/18 - 08/26/18	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2A-I3	07/25/18 - 08/26/18	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2A-I4	07/25/18 - 08/26/18	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2B-I1	07/25/18 - 08/26/18	33	1.30000 %	265,923,000.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00	265,923,000.00
2B-I2	07/25/18 - 08/26/18	33	1.80000 %	265,923,000.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00	265,923,000.00
2B-I3	07/25/18 - 08/26/18	33	2.30000 %	265,923,000.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00	265,923,000.00
2B-I4	07/25/18 - 08/26/18	33	2.80000 %	265,923,000.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00	265,923,000.00
2C-I1	07/25/18 - 08/26/18	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2C-I2	07/25/18 - 08/26/18	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2C-I3	07/25/18 - 08/26/18	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2C-I4	07/25/18 - 08/26/18	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2E-A1	07/25/18 - 08/26/18	33	4.41363 %	246,928,000.00	999,028.09	0.00	0.00	0.00	999,028.09	0.00	246,928,000.00
2E-A2	07/25/18 - 08/26/18	33	3.91363 %	246,928,000.00	885,852.76	0.00	0.00	0.00	885,852.76	0.00	246,928,000.00
2E-A3	07/25/18 - 08/26/18	33	3.41363 %	246,928,000.00	772,677.43	0.00	0.00	0.00	772,677.43	0.00	246,928,000.00
2E-A4	07/25/18 - 08/26/18	33	2.91363 %	246,928,000.00	659,502.09	0.00	0.00	0.00	659,502.09	0.00	246,928,000.00
2E-B1	07/25/18 - 08/26/18	33	4.41363 %	265,923,000.00	1,075,878.59	0.00	0.00	0.00	1,075,878.59	0.00	265,923,000.00
2E-B2	07/25/18 - 08/26/18	33	3.91363 %	265,923,000.00	953,997.21	0.00	0.00	0.00	953,997.21	0.00	265,923,000.00
2E-B3	07/25/18 - 08/26/18	33	3.41363 %	265,923,000.00	832,115.84	0.00	0.00	0.00	832,115.84	0.00	265,923,000.00
2E-B4	07/25/18 - 08/26/18	33	2.91363 %	265,923,000.00	710,234.46	0.00	0.00	0.00	710,234.46	0.00	265,923,000.00
2E-C1	07/25/18 - 08/26/18	33	4.41363 %	246,928,000.00	999,028.09	0.00	0.00	0.00	999,028.09	0.00	246,928,000.00
2E-C2	07/25/18 - 08/26/18	33	3.91363 %	246,928,000.00	885,852.76	0.00	0.00	0.00	885,852.76	0.00	246,928,000.00
2E-C3	07/25/18 - 08/26/18	33	3.41363 %	246,928,000.00	772,677.43	0.00	0.00	0.00	772,677.43	0.00	246,928,000.00
2E-C4	07/25/18 - 08/26/18	33	2.91363 %	246,928,000.00	659,502.09	0.00	0.00	0.00	659,502.09	0.00	246,928,000.00
2E-D1	07/25/18 - 08/26/18	33	4.41363 %	512,851,000.00	2,074,906.68	0.00	0.00	0.00	2,074,906.68	0.00	512,851,000.00
2E-D2	07/25/18 - 08/26/18	33	3.91363 %	512,851,000.00	1,839,849.97	0.00	0.00	0.00	1,839,849.97	0.00	512,851,000.00
2E-D3	07/25/18 - 08/26/18	33	3.41363 %	512,851,000.00	1,604,793.26	0.00	0.00	0.00	1,604,793.26	0.00	512,851,000.00
2E-D4	07/25/18 - 08/26/18	33	2.91363 %	512,851,000.00	1,369,736.55	0.00	0.00	0.00	1,369,736.55	0.00	512,851,000.00

