

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

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

12-Jun-2018 03:40:23 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	05/31/2018	0.00000 %	34,777,527,083.89	0.00	282,305,581.91	0.00	34,495,221,502.00	282,305,581.91	0.00
2M-1		06/22/2018	3.10969 %	329,095,668.44	881,248.63	11,896,895.27	0.00	317,198,773.17	12,778,143.90	0.00
2M-1H	30711XGL2	05/31/2018	0.00000 %	17,321,204.50	0.00	626,166.11	0.00	16,695,038.39	626,166.11	0.00
2M-2A		06/22/2018	5.60969 %	246,928,000.00	1,192,802.10	0.00	0.00	246,928,000.00	1,192,802.10	0.00
2M-AH	30711XGM0	05/31/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2		06/22/2018	5.60969 %	265,923,000.00	1,284,558.71	0.00	0.00	265,923,000.00	1,284,558.71	0.00
2M-BH	30711XGN8	05/31/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C		06/22/2018	5.60969 %	246,928,000.00	1,192,802.10	0.00	0.00	246,928,000.00	1,192,802.10	0.00
2M-CH	30711XGP3	05/31/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2		06/22/2018	5.60969 %	759,779,000.00	3,670,162.90	0.00	0.00	759,779,000.00	3,670,162.90	0.00
2M-2H	30711XGQ1	05/31/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1		06/22/2018	7.45969 %	189,945,000.00	1,220,134.87	0.00	0.00	189,945,000.00	1,220,134.87	0.00
2B-1H		05/31/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		05/31/2018	0.00000 %	199,837,148.24	0.00	0.00	1,026.60	199,836,121.64	0.00	106,203.36
2A-I1	30711XGR9	06/22/2018	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2A-I2	30711XGS7	06/22/2018	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2A-I3	30711XGT5	06/22/2018	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2A-I4	30711XGU2	06/22/2018	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2B-I1	30711XGZ1	06/22/2018	1.30000 %	0.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00
2B-I2	30711XHA5	06/22/2018	1.80000 %	0.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00
2B-I3	30711XHB3	06/22/2018	2.30000 %	0.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00
2B-I4	30711XHC1	06/22/2018	2.80000 %	0.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00
2C-I1	30711XHH0	06/22/2018	1.30000 %	0.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00
2C-I2	30711XHJ6	06/22/2018	1.80000 %	0.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00
2C-I3	30711XHK3	06/22/2018	2.30000 %	0.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00
2C-I4	30711XHL1	06/22/2018	2.80000 %	0.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00
2E-A1	30711XGV0	06/22/2018	4.30969 %	246,928,000.00	916,379.92	0.00	0.00	246,928,000.00	916,379.92	0.00
2E-A2	30711XGW8	06/22/2018	3.80969 %	246,928,000.00	810,063.70	0.00	0.00	246,928,000.00	810,063.70	0.00
2E-A3	30711XGX6	06/22/2018	3.30969 %	246,928,000.00	703,747.48	0.00	0.00	246,928,000.00	703,747.48	0.00
2E-A4	30711XGY4	06/22/2018	2.80969 %	246,928,000.00	597,431.25	0.00	0.00	246,928,000.00	597,431.25	0.00
2E-B1	30711XHD9	06/22/2018	4.30969 %	265,923,000.00	986,872.68	0.00	0.00	265,923,000.00	986,872.68	0.00
2E-B2	30711XHE7	06/22/2018	3.80969 %	265,923,000.00	872,378.06	0.00	0.00	265,923,000.00	872,378.06	0.00
2E-B3	30711XHF4	06/22/2018	3.30969 %	265,923,000.00	757,883.43	0.00	0.00	265,923,000.00	757,883.43	0.00
2E-B4	30711XHG2	06/22/2018	2.80969 %	265,923,000.00	643,388.81	0.00	0.00	265,923,000.00	643,388.81	0.00
2E-C1	30711XHM9	06/22/2018	4.30969 %	246,928,000.00	916,379.92	0.00	0.00	246,928,000.00	916,379.92	0.00
2E-C2	30711XHN7	06/22/2018	3.80969 %	246,928,000.00	810,063.70	0.00	0.00	246,928,000.00	810,063.70	0.00
2E-C3	30711XHP2	06/22/2018	3.30969 %	246,928,000.00	703,747.48	0.00	0.00	246,928,000.00	703,747.48	0.00
2E-C4	30711XHQ0	06/22/2018	2.80969 %	246,928,000.00	597,431.25	0.00	0.00	246,928,000.00	597,431.25	0.00
2E-D1	30711XHR8	06/22/2018	4.30969 %	512,851,000.00	1,903,252.60	0.00	0.00	512,851,000.00	1,903,252.60	0.00
2E-D2	30711XHS6	06/22/2018	3.80969 %	512,851,000.00	1,682,441.75	0.00	0.00	512,851,000.00	1,682,441.75	0.00
2E-D3	30711XHT4	06/22/2018	3.30969 %	512,851,000.00	1,461,630.91	0.00	0.00	512,851,000.00	1,461,630.91	0.00
2E-D4	30711XHU1	06/22/2018	2.80969 %	512,851,000.00	1,240,820.06	0.00	0.00	512,851,000.00	1,240,820.06	0.00
2E-D5	30711XHV9	06/22/2018	5.60969 %	512,851,000.00	2,477,360.80	0.00	0.00	512,851,000.00	2,477,360.80	0.00

