

**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

11-Jul-2018 01:04:48 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		06/29/2018	0.00000 %	34,495,221,502.00	0.00	320,188,176.13	0.00	34,175,033,325.88	320,188,176.13	0.00
2M-1	30711XGK4	07/24/2018	3.24113 %	317,198,773.17	856,735.38	13,501,704.15	0.00	303,697,069.02	14,358,439.53	0.00
2M-1H		06/29/2018	0.00000 %	16,695,038.39	0.00	710,631.59	0.00	15,984,406.79	710,631.59	0.00
2M-2A	30711XGL2	07/24/2018	5.74113 %	246,928,000.00	1,181,371.46	0.00	0.00	246,928,000.00	1,181,371.46	0.00
2M-AH		06/29/2018	0.00000 %	12,997,022.00	0.00	0.00	0.00	12,997,022.00	0.00	0.00
2M-M2	30711XGM0	07/24/2018	5.74113 %	265,923,000.00	1,272,248.76	0.00	0.00	265,923,000.00	1,272,248.76	0.00
2M-BH		06/29/2018	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	07/24/2018	5.74113 %	246,928,000.00	1,181,371.46	0.00	0.00	246,928,000.00	1,181,371.46	0.00
2M-CH		06/29/2018	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	07/24/2018	5.74113 %	759,779,000.00	3,634,991.68	0.00	0.00	759,779,000.00	3,634,991.68	0.00
2M-2H		06/29/2018	0.00000 %	39,990,300.00	0.00	0.00	0.00	39,990,300.00	0.00	0.00
2B-1	30711XGQ1	07/24/2018	7.59113 %	189,945,000.00	1,201,580.99	0.00	0.00	189,945,000.00	1,201,580.99	0.00
2B-1H		06/29/2018	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		06/29/2018	0.00000 %	199,836,121.64	0.00	0.00	38,819.54	199,797,302.10	0.00	145,022.90
2A-I1	30711XGR9	07/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2A-I2	30711XGS7	07/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2A-I3	30711XGT5	07/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2A-I4	30711XGU2	07/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2B-I1	30711XGZ1	07/24/2018	1.30000 %	0.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00
2B-I2	30711XHA5	07/24/2018	1.80000 %	0.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00
2B-I3	30711XHB3	07/24/2018	2.30000 %	0.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00
2B-I4	30711XHC1	07/24/2018	2.80000 %	0.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00
2C-I1	30711XHH0	07/24/2018	1.30000 %	0.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00
2C-I2	30711XHJ6	07/24/2018	1.80000 %	0.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00
2C-I3	30711XHK3	07/24/2018	2.30000 %	0.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00
2C-I4	30711XHL1	07/24/2018	2.80000 %	0.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00
2E-A1	30711XGV0	07/24/2018	4.44113 %	246,928,000.00	913,866.12	0.00	0.00	246,928,000.00	913,866.12	0.00
2E-A2	30711XGW8	07/24/2018	3.94113 %	246,928,000.00	810,979.46	0.00	0.00	246,928,000.00	810,979.46	0.00
2E-A3	30711XGX6	07/24/2018	3.44113 %	246,928,000.00	708,092.79	0.00	0.00	246,928,000.00	708,092.79	0.00
2E-A4	30711XGY4	07/24/2018	2.94113 %	246,928,000.00	605,206.12	0.00	0.00	246,928,000.00	605,206.12	0.00
2E-B1	30711XHD9	07/24/2018	4.44113 %	265,923,000.00	984,165.51	0.00	0.00	265,923,000.00	984,165.51	0.00
2E-B2	30711XHE7	07/24/2018	3.94113 %	265,923,000.00	873,364.26	0.00	0.00	265,923,000.00	873,364.26	0.00
2E-B3	30711XHF4	07/24/2018	3.44113 %	265,923,000.00	762,563.01	0.00	0.00	265,923,000.00	762,563.01	0.00
2E-B4	30711XHG2	07/24/2018	2.94113 %	265,923,000.00	651,761.76	0.00	0.00	265,923,000.00	651,761.76	0.00
2E-C1	30711XHM9	07/24/2018	4.44113 %	246,928,000.00	913,866.12	0.00	0.00	246,928,000.00	913,866.12	0.00
2E-C2	30711XHN7	07/24/2018	3.94113 %	246,928,000.00	810,979.46	0.00	0.00	246,928,000.00	810,979.46	0.00
2E-C3	30711XHP2	07/24/2018	3.44113 %	246,928,000.00	708,092.79	0.00	0.00	246,928,000.00	708,092.79	0.00
2E-C4	30711XHQ0	07/24/2018	2.94113 %	246,928,000.00	605,206.12	0.00	0.00	246,928,000.00	605,206.12	0.00
2E-D1	30711XHR8	07/24/2018	4.44113 %	512,851,000.00	1,898,031.63	0.00	0.00	512,851,000.00	1,898,031.63	0.00
2E-D2	30711XHS6	07/24/2018	3.94113 %	512,851,000.00	1,684,343.72	0.00	0.00	512,851,000.00	1,684,343.72	0.00
2E-D3	30711XHT4	07/24/2018	3.44113 %	512,851,000.00	1,470,655.80	0.00	0.00	512,851,000.00	1,470,655.80	0.00
2E-D4	30711XHU1	07/24/2018	2.94113 %	512,851,000.00	1,256,967.88	0.00	0.00	512,851,000.00	1,256,967.88	0.00
2E-D5	30711XHV9	07/24/2018	5.74113 %	512,851,000.00	2,453,620.22	0.00	0.00	512,851,000.00	2,453,620.22	0.00