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
www.ctslink.com
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
2E-D5	07/25/18 - 08/26/18	33	5.71363 %	512,851,000.00	2,686,054.12	0.00	0.00	0.00	2,686,054.12	0.00	512,851,000.00
2E-F1	07/25/18 - 08/26/18	33	4.41363 %	512,851,000.00	2,074,906.68	0.00	0.00	0.00	2,074,906.68	0.00	512,851,000.00
2E-F2	07/25/18 - 08/26/18	33	3.91363 %	512,851,000.00	1,839,849.97	0.00	0.00	0.00	1,839,849.97	0.00	512,851,000.00
2E-F3	07/25/18 - 08/26/18	33	3.41363 %	512,851,000.00	1,604,793.26	0.00	0.00	0.00	1,604,793.26	0.00	512,851,000.00
2E-F4	07/25/18 - 08/26/18	33	2.91363 %	512,851,000.00	1,369,736.55	0.00	0.00	0.00	1,369,736.55	0.00	512,851,000.00
2E-F5	07/25/18 - 08/26/18	33	5.71363 %	512,851,000.00	2,686,054.12	0.00	0.00	0.00	2,686,054.12	0.00	512,851,000.00
2X-1	07/25/18 - 08/26/18	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2X-2	07/25/18 - 08/26/18	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2X-3	07/25/18 - 08/26/18	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2X-4	07/25/18 - 08/26/18	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
2Y-1	07/25/18 - 08/26/18	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2Y-2	07/25/18 - 08/26/18	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2Y-3	07/25/18 - 08/26/18	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2Y-4	07/25/18 - 08/26/18	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
Totals					52,948,159.76	0.00	0.00	0.00	52,948,159.76	0.00	

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

**Connecticut Avenue Securities
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Series 2017-C02**

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www.ctslink.com
Telephone: 1-866-846-4526