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

**Connecticut Avenue Securities
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Series 2017-C02**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XHW7	06/22/2018	4.30969 %	512,851,000.00	1,903,252.60	0.00	0.00	512,851,000.00	1,903,252.60	0.00
2E-F2	30711XHX5	06/22/2018	3.80969 %	512,851,000.00	1,682,441.75	0.00	0.00	512,851,000.00	1,682,441.75	0.00
2E-F3	30711XHY3	06/22/2018	3.30969 %	512,851,000.00	1,461,630.91	0.00	0.00	512,851,000.00	1,461,630.91	0.00
2E-F4	30711XHZ0	06/22/2018	2.80969 %	512,851,000.00	1,240,820.06	0.00	0.00	512,851,000.00	1,240,820.06	0.00
2E-F5	30711XJA3	06/22/2018	5.60969 %	512,851,000.00	2,477,360.80	0.00	0.00	512,851,000.00	2,477,360.80	0.00
2X-1	30711XJB1	06/22/2018	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2X-2	30711XJC9	06/22/2018	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2X-3	30711XJD7	06/22/2018	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2X-4	30711XJE5	06/22/2018	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
2Y-1	30711XJF2	06/22/2018	1.30000 %	0.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00
2Y-2	30711XJG0	06/22/2018	1.80000 %	0.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00
2Y-3	30711XJH8	06/22/2018	2.30000 %	0.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00
2Y-4	30711XJJ4	06/22/2018	2.80000 %	0.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00
Totals				45,290,888,030.07	48,895,968.95	294,828,643.29	1,026.60	44,996,058,360.20	343,724,612.24	106,203.36

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

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

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

**Connecticut Avenue Securities
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Series 2017-C02**

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8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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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	34,777,527,083.89	56,185,143.41	226,120,438.50	0.00	0.00	282,305,581.91	34,495,221,502.00	0.89857219	282,305,581.91
2M-1	379,890,000.00	329,095,668.44	2,372,716.03	9,524,179.24	0.00	0.00	11,896,895.27	317,198,773.17	0.83497532	11,896,895.27
2M-1H	19,994,649.00	17,321,204.50	124,882.53	501,283.58	0.00	0.00	626,166.11	16,695,038.39	0.83497532	626,166.11
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	199,837,148.24	0.00	0.00	0.00	1,026.60	1,026.60	199,836,121.64	0.99946883	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-A4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-B1	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B3	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-B4	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2E-C1	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C2	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C3	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-C4	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2E-D1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D2	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D3	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D4	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-D5	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00
2E-F1	512,851,000.00	512,851,000.00	0.00	0.00	0.00	0.00	0.00	512,851,000.00	1.00000000	0.00

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

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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	45,290,888,030.07	58,682,741.97	236,145,901.32	0.00	1,026.60	294,829,669.89	44,996,058,360.20	0.91911485	294,828,643.29