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

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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	07/24/2018	4.44113 %	512,851,000.00	1,898,031.63	0.00	0.00	512,851,000.00	1,898,031.63	0.00
2E-F2	30711XHX5	07/24/2018	3.94113 %	512,851,000.00	1,684,343.72	0.00	0.00	512,851,000.00	1,684,343.72	0.00
2E-F3	30711XHY3	07/24/2018	3.44113 %	512,851,000.00	1,470,655.80	0.00	0.00	512,851,000.00	1,470,655.80	0.00
2E-F4	30711XHZ0	07/24/2018	2.94113 %	512,851,000.00	1,256,967.88	0.00	0.00	512,851,000.00	1,256,967.88	0.00
2E-F5	30711XJA3	07/24/2018	5.74113 %	512,851,000.00	2,453,620.22	0.00	0.00	512,851,000.00	2,453,620.22	0.00
2X-1	30711XJB1	07/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2X-2	30711XJC9	07/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2X-3	30711XJD7	07/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2X-4	30711XJE5	07/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
2Y-1	30711XJF2	07/24/2018	1.30000 %	0.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00
2Y-2	30711XJG0	07/24/2018	1.80000 %	0.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00
2Y-3	30711XJH8	07/24/2018	2.30000 %	0.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00
2Y-4	30711XJJ4	07/24/2018	2.80000 %	0.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00
Totals				44,996,058,360.20	48,404,468.57	334,400,511.87	38,819.54	44,661,619,028.79	382,804,980.44	145,022.90

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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Series 2017-C02**

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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	34,495,221,502.00	57,313,999.39	262,874,176.73	0.00	0.00	320,188,176.13	34,175,033,325.88	0.89023155	320,188,176.13
2M-1	379,890,000.00	317,198,773.17	2,420,427.81	11,081,276.34	0.00	0.00	13,501,704.15	303,697,069.02	0.79943423	13,501,704.15
2M-1H	19,994,649.00	16,695,038.39	127,393.73	583,237.86	0.00	0.00	710,631.59	15,984,406.79	0.79943423	710,631.59
2M-2A	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-AH	12,997,022.00	12,997,022.00	0.00	0.00	0.00	0.00	0.00	12,997,022.00	1.00000000	0.00
2M-M2	265,923,000.00	265,923,000.00	0.00	0.00	0.00	0.00	0.00	265,923,000.00	1.00000000	0.00
2M-BH	13,996,255.00	13,996,255.00	0.00	0.00	0.00	0.00	0.00	13,996,255.00	1.00000000	0.00
2M-2C	246,928,000.00	246,928,000.00	0.00	0.00	0.00	0.00	0.00	246,928,000.00	1.00000000	0.00
2M-CH	12,997,023.00	12,997,023.00	0.00	0.00	0.00	0.00	0.00	12,997,023.00	1.00000000	0.00
2M-2	759,779,000.00	759,779,000.00	0.00	0.00	0.00	0.00	0.00	759,779,000.00	1.00000000	0.00
2M-2H	39,990,300.00	39,990,300.00	0.00	0.00	0.00	0.00	0.00	39,990,300.00	1.00000000	0.00
2B-1	189,945,000.00	189,945,000.00	0.00	0.00	0.00	0.00	0.00	189,945,000.00	1.00000000	0.00
2B-1H	9,997,325.00	9,997,325.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00	1.00000000	0.00
2B-2H	199,942,325.00	199,836,121.64	0.00	0.00	0.00	38,819.54	38,819.54	199,797,302.10	0.99927468	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	44,996,058,360.20	59,861,820.93	274,538,690.93	0.00	38,819.54	334,439,331.41	44,661,619,028.79	0.91228341	334,400,511.87