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	38,388,926,390.00	0.00000 %	890.23154695	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	881.57065716
2M-1	379,890,000.00	3.21363 %	799.43422838	2.35499534	0.00000000	0.00000000	0.00000000	2.35499534	0.00000000	762.51491537
2M-1H	19,994,649.00	0.00000 %	799.43422813	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	762.51491537
2M-2A	246,928,000.00	5.71363 %	1000.00000000	5.23749417	0.00000000	0.00000000	0.00000000	5.23749417	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	5.71363 %	1000.00000000	5.23749416	0.00000000	0.00000000	0.00000000	5.23749416	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	5.71363 %	1000.00000000	5.23749417	0.00000000	0.00000000	0.00000000	5.23749417	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	5.71363 %	1000.00000000	5.23749417	0.00000000	0.00000000	0.00000000	5.23749417	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	7.56363 %	1000.00000000	6.93332749	0.00000000	0.00000000	0.00000000	6.93332749	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 %	999.27467633	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.78671059
2A-I1	0.00	1.30000 %	1000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.10833331	0.00000000	0.00000000	0.00000000	2.10833331	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.41363 %	1000.00000000	4.04582749	0.00000000	0.00000000	0.00000000	4.04582749	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.91363 %	1000.00000000	3.58749417	0.00000000	0.00000000	0.00000000	3.58749417	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.41363 %	1000.00000000	3.12916085	0.00000000	0.00000000	0.00000000	3.12916085	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.91363 %	1000.00000000	2.67082749	0.00000000	0.00000000	0.00000000	2.67082749	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.41363 %	1000.00000000	4.04582751	0.00000000	0.00000000	0.00000000	4.04582751	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.91363 %	1000.00000000	3.58749416	0.00000000	0.00000000	0.00000000	3.58749416	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.41363 %	1000.00000000	3.12916085	0.00000000	0.00000000	0.00000000	3.12916085	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.91363 %	1000.00000000	2.67082750	0.00000000	0.00000000	0.00000000	2.67082750	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.41363 %	1000.00000000	4.04582749	0.00000000	0.00000000	0.00000000	4.04582749	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.91363 %	1000.00000000	3.58749417	0.00000000	0.00000000	0.00000000	3.58749417	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.41363 %	1000.00000000	3.12916085	0.00000000	0.00000000	0.00000000	3.12916085	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.91363 %	1000.00000000	2.67082749	0.00000000	0.00000000	0.00000000	2.67082749	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.41363 %	1000.00000000	4.04582750	0.00000000	0.00000000	0.00000000	4.04582750	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.91363 %	1000.00000000	3.58749416	0.00000000	0.00000000	0.00000000	3.58749416	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.41363 %	1000.00000000	3.12916083	0.00000000	0.00000000	0.00000000	3.12916083	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.91363 %	1000.00000000	2.67082749	0.00000000	0.00000000	0.00000000	2.67082749	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	5.71363 %	1000.00000000	5.23749416	0.00000000	0.00000000	0.00000000	5.23749416	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.41363 %	1000.00000000	4.04582750	0.00000000	0.00000000	0.00000000	4.04582750	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.91363 %	1000.00000000	3.58749416	0.00000000	0.00000000	0.00000000	3.58749416	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.41363 %	1000.00000000	3.12916083	0.00000000	0.00000000	0.00000000	3.12916083	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.91363 %	1000.00000000	2.67082749	0.00000000	0.00000000	0.00000000	2.67082749	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.71363 %	1000.00000000	5.23749416	0.00000000	0.00000000	0.00000000	5.23749416	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	2.56666667	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	19,435,220.05
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	697,775.26
Gains & Subsequent Recoveries (Realized Losses)	102,377.32
Total Deposits	<u>20,235,372.63</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,216,205.97
Total Withdrawals (Pool Distribution Amount)	<u>20,235,372.63</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	347,143,349.81
Total Principal Reduction Cumulative	4,641,384,609.98
Scheduled Principal Current	60,050,424.45
Scheduled Principal Cumulative	1,032,672,457.14
Unscheduled Principal Current	287,195,302.68
Unscheduled Principal Cumulative	3,608,669,507.26
Senior Reduction Amount	332,482,260.60
Subordinate Reduction Amount	14,763,466.53
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	102,322.32
Modification Loss Amount	10,077.96
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	157492
Period Reference Pool Removal Loan Count	1232
Period Ending Loan Count	156260
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	35,347,080,379.79
Period PIF Loan Count Current	1228
PIF Loan Count Cumulative	14319
Period PIF Loan UPB Current	275,536,426.01
PIF Loan UPB Cumulative	3,398,250,354.65
Period Partial Prepayment Amount	11,244,295.52
Repurchase Prior CE Loan Count Current	3
Repurchase Prior CE Loan Count Cum	84
Repurchased Prior Credit Event UPB Current	697,775.26
Repurchased Prior Credit Event UPB Cum	18,194,824.01
Credit Event Amount Current	267,490.22
Credit Event Amount Cumulative	1,993,280.56
Total Active Modified Loan Count	360
Total Active Modified UPB	88,025,459.25
LIBOR	2.063630%
Structural Reporting	
Senior Percentage	95.743876%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256124%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Aug-2018

8/10/2018

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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%	3.360000%	3.390000%
2M-1H	0.00	0.00	3.000000%	3.360000%	3.390000%
2M-2	0.00	0.00	1.000000%	1.120000%	1.130000%
2M-2H	0.00	0.00	1.000000%	1.120000%	1.130000%
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	102,377.32	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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1061	233,564,177.76	0.678997%	0.660774%
60 Days	180	40,913,502.80	0.115193%	0.115748%
90 Days	104	24,107,528.02	0.066556%	0.068202%
120 Days	84	18,940,421.00	0.053757%	0.053584%
150 Days	94	23,140,112.52	0.060156%	0.065465%
180+ Days	296	71,675,812.95	0.189428%	0.202777%
	1819	412,341,555.05	1.164085%	1.166551%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.001%
3 Month Average	0.001%
12 Month Average	0.000%