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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	905.92601446	1.46357684	5.89025169	0.00000000	0.00000000	7.35382852	898.57218594	0.89857219	7.35382852
2M-1	379,890,000.00	866.29200147	6.24579755	25.07088694	0.00000000	0.00000000	31.31668449	834.97531699	0.83497532	31.31668449
2M-1H	19,994,649.00	866.29200142	6.24579756	25.07088672	0.00000000	0.00000000	31.31668428	834.97531715	0.83497532	31.31668428
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	999.47396450	0.00000000	0.00000000	0.00000000	0.00513448	0.00513448	999.46883002	0.99946883	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	34,777,527,083.89	0.00	0.00	0.00	0.00	0.00	0.00	34,495,221,502.00
2M-1	05/25/18 - 06/24/18	31	3.10969 %	329,095,668.44	881,248.63	0.00	0.00	0.00	881,248.63	0.00	317,198,773.17
2M-1H	N/A	N/A	0.00000 %	17,321,204.50	0.00	0.00	0.00	0.00	0.00	0.00	16,695,038.39
2M-2A	05/25/18 - 06/24/18	31	5.60969 %	246,928,000.00	1,192,802.10	0.00	0.00	0.00	1,192,802.10	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	05/25/18 - 06/24/18	31	5.60969 %	265,923,000.00	1,284,558.71	0.00	0.00	0.00	1,284,558.71	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	05/25/18 - 06/24/18	31	5.60969 %	246,928,000.00	1,192,802.10	0.00	0.00	0.00	1,192,802.10	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	05/25/18 - 06/24/18	31	5.60969 %	759,779,000.00	3,670,162.90	0.00	0.00	0.00	3,670,162.90	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	05/25/18 - 06/24/18	31	7.45969 %	189,945,000.00	1,220,134.87	0.00	0.00	0.00	1,220,134.87	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 %	199,837,148.24	0.00	0.00	0.00	0.00	0.00	0.00	199,836,121.64
2A-I1	05/25/18 - 06/24/18	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2A-I2	05/25/18 - 06/24/18	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2A-I3	05/25/18 - 06/24/18	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2A-I4	05/25/18 - 06/24/18	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2B-I1	05/25/18 - 06/24/18	31	1.30000 %	265,923,000.00	297,686.03	0.00	0.00	0.00	297,686.03	0.00	265,923,000.00
2B-I2	05/25/18 - 06/24/18	31	1.80000 %	265,923,000.00	412,180.65	0.00	0.00	0.00	412,180.65	0.00	265,923,000.00
2B-I3	05/25/18 - 06/24/18	31	2.30000 %	265,923,000.00	526,675.28	0.00	0.00	0.00	526,675.28	0.00	265,923,000.00
2B-I4	05/25/18 - 06/24/18	31	2.80000 %	265,923,000.00	641,169.90	0.00	0.00	0.00	641,169.90	0.00	265,923,000.00
2C-I1	05/25/18 - 06/24/18	31	1.30000 %	246,928,000.00	276,422.18	0.00	0.00	0.00	276,422.18	0.00	246,928,000.00
2C-I2	05/25/18 - 06/24/18	31	1.80000 %	246,928,000.00	382,738.40	0.00	0.00	0.00	382,738.40	0.00	246,928,000.00
2C-I3	05/25/18 - 06/24/18	31	2.30000 %	246,928,000.00	489,054.62	0.00	0.00	0.00	489,054.62	0.00	246,928,000.00
2C-I4	05/25/18 - 06/24/18	31	2.80000 %	246,928,000.00	595,370.84	0.00	0.00	0.00	595,370.84	0.00	246,928,000.00
2E-A1	05/25/18 - 06/24/18	31	4.30969 %	246,928,000.00	916,379.92	0.00	0.00	0.00	916,379.92	0.00	246,928,000.00
2E-A2	05/25/18 - 06/24/18	31	3.80969 %	246,928,000.00	810,063.70	0.00	0.00	0.00	810,063.70	0.00	246,928,000.00
2E-A3	05/25/18 - 06/24/18	31	3.30969 %	246,928,000.00	703,747.48	0.00	0.00	0.00	703,747.48	0.00	246,928,000.00
2E-A4	05/25/18 - 06/24/18	31	2.80969 %	246,928,000.00	597,431.25	0.00	0.00	0.00	597,431.25	0.00	246,928,000.00
2E-B1	05/25/18 - 06/24/18	31	4.30969 %	265,923,000.00	986,872.68	0.00	0.00	0.00	986,872.68	0.00	265,923,000.00
2E-B2	05/25/18 - 06/24/18	31	3.80969 %	265,923,000.00	872,378.06	0.00	0.00	0.00	872,378.06	0.00	265,923,000.00
2E-B3	05/25/18 - 06/24/18	31	3.30969 %	265,923,000.00	757,883.43	0.00	0.00	0.00	757,883.43	0.00	265,923,000.00
2E-B4	05/25/18 - 06/24/18	31	2.80969 %	265,923,000.00	643,388.81	0.00	0.00	0.00	643,388.81	0.00	265,923,000.00
2E-C1	05/25/18 - 06/24/18	31	4.30969 %	246,928,000.00	916,379.92	0.00	0.00	0.00	916,379.92	0.00	246,928,000.00
2E-C2	05/25/18 - 06/24/18	31	3.80969 %	246,928,000.00	810,063.70	0.00	0.00	0.00	810,063.70	0.00	246,928,000.00
2E-C3	05/25/18 - 06/24/18	31	3.30969 %	246,928,000.00	703,747.48	0.00	0.00	0.00	703,747.48	0.00	246,928,000.00
2E-C4	05/25/18 - 06/24/18	31	2.80969 %	246,928,000.00	597,431.25	0.00	0.00	0.00	597,431.25	0.00	246,928,000.00
2E-D1	05/25/18 - 06/24/18	31	4.30969 %	512,851,000.00	1,903,252.60	0.00	0.00	0.00	1,903,252.60	0.00	512,851,000.00
2E-D2	05/25/18 - 06/24/18	31	3.80969 %	512,851,000.00	1,682,441.75	0.00	0.00	0.00	1,682,441.75	0.00	512,851,000.00
2E-D3	05/25/18 - 06/24/18	31	3.30969 %	512,851,000.00	1,461,630.91	0.00	0.00	0.00	1,461,630.91	0.00	512,851,000.00
2E-D4	05/25/18 - 06/24/18	31	2.80969 %	512,851,000.00	1,240,820.06	0.00	0.00	0.00	1,240,820.06	0.00	512,851,000.00