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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	898.57218594	1.49298261	6.84765638	0.00000000	0.00000000	8.34063899	890.23154695	0.89023155	8.34063899
2M-1	379,890,000.00	834.97531699	6.37139122	29.16969739	0.00000000	0.00000000	35.54108860	799.43422838	0.79943423	35.54108860
2M-1H	19,994,649.00	834.97531715	6.37139117	29.16969735	0.00000000	0.00000000	35.54108852	799.43422813	0.79943423	35.54108852
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	999.46883002	0.00000000	0.00000000	0.00000000	0.19415369	0.19415369	999.27467633	0.99927468	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	265,923,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	246,928,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	512,851,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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.

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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 %	34,495,221,502.00	0.00	0.00	0.00	0.00	0.00	0.00	34,175,033,325.88
2M-1	06/25/18 - 07/24/18	30	3.24113 %	317,198,773.17	856,735.38	0.00	0.00	0.00	856,735.38	0.00	303,697,069.02
2M-1H	N/A	N/A	0.00000 %	16,695,038.39	0.00	0.00	0.00	0.00	0.00	0.00	15,984,406.79
2M-2A	06/25/18 - 07/24/18	30	5.74113 %	246,928,000.00	1,181,371.46	0.00	0.00	0.00	1,181,371.46	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	06/25/18 - 07/24/18	30	5.74113 %	265,923,000.00	1,272,248.76	0.00	0.00	0.00	1,272,248.76	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	06/25/18 - 07/24/18	30	5.74113 %	246,928,000.00	1,181,371.46	0.00	0.00	0.00	1,181,371.46	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	06/25/18 - 07/24/18	30	5.74113 %	759,779,000.00	3,634,991.68	0.00	0.00	0.00	3,634,991.68	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	06/25/18 - 07/24/18	30	7.59113 %	189,945,000.00	1,201,580.99	0.00	0.00	0.00	1,201,580.99	0.00	189,945,000.00
2B-1H	N/A	N/A	0.00000 %	9,997,325.00	0.00	0.00	0.00	0.00	0.00	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,836,121.64	0.00	0.00	0.00	0.00	0.00	0.00	199,797,302.10
2A-I1	06/25/18 - 07/24/18	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2A-I2	06/25/18 - 07/24/18	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2A-I3	06/25/18 - 07/24/18	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2A-I4	06/25/18 - 07/24/18	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2B-I1	06/25/18 - 07/24/18	30	1.30000 %	265,923,000.00	288,083.25	0.00	0.00	0.00	288,083.25	0.00	265,923,000.00
2B-I2	06/25/18 - 07/24/18	30	1.80000 %	265,923,000.00	398,884.50	0.00	0.00	0.00	398,884.50	0.00	265,923,000.00
2B-I3	06/25/18 - 07/24/18	30	2.30000 %	265,923,000.00	509,685.75	0.00	0.00	0.00	509,685.75	0.00	265,923,000.00
2B-I4	06/25/18 - 07/24/18	30	2.80000 %	265,923,000.00	620,487.00	0.00	0.00	0.00	620,487.00	0.00	265,923,000.00
2C-I1	06/25/18 - 07/24/18	30	1.30000 %	246,928,000.00	267,505.33	0.00	0.00	0.00	267,505.33	0.00	246,928,000.00
2C-I2	06/25/18 - 07/24/18	30	1.80000 %	246,928,000.00	370,392.00	0.00	0.00	0.00	370,392.00	0.00	246,928,000.00
2C-I3	06/25/18 - 07/24/18	30	2.30000 %	246,928,000.00	473,278.67	0.00	0.00	0.00	473,278.67	0.00	246,928,000.00
2C-I4	06/25/18 - 07/24/18	30	2.80000 %	246,928,000.00	576,165.33	0.00	0.00	0.00	576,165.33	0.00	246,928,000.00
2E-A1	06/25/18 - 07/24/18	30	4.44113 %	246,928,000.00	913,866.12	0.00	0.00	0.00	913,866.12	0.00	246,928,000.00
2E-A2	06/25/18 - 07/24/18	30	3.94113 %	246,928,000.00	810,979.46	0.00	0.00	0.00	810,979.46	0.00	246,928,000.00
2E-A3	06/25/18 - 07/24/18	30	3.44113 %	246,928,000.00	708,092.79	0.00	0.00	0.00	708,092.79	0.00	246,928,000.00
2E-A4	06/25/18 - 07/24/18	30	2.94113 %	246,928,000.00	605,206.12	0.00	0.00	0.00	605,206.12	0.00	246,928,000.00
2E-B1	06/25/18 - 07/24/18	30	4.44113 %	265,923,000.00	984,165.51	0.00	0.00	0.00	984,165.51	0.00	265,923,000.00
2E-B2	06/25/18 - 07/24/18	30	3.94113 %	265,923,000.00	873,364.26	0.00	0.00	0.00	873,364.26	0.00	265,923,000.00
2E-B3	06/25/18 - 07/24/18	30	3.44113 %	265,923,000.00	762,563.01	0.00	0.00	0.00	762,563.01	0.00	265,923,000.00
2E-B4	06/25/18 - 07/24/18	30	2.94113 %	265,923,000.00	651,761.76	0.00	0.00	0.00	651,761.76	0.00	265,923,000.00