SDA

Current Month	0.019%
3 Month Average	0.034%
12 Month Average	0.013%

CDR

Current Month	0.009%
3 Month Average	0.015%
12 Month Average	0.005%

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
122	31,859,213.18	10,077.96	0.032	31,859,213.18	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39482253	137,170.04	4.91	0.004	4.91	0.00
39464142	235,371.94	98.07	0.042	98.07	0.00
39464408	174,200.32	2.60	0.001	2.60	0.00
39465415	152,978.86	42.48	0.028	42.48	0.00
39466301	103,966.45	3.73	0.004	3.73	0.00
39466796	268,928.36	4.84	0.002	4.84	0.00
39468898	306,990.42	104.14	0.034	104.14	0.00
39470859	370,673.48	77.22	0.021	77.22	0.00
39473264	311,515.24	162.25	0.052	162.25	0.00
39474812	345,676.79	136.45	0.039	136.45	0.00
39478571	66,643.13	18.18	0.027	18.18	0.00
39479790	432,532.35	243.00	0.056	243.00	0.00
39480392	47,601.07	35.22	0.074	35.22	0.00
39498327	258,743.91	80.86	0.031	80.86	0.00
39480795	189,448.81	78.94	0.042	78.94	0.00
39463115	201,838.21	3.02	0.001	3.02	0.00
39483449	234,956.40	48.95	0.021	48.95	0.00
39484208	299,354.39	99.88	0.033	99.88	0.00
39484921	329,633.75	107.24	0.033	107.24	0.00
39485421	174,947.91	145.79	0.083	145.79	0.00
39485579	116,006.53	32.48	0.028	32.48	0.00
39487251	98,502.72	61.64	0.063	61.64	0.00
39487290	273,526.10	256.43	0.094	256.43	0.00
39493057	233,535.94	103.69	0.044	103.69	0.00
39493193	356,182.95	74.20	0.021	74.20	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Aug-2018