**Connecticut Avenue Securities
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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	05/25/18 - 06/24/18	31	5.60969 %	512,851,000.00	2,477,360.80	0.00	0.00	0.00	2,477,360.80	0.00	512,851,000.00
2E-F1	05/25/18 - 06/24/18	31	4.30969 %	512,851,000.00	1,903,252.60	0.00	0.00	0.00	1,903,252.60	0.00	512,851,000.00
2E-F2	05/25/18 - 06/24/18	31	3.80969 %	512,851,000.00	1,682,441.75	0.00	0.00	0.00	1,682,441.75	0.00	512,851,000.00
2E-F3	05/25/18 - 06/24/18	31	3.30969 %	512,851,000.00	1,461,630.91	0.00	0.00	0.00	1,461,630.91	0.00	512,851,000.00
2E-F4	05/25/18 - 06/24/18	31	2.80969 %	512,851,000.00	1,240,820.06	0.00	0.00	0.00	1,240,820.06	0.00	512,851,000.00
2E-F5	05/25/18 - 06/24/18	31	5.60969 %	512,851,000.00	2,477,360.80	0.00	0.00	0.00	2,477,360.80	0.00	512,851,000.00
2X-1	05/25/18 - 06/24/18	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2X-2	05/25/18 - 06/24/18	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2X-3	05/25/18 - 06/24/18	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2X-4	05/25/18 - 06/24/18	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
2Y-1	05/25/18 - 06/24/18	31	1.30000 %	512,851,000.00	574,108.20	0.00	0.00	0.00	574,108.20	0.00	512,851,000.00
2Y-2	05/25/18 - 06/24/18	31	1.80000 %	512,851,000.00	794,919.05	0.00	0.00	0.00	794,919.05	0.00	512,851,000.00
2Y-3	05/25/18 - 06/24/18	31	2.30000 %	512,851,000.00	1,015,729.90	0.00	0.00	0.00	1,015,729.90	0.00	512,851,000.00
2Y-4	05/25/18 - 06/24/18	31	2.80000 %	512,851,000.00	1,236,540.74	0.00	0.00	0.00	1,236,540.74	0.00	512,851,000.00
Totals					48,895,968.95	0.00	0.00	0.00	48,895,968.95	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 %	905.92601446	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	898.57218594
2M-1	379,890,000.00	3.10969 %	866.29200147	2.31974685	0.00000000	0.00000000	0.00000000	2.31974685	0.00000000	834.97531699
2M-1H	19,994,649.00	0.00000 %	866.29200142	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	834.97531715
2M-2A	246,928,000.00	5.60969 %	1000.00000000	4.83056640	0.00000000	0.00000000	0.00000000	4.83056640	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	5.60969 %	1000.00000000	4.83056640	0.00000000	0.00000000	0.00000000	4.83056640	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	5.60969 %	1000.00000000	4.83056640	0.00000000	0.00000000	0.00000000	4.83056640	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	5.60969 %	1000.00000000	4.83056639	0.00000000	0.00000000	0.00000000	4.83056639	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	7.45969 %	1000.00000000	6.42362194	0.00000000	0.00000000	0.00000000	6.42362194	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 %	999.47396450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.46883002
2A-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.11944446	0.00000000	0.00000000	0.00000000	1.11944446	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.98055557	0.00000000	0.00000000	0.00000000	1.98055557	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.98055555	0.00000000	0.00000000	0.00000000	1.98055555	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.41111109	0.00000000	0.00000000	0.00000000	2.41111109	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.30969 %	1000.00000000	3.71112195	0.00000000	0.00000000	0.00000000	3.71112195	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.80969 %	1000.00000000	3.28056640	0.00000000	0.00000000	0.00000000	3.28056640	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.30969 %	1000.00000000	2.85001085	0.00000000	0.00000000	0.00000000	2.85001085	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.80969 %	1000.00000000	2.41945527	0.00000000	0.00000000	0.00000000	2.41945527	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.30969 %	1000.00000000	3.71112194	0.00000000	0.00000000	0.00000000	3.71112194	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.80969 %	1000.00000000	