2E-C1	06/25/18 - 07/24/18	30	4.44113 %	246,928,000.00	913,866.12	0.00	0.00	0.00	913,866.12	0.00	246,928,000.00
2E-C2	06/25/18 - 07/24/18	30	3.94113 %	246,928,000.00	810,979.46	0.00	0.00	0.00	810,979.46	0.00	246,928,000.00
2E-C3	06/25/18 - 07/24/18	30	3.44113 %	246,928,000.00	708,092.79	0.00	0.00	0.00	708,092.79	0.00	246,928,000.00
2E-C4	06/25/18 - 07/24/18	30	2.94113 %	246,928,000.00	605,206.12	0.00	0.00	0.00	605,206.12	0.00	246,928,000.00
2E-D1	06/25/18 - 07/24/18	30	4.44113 %	512,851,000.00	1,898,031.63	0.00	0.00	0.00	1,898,031.63	0.00	512,851,000.00
2E-D2	06/25/18 - 07/24/18	30	3.94113 %	512,851,000.00	1,684,343.72	0.00	0.00	0.00	1,684,343.72	0.00	512,851,000.00
2E-D3	06/25/18 - 07/24/18	30	3.44113 %	512,851,000.00	1,470,655.80	0.00	0.00	0.00	1,470,655.80	0.00	512,851,000.00
2E-D4	06/25/18 - 07/24/18	30	2.94113 %	512,851,000.00	1,256,967.88	0.00	0.00	0.00	1,256,967.88	0.00	512,851,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	06/25/18 - 07/24/18	30	5.74113 %	512,851,000.00	2,453,620.22	0.00	0.00	0.00	2,453,620.22	0.00	512,851,000.00
2E-F1	06/25/18 - 07/24/18	30	4.44113 %	512,851,000.00	1,898,031.63	0.00	0.00	0.00	1,898,031.63	0.00	512,851,000.00
2E-F2	06/25/18 - 07/24/18	30	3.94113 %	512,851,000.00	1,684,343.72	0.00	0.00	0.00	1,684,343.72	0.00	512,851,000.00
2E-F3	06/25/18 - 07/24/18	30	3.44113 %	512,851,000.00	1,470,655.80	0.00	0.00	0.00	1,470,655.80	0.00	512,851,000.00
2E-F4	06/25/18 - 07/24/18	30	2.94113 %	512,851,000.00	1,256,967.88	0.00	0.00	0.00	1,256,967.88	0.00	512,851,000.00
2E-F5	06/25/18 - 07/24/18	30	5.74113 %	512,851,000.00	2,453,620.22	0.00	0.00	0.00	2,453,620.22	0.00	512,851,000.00
2X-1	06/25/18 - 07/24/18	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2X-2	06/25/18 - 07/24/18	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2X-3	06/25/18 - 07/24/18	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2X-4	06/25/18 - 07/24/18	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
2Y-1	06/25/18 - 07/24/18	30	1.30000 %	512,851,000.00	555,588.58	0.00	0.00	0.00	555,588.58	0.00	512,851,000.00
2Y-2	06/25/18 - 07/24/18	30	1.80000 %	512,851,000.00	769,276.50	0.00	0.00	0.00	769,276.50	0.00	512,851,000.00
2Y-3	06/25/18 - 07/24/18	30	2.30000 %	512,851,000.00	982,964.42	0.00	0.00	0.00	982,964.42	0.00	512,851,000.00
2Y-4	06/25/18 - 07/24/18	30	2.80000 %	512,851,000.00	1,196,652.33	0.00	0.00	0.00	1,196,652.33	0.00	512,851,000.00
Totals					48,404,468.57	0.00	0.00	0.00	48,404,468.57	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 %	898.57218594	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	890.23154695
2M-1	379,890,000.00	3.24113 %	834.97531699	2.25521962	0.00000000	0.00000000	0.00000000	2.25521962	0.00000000	799.43422838
2M-1H	19,994,649.00	0.00000 %	834.97531715	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	799.43422813
2M-2A	246,928,000.00	5.74113 %	1000.00000000	4.78427501	0.00000000	0.00000000	0.00000000	4.78427501	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	5.74113 %	1000.00000000	4.78427500	0.00000000	0.00000000	0.00000000	4.78427500	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	5.74113 %	1000.00000000	4.78427501	0.00000000	0.00000000	0.00000000	4.78427501	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	5.74113 %	1000.00000000	4.78427501	0.00000000	0.00000000	0.00000000	4.78427501	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	7.59113 %	1000.00000000	6.32594167	0.00000000	0.00000000	0.00000000	6.32594167	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 %	999.46883002	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.27467633
2A-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2A-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2B-I1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.08333332	0.00000000	0.00000000	0.00000000	1.08333332	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.33333332	0.00000000	0.00000000	0.00000000	2.33333332	0.00000000	1000.00000000
2E-A1	246,928,000.00	4.44113 %	1000.00000000	3.70094165	0.00000000	0.00000000	0.00000000	3.70094165	0.00000000	1000.00000000
2E-A2	246,928,000.00	3.94113 %	1000.00000000	3.28427501	0.00000000	0.00000000	0.00000000	3.28427501	0.00000000	1000.00000000