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39496341	161,114.00	50.35	0.031	50.35	0.00
39496343	374,187.09	124.49	0.033	124.49	0.00
39496424	265,212.48	127.84	0.048	127.84	0.00
39434459	236,654.69	74.49	0.031	74.49	0.00
39480398	384,401.87	160.17	0.042	160.17	0.00
39446507	409,578.16	170.66	0.042	170.66	0.00
39434660	242,928.76	23.28	0.01	23.28	0.00
39435537	171,509.07	83.07	0.048	83.07	0.00
39436085	328,080.51	273.40	0.083	273.40	0.00
39436094	402,188.35	251.37	0.063	251.37	0.00
39436178	179,722.67	56.16	0.031	56.16	0.00
39437087	145,706.59	42.83	0.029	42.83	0.00
39437278	329,299.23	212.85	0.065	212.85	0.00
39438676	321,594.67	126.24	0.039	126.24	0.00
39439366	359,836.65	5.40	0.002	5.40	0.00
39439889	374,834.06	195.23	0.052	195.23	0.00
39440702	170,660.77	6.68	0.004	6.68	0.00
39443090	125,698.81	71.57	0.057	71.57	0.00
39443454	413,742.32	118.38	0.029	118.38	0.00
39463818	360,300.76	98.25	0.027	98.25	0.00
39450747	187,182.18	89.60	0.048	89.60	0.00
39498350	164,550.01	30.26	0.018	30.26	0.00
39457204	228,815.86	20.57	0.009	20.57	0.00
39455628	409,843.64	48.31	0.012	48.31	0.00
39455561	325,598.33	217.86	0.067	217.86	0.00
39454970	138,336.97	39.87	0.029	39.87	0.00
39445539	268,650.89	133.24	0.05	133.24	0.00
39451925	175,817.29	48.46	0.028	48.46	0.00
39445657	127,079.39	26.47	0.021	26.47	0.00
39450531	258,391.41	127.59	0.049	127.59	0.00
39450422	379,438.98	39.52	0.01	39.52	0.00
39448816	379,842.37	6.26	0.002	6.26	0.00
39448768	269,788.23	131.27	0.049	131.27	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39447630	408,141.35	127.54	0.031	127.54	0.00
39463250	304,864.27	76.58	0.025	76.58	0.00
39452973	473,357.47	115.34	0.024	115.34	0.00
39574034	228,925.07	97.21	0.042	97.21	0.00
39549997	177,635.60	42.50	0.024	42.50	0.00
39558233	322,326.16	100.73	0.031	100.73	0.00
39558378	404,205.14	247.98	0.061	247.98	0.00
39558662	139,197.93	33.09	0.024	33.09	0.00
39559008	276,851.22	2.77	0.001	2.77	0.00
39559035	91,343.53	14.71	0.016	14.71	0.00
39562513	157,383.98	4.24	0.003	4.24	0.00
39563120	82,764.89	8.62	0.01	8.62	0.00
39565166	162,497.79	4.59	0.003	4.59	0.00
39567552	373,791.35	107.39	0.029	107.39	0.00
39568767	301,865.80	6.90	0.002	6.90	0.00
39569273	340,218.82	60.50	0.018	60.50	0.00
39497384	359,394.90	4.86	0.001	4.86	0.00
39571279	365,018.15	190.11	0.052	190.11	0.00
39535867	320,325.38	40.55	0.013	40.55	0.00
39575698	203,666.84	125.50	0.062	125.50	0.00
39580132	336,725.20	23.89	0.007	23.89	0.00
39581975	400,745.63	125.23	0.031	125.23	0.00
39583224	211,754.81	44.12	0.021	44.12	0.00
39583702	564,543.61	146.23	0.026	146.23	0.00
39587261	258,087.85	26.88	0.01	26.88	0.00
39589338	184,880.03	124.68	0.067	124.68	0.00
39591406	194,491.15	40.78	0.021	40.78	0.00
39593231	176,478.71	110.58	0.063	110.58	0.00
39594537	195,813.20	6.70	0.003	6.70	0.00
39600262	367,253.70	82.54	0.022	82.54	0.00
39600325	383,510.53	160.14	0.042	160.14	0.00
39602516	387,920.52	12.04	0.003	12.04	0.00
39569366	354,752.95	147.81	0.042	147.81	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Aug-2018

8/10/2018

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C02

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39514171	315,411.90	262.84	0.083	262.84	0.00
39498441	183,991.48	17.63	0.01	17.63	0.00
39499251	380,850.56	99.14	0.026	99.14	0.00
39499375	386,453.61	46.43	0.012	46.43	0.00
39500191	453,046.19	28.59	0.006	28.59	0.00
39500489	391,376.35	326.15	0.083	326.15	0.00
39501465	59,402.19	45.02	0.076	45.02	0.00
39501764	271,257.28	4.75	0.002	4.75	0.00
39501892	83,191.83	1.24	0.001	1.24	0.00
39502643	284,135.32	61.77	0.022	61.77	0.00
39507186	93,071.43	25.36	0.027	25.36	0.00
39510362	153,367.49	72.62	0.047	72.62	0.00
39510619	358,487.97	156.25	0.044	156.25	0.00
39512951	109,746.42	23.23	0.021	23.23	0.00
39543767	196,643.46	81.93	0.042	81.93	0.00
39523160	379,218.05	117.24	0.031	117.24	0.00
39603580	299,516.75	11.17	0.004	11.17	0.00
39534500	344,095.32	181.81	0.053	181.81	0.00
39534389	230,434.63	24.00	0.01	24.00	0.00
39532203	298,623.20	7.16	0.002	7.16	0.00
39531022	153,662.23	49.16	0.032	49.16	0.00
39512980	109,372.63	63.21	0.058	63.21	0.00
39527117	310,472.88	128.01	0.041	128.01	0.00
39514097	279,286.95	156.52	0.056	156.52	0.00
39519870	179,144.02	72.14	0.04	72.14	0.00
39519402	248,027.87	77.51	0.031	77.51	0.00
39519241	165,260.36	24.79	0.015	24.79	0.00
39519217	98,818.91	29.12	0.029	29.12	0.00
39515953	313,670.93	51.57	0.016	51.57	0.00
39537437	176,089.98	100.35	0.057	100.35	0.00
39529186	250,838.33	9.72	0.004	9.72	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	267,490.22	(573.10)	(0.2143)