3.28056640	0.00000000	0.00000000	0.00000000	3.28056640	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.30969 %	1000.00000000	2.85001083	0.00000000	0.00000000	0.00000000	2.85001083	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.80969 %	1000.00000000	2.41945529	0.00000000	0.00000000	0.00000000	2.41945529	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.30969 %	1000.00000000	3.71112195	0.00000000	0.00000000	0.00000000	3.71112195	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.80969 %	1000.00000000	3.28056640	0.00000000	0.00000000	0.00000000	3.28056640	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.30969 %	1000.00000000	2.85001085	0.00000000	0.00000000	0.00000000	2.85001085	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.80969 %	1000.00000000	2.41945527	0.00000000	0.00000000	0.00000000	2.41945527	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.30969 %	1000.00000000	3.71112194	0.00000000	0.00000000	0.00000000	3.71112194	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.80969 %	1000.00000000	3.28056638	0.00000000	0.00000000	0.00000000	3.28056638	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.30969 %	1000.00000000	2.85001084	0.00000000	0.00000000	0.00000000	2.85001084	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.80969 %	1000.00000000	2.41945528	0.00000000	0.00000000	0.00000000	2.41945528	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	5.60969 %	1000.00000000	4.83056638	0.00000000	0.00000000	0.00000000	4.83056638	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.30969 %	1000.00000000	3.71112194	0.00000000	0.00000000	0.00000000	3.71112194	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.80969 %	1000.00000000	3.28056638	0.00000000	0.00000000	0.00000000	3.28056638	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.30969 %	1000.00000000	2.85001084	0.00000000	0.00000000	0.00000000	2.85001084	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.80969 %	1000.00000000	2.41945528	0.00000000	0.00000000	0.00000000	2.41945528	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.60969 %	1000.00000000	4.83056638	0.00000000	0.00000000	0.00000000	4.83056638	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.41111111	0.00000000	0.00000000	0.00000000	2.41111111	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	17,479,734.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	208,900.72
Gains & Subsequent Recoveries (Realized Losses)	(1,026.60)
Total Deposits	<u>17,687,608.33</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,668,441.67
Total Withdrawals (Pool Distribution Amount)	<u>17,687,608.33</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	294,829,669.89
Total Principal Reduction Cumulative	3,959,801,928.76
Scheduled Principal Current	58,682,741.97
Scheduled Principal Cumulative	912,760,211.75
Unscheduled Principal Current	236,145,901.32
Unscheduled Principal Cumulative	3,046,935,513.65
Senior Reduction Amount	282,305,581.91
Subordinate Reduction Amount	12,523,061.38
Calculated Tranche Write-Down Amount	1,026.60
Calculated Tranche Write-Up Amount	590,973.75
Modification Loss Amount	5,029.20
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	159676
Period Reference Pool Removal Loan Count	1010
Period Ending Loan Count	158666
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	36,028,663,061.01
Period PIF Loan Count Current	1007
PIF Loan Count Cumulative	11919
Period PIF Loan UPB Current	224,753,490.61
PIF Loan UPB Cumulative	2,859,927,180.8
Period Partial Prepayment Amount	11,102,346.14
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	81
Repurchased Prior Credit Event UPB Current	208,900.72
Repurchased Prior Credit Event UPB Cum	1,7497,048.75
Credit Event Amount Current	592,000.35
Credit Event Amount Cumulative	1,209,491.63
Total Active Modified Loan Count	168
Total Active Modified UPB	40,432,754.57
LIBOR	1.959690%
Structural Reporting	
Senior Percentage	95.743896%