2E-A3	246,928,000.00	3.44113 %	1000.00000000	2.86760833	0.00000000	0.00000000	0.00000000	2.86760833	0.00000000	1000.00000000
2E-A4	246,928,000.00	2.94113 %	1000.00000000	2.45094165	0.00000000	0.00000000	0.00000000	2.45094165	0.00000000	1000.00000000
2E-B1	265,923,000.00	4.44113 %	1000.00000000	3.70094166	0.00000000	0.00000000	0.00000000	3.70094166	0.00000000	1000.00000000
2E-B2	265,923,000.00	3.94113 %	1000.00000000	3.28427500	0.00000000	0.00000000	0.00000000	3.28427500	0.00000000	1000.00000000
2E-B3	265,923,000.00	3.44113 %	1000.00000000	2.86760833	0.00000000	0.00000000	0.00000000	2.86760833	0.00000000	1000.00000000
2E-B4	265,923,000.00	2.94113 %	1000.00000000	2.45094166	0.00000000	0.00000000	0.00000000	2.45094166	0.00000000	1000.00000000
2E-C1	246,928,000.00	4.44113 %	1000.00000000	3.70094165	0.00000000	0.00000000	0.00000000	3.70094165	0.00000000	1000.00000000
2E-C2	246,928,000.00	3.94113 %	1000.00000000	3.28427501	0.00000000	0.00000000	0.00000000	3.28427501	0.00000000	1000.00000000
2E-C3	246,928,000.00	3.44113 %	1000.00000000	2.86760833	0.00000000	0.00000000	0.00000000	2.86760833	0.00000000	1000.00000000
2E-C4	246,928,000.00	2.94113 %	1000.00000000	2.45094165	0.00000000	0.00000000	0.00000000	2.45094165	0.00000000	1000.00000000
2E-D1	512,851,000.00	4.44113 %	1000.00000000	3.70094166	0.00000000	0.00000000	0.00000000	3.70094166	0.00000000	1000.00000000
2E-D2	512,851,000.00	3.94113 %	1000.00000000	3.28427500	0.00000000	0.00000000	0.00000000	3.28427500	0.00000000	1000.00000000
2E-D3	512,851,000.00	3.44113 %	1000.00000000	2.86760833	0.00000000	0.00000000	0.00000000	2.86760833	0.00000000	1000.00000000
2E-D4	512,851,000.00	2.94113 %	1000.00000000	2.45094166	0.00000000	0.00000000	0.00000000	2.45094166	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	5.74113 %	1000.00000000	4.78427500	0.00000000	0.00000000	0.00000000	4.78427500	0.00000000	1000.00000000
2E-F1	512,851,000.00	4.44113 %	1000.00000000	3.70094166	0.00000000	0.00000000	0.00000000	3.70094166	0.00000000	1000.00000000
2E-F2	512,851,000.00	3.94113 %	1000.00000000	3.28427500	0.00000000	0.00000000	0.00000000	3.28427500	0.00000000	1000.00000000
2E-F3	512,851,000.00	3.44113 %	1000.00000000	2.86760833	0.00000000	0.00000000	0.00000000	2.86760833	0.00000000	1000.00000000
2E-F4	512,851,000.00	2.94113 %	1000.00000000	2.45094166	0.00000000	0.00000000	0.00000000	2.45094166	0.00000000	1000.00000000
2E-F5	512,851,000.00	5.74113 %	1000.00000000	4.78427500	0.00000000	0.00000000	0.00000000	4.78427500	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2X-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000
2Y-1	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.33333333	0.00000000	0.00000000	0.00000000	2.33333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	19,252,998.40
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(38,819.54)
Total Deposits	<u>19,214,178.86</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,195,012.20
Total Withdrawals (Pool Distribution Amount)	<u>19,214,178.86</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	334,439,331.41
Total Principal Reduction Cumulative	4,294,241,260.17
Scheduled Principal Current	59,861,820.94
Scheduled Principal Cumulative	972,622,032.69
Unscheduled Principal Current	274,538,690.92
Unscheduled Principal Cumulative	3,321,474,204.58
Senior Reduction Amount	320,188,176.13
Subordinate Reduction Amount	14,212,335.74
Calculated Tranche Write-Down Amount	38,819.55
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	7,262.45
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	158666
Period Reference Pool Removal Loan Count	1174
Period Ending Loan Count	157492
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	35,694,223,729.60
Period PIF Loan Count Current	1172
PIF Loan Count Cumulative	13091
Period PIF Loan UPB Current	262,786,747.84
PIF Loan UPB Cumulative	3,122,713,928.64
Period Partial Prepayment Amount	11,886,460.18
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	81
Repurchased Prior Credit Event UPB Current	0.00
Repurchased Prior Credit Event UPB Cum	17,497,048.75
Credit Event Amount Current	516,298.71
Credit Event Amount Cumulative	1,725,790.34
Total Active Modified Loan Count	265
Total Active Modified UPB	64,688,373.22
LIBOR	2.091130%
Structural Reporting	
Senior Percentage	95.743829%