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
5	1,328,064.67	(101,804.22)	(15,618.90)

Realized Loss Detail**Realized Dispositions in Current Period**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39543505	267,490.22	(573.10)	(0.2143)

Realized Loss Detail**Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39495871	204,631.45	(27,208.52)	194.62
39476923	219,765.61	(39,611.34)	7,940.07
39469594	311,667.26	(2,577.87)	8,625.03
39450773	319,133.97	(32,002.54)	2,805.48
39441588	272,866.38	(403.95)	(35,184.10)

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,993,280.56	42,645.58	2.1395

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39441588	272,866.38	(35,184.10)	-0.0892
39444126	115,442.69	58,130.27	0.1474
39450773	319,133.97	2,805.48	0.0071
39460925	205,291.72	866.48	0.0022
39469594	311,667.26	8,625.03	0.0219
39476923	219,765.61	7,940.07	0.0201
39495871	204,631.45	194.62	0.0005
39546318	76,991.26	(159.17)	-0.0004
39543505	267,490.22	(573.10)	-0.0014

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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	6	72,253.64	(102,377.32)	(0.000 %)	0	0.00	0.00	0.000 %	6	72,253.64	(102,377.32)	(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	0039441588	279,000.00	3.625 %	GA	90.00	360	(34,780.15)	05/31/2018	(403.95)	(35,184.10)
Summary	0039450773	326,000.00	3.500 %	CA	97.00	360	34,808.02	05/31/2018	(32,002.54)	2,805.48
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	(2,577.87)	8,625.03
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	(39,611.34)	7,940.07
Summary	0039495871	207,000.00	3.875 %	AZ	95.00	360	27,403.14	06/30/2018	(27,208.52)	194.62
Summary	0039543505	273,000.00	3.875 %	CA	85.00	360	(573.10)	07/31/2018	(573.10)	(573.10)

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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

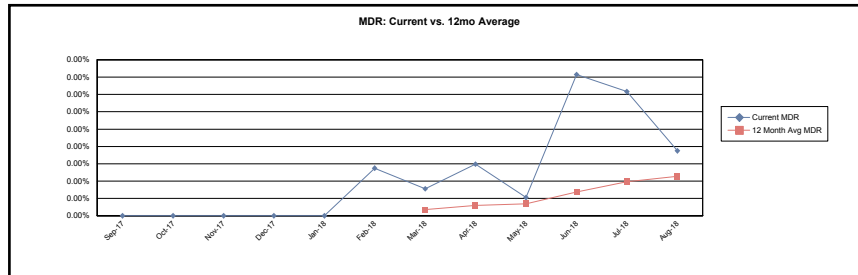
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Realized Loss Report - Collateral

Summary

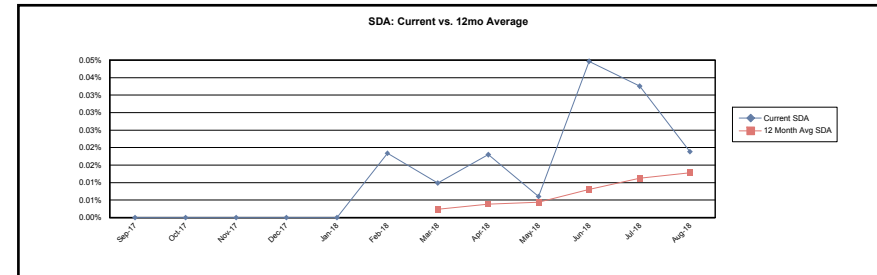
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.000 %