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

Structural Reporting	
Subordinate Percentage	4.256104%
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%	3.300000%	3.330000%
2M-1H	0.00	0.00	3.000000%	3.300000%	3.330000%
2M-2	0.00	0.00	1.000000%	1.100000%	1.110000%
2M-2H	0.00	0.00	1.000000%	1.100000%	1.110000%
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	1,026.60	0.00	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	0.00
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	922	204,295,151.23	0.581095%	0.567035%
60 Days	170	38,704,695.86	0.107143%	0.107428%
90 Days	160	38,000,110.81	0.100841%	0.105472%
120 Days	145	35,471,723.76	0.091387%	0.098454%
150 Days	127	31,354,557.35	0.080042%	0.087027%
180+ Days	280	68,260,774.58	0.176471%	0.189462%
	1804	416,087,013.59	1.136980%	1.154878%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.002%
3 Month Average	0.001%
12 Month Average	0.000%

SDA

Current Month	0.045%
3 Month Average	0.023%
12 Month Average	0.008%

CDR

Current Month	0.020%
3 Month Average	0.010%
12 Month Average	0.003%

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
63	15,146,265.15	5,029.20	0.033	15,146,265.15	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39465415	153,218.44	36.60	0.024	36.60	0.00
39497384	361,176.70	4.86	0.001	4.86	0.00
39493193	356,754.79	74.32	0.021	74.32	0.00
39493057	234,130.79	103.88	0.044	103.88	0.00
39487290	274,252.46	257.11	0.094	257.11	0.00
39487251	98,586.11	0.10	0.00	0.10	0.00
39485579	116,101.14	32.48	0.028	32.48	0.00
39485421	175,240.73	146.03	0.083	146.03	0.00
39483449	235,360.35	49.03	0.021	49.03	0.00
39482253	137,570.17	4.91	0.004	4.91	0.00
39480392	47,695.20	35.26	0.074	35.26	0.00
39479790	433,175.01	243.06	0.056	243.06	0.00
39478571	66,746.12	18.18	0.027	18.18	0.00
39473264	312,053.06	162.53	0.052	162.53	0.00
39434459	237,013.17	74.49	0.031	74.49	0.00
39451925	176,111.70	48.46	0.028	48.46	0.00
39435537	171,922.21	83.20	0.048	83.20	0.00
39436085	328,658.71	273.88	0.083	273.88	0.00
39436178	180,036.84	56.26	0.031	56.26	0.00
39439889	375,811.34	195.74	0.052	195.74	0.00
39443454	414,453.17	118.46	0.029	118.46	0.00
39466796	269,716.90	4.84	0.002	4.84	0.00
39450747	187,182.18	89.60	0.048	89.60	0.00
39466301	104,271.32	3.73	0.004	3.73	0.00
39452973	473,741.38	115.34	0.024	115.34	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39454970	138,448.71	39.89	0.029	39.89	0.00
39463115	202,491.59	3.02	0.001	3.02	0.00
39463818	360,603.32	98.25	0.027	98.25	0.00
39464408	174,757.14	2.60	0.001	2.60	0.00
39501465	59,498.63	45.07	0.076	45.07	0.00
39448816	381,010.17	6.26	0.002	6.26	0.00
39575698	203,953.13	125.50	0.062	125.50	0.00
39500191	453,849.66	28.59	0.006	28.59	0.00
39558233	322,602.54	100.81	0.031	100.81	0.00
39558378	405,453.30	248.37	0.061	248.37	0.00
39559035	91,504.93	14.71	0.016	14.71	0.00
39563120	83,034.44	8.65	0.01	8.65	0.00
39543767	196,981.55	82.08	0.042	82.08	0.00
39571279	366,405.85	190.84	0.052	190.84	0.00
39537437	176,222.57	68.02	0.039	68.02	0.00
39587261	258,698.71	26.95	0.01	26.95	0.00
39591406	194,656.72	40.82	0.021	40.82	0.00
39593231	176,749.66	110.66	0.063	110.66	0.00
39594537	196,393.68	6.70	0.003	6.70	0.00
39600325	384,116.86	160.26	0.042	160.26	0.00
39602516	389,102.53	12.04	0.003	12.04	0.00
39565166	163,019.43	4.59	0.003	4.59	0.00
39512980	109,646.51	63.32	0.058	63.32	0.00
39603580	300,362.99	11.17	0.004	11.17	0.00
39501764	272,414.47	4.75	0.002	4.75	0.00
39501892	83,457.65	1.24	0.001	1.24	0.00
39507186	93,151.29	6.39	0.007	6.39	0.00
39510362	153,641.47	72.62	0.047	72.62	0.00
39549997	177,914.63	42.50	0.024	42.50	0.00
39512951	109,841.99	23.23	0.021	23.23	0.00
39500489	392,407.18	327.01	0.083	327.01	0.00
39514097	279,524.30	156.65	0.056	156.65	0.00
39519870	179,415.40	72.17	0.04	72.17	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39523160	379,812.70	117.24	0.031	117.24	0.00
39527117	310,738.14	128.09	0.041	128.09	0.00
39532203	299,379.62	7.16	0.002	7.16	0.00
39534500	345,231.25	182.28	0.053	182.28	0.00
39510619	358,790.45	156.35	0.044	156.35	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	592,000.35	27.87	4.7077

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	540,500.02	998.73	106,433.16

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39450773	319,133.97	34,808.02	10.907
39441588	272,866.38	-34,780.15	-0.1275

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39476923	219,765.61	13,283.58	47,476.41
39460925	205,291.72	51.00	866.48
39444126	115,442.69	-12,335.85	58,090.27

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,132,500.37	106,461.03	0.094

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39450773	319,133.97	34,808.02	10.907
39441588	272,866.38	-34,780.15	-0.1275
39476923	219,765.61	47,476.41	0.2160
39460925	205,291.72	866.48	0.0042
39444126	115,442.69	58,090.27	0.5032

**Connecticut Avenue Securities
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Series 2017-C02**

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Securities Administration Services
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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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	5	105,109.80	1,026.60	0.000 %	0	0.00	0.00	0.000 %	5	105,109.80	1,026.60	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	(34,780.15)	(34,780.15)
Summary	0039444126	117,000.00	4.625 %	MS	84.00	360	70,121.12	02/28/2018	(12,335.85)	58,090.27
Summary	0039450773	326,000.00	3.500 %	CA	97.00	360	34,808.02	05/31/2018	34,808.02	34,808.02
Summary	0039460925	208,000.00	3.750 %	VA	92.00	360	767.98	01/31/2018	51.00	866.48
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	13,283.58	47,476.41

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.

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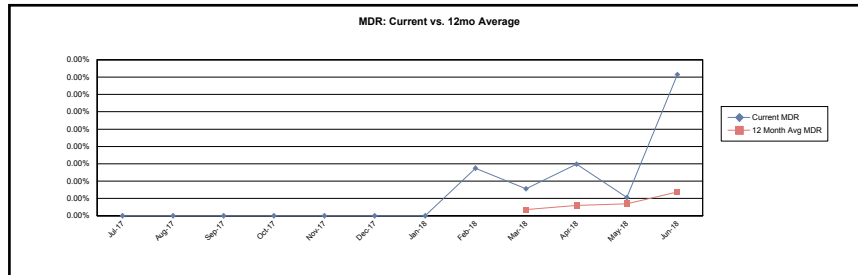
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Realized Loss Report - Collateral