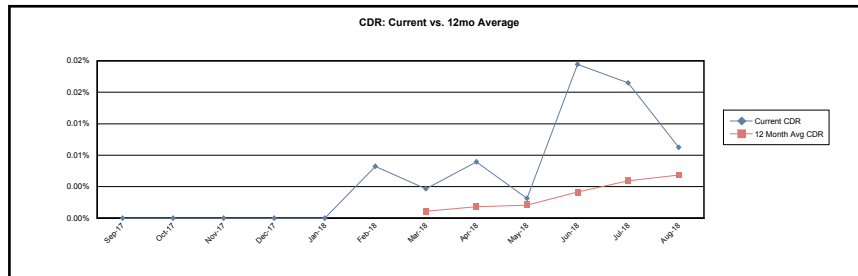
SDA

Current Month 0.019 %
3 Month Average 0.034 %
12 Month Average 0.013 %



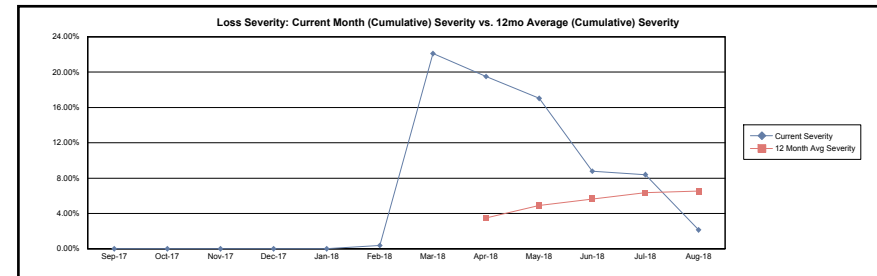
CDR

Current Month 0.009 %
3 Month Average 0.015 %
12 Month Average 0.005 %



Loss Severity

Current Month (Cumulative) 2.139 %
3 Month Average (Cumulative) 6.441 %
12 Month Average (Cumulative) 6.528 %



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	0.806 %
3 Month Average	0.740 %
12 Month Average	0.639 %

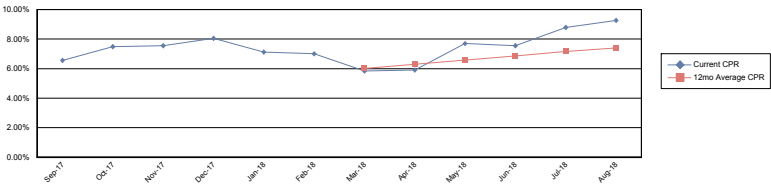
CPR

Current Month	9.251 %
3 Month Average	8.526 %
12 Month Average	7.395 %

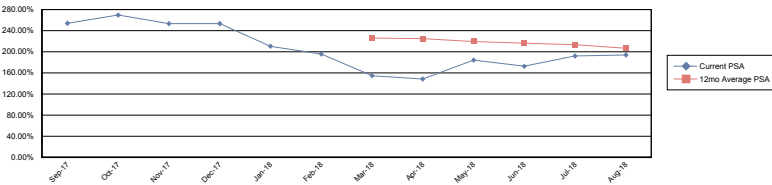
PSA

Current Month	193.653 %
3 Month Average	185.941 %
12 Month Average	206.668 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0039468650	127,724.81	0.00	0.000%	127,724.81
0039479493	181,719.61	0.00	0.000%	181,719.61
0039496427	388,330.84	0.00	0.000%	388,330.84
Totals	697,775.26	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: 27-Aug-2018

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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.