Summary

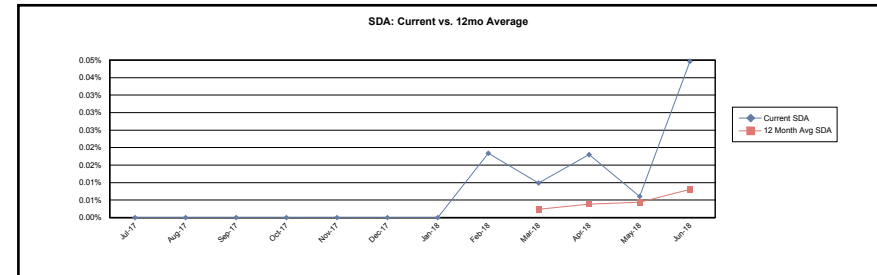
MDR

Current Month 0.002 %
3 Month Average 0.001 %
12 Month Average 0.000 %



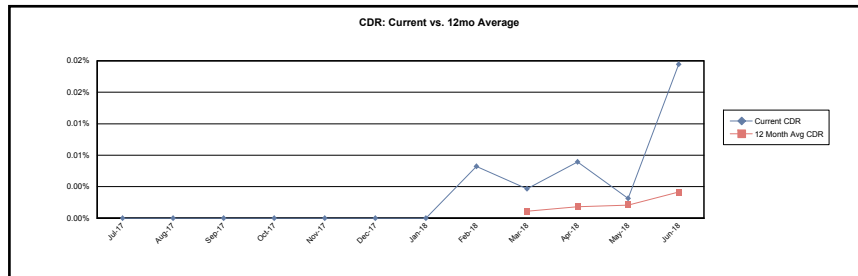
SDA

Current Month 0.045 %
3 Month Average 0.023 %
12 Month Average 0.008 %



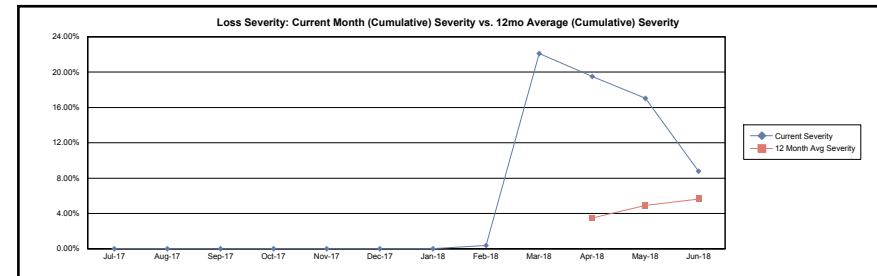
CDR

Current Month 0.020 %
3 Month Average 0.010 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 8.781 %
3 Month Average (Cumulative) 15.107 %
12 Month Average (Cumulative) 5.650 %



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	0.651 %
3 Month Average	0.607 %
12 Month Average	0.590 %

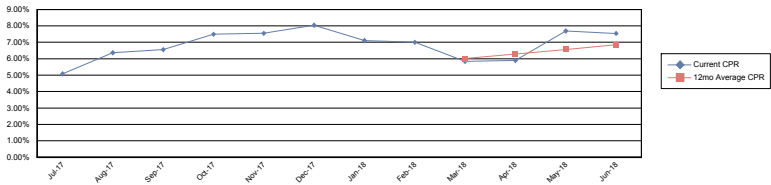
CPR

Current Month	7.540 %
3 Month Average	7.044 %
12 Month Average	6.846 %

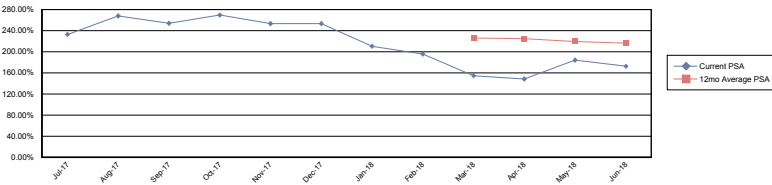
PSA

Current Month	172.239 %
3 Month Average	168.216 %
12 Month Average	216.232 %

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-Jun-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
0039462956	208,900.72	0.00	0.000%	208,900.72
Totals	208,900.72	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
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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.