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

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.256171%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	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%	3.330000%	3.360000%
2M-1H	0.00	0.00	3.000000%	3.330000%	3.360000%
2M-2	0.00	0.00	1.000000%	1.110000%	1.120000%
2M-2H	0.00	0.00	1.000000%	1.110000%	1.120000%
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	38,819.54	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
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	962	208,238,245.22	0.610825%	0.583395%
60 Days	183	40,261,573.87	0.116196%	0.112796%
90 Days	100	22,575,271.76	0.063495%	0.063246%
120 Days	125	30,415,226.37	0.079369%	0.085210%
150 Days	108	25,931,743.21	0.068575%	0.072650%
180+ Days	304	73,904,171.74	0.193026%	0.207048%
	1782	401,326,232.17	1.131486%	1.124345%

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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	0.038%
3 Month Average	0.029%
12 Month Average	0.011%

CDR

Current Month	0.017%
3 Month Average	0.013%
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
93	23,809,086.54	7,262.45	0.031	23,809,086.54	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39434660	243,321.18	23.32	0.01	23.32	0.00
39519870	179,279.94	72.15	0.04	72.15	0.00
39587261	258,476.15	26.92	0.01	26.92	0.00
39589338	184,880.03	11.00	0.006	11.00	0.00
39591406	194,491.15	40.78	0.021	40.78	0.00
39593231	176,614.41	110.62	0.063	110.62	0.00
39594537	196,103.97	6.70	0.003	6.70	0.00
39600262	367,554.88	82.57	0.022	82.57	0.00
39600325	384,116.86	160.26	0.042	160.26	0.00
39602516	388,512.54	12.04	0.003	12.04	0.00
39583224	212,151.38	44.20	0.021	44.20	0.00
39434459	236,834.24	74.49	0.031	74.49	0.00
39581975	401,422.18	125.44	0.031	125.44	0.00
39435537	171,647.24	83.11	0.048	83.11	0.00
39436085	328,369.48	273.64	0.083	273.64	0.00
39436178	179,722.67	56.16	0.031	56.16	0.00
39437087	145,858.19	42.86	0.029	42.86	0.00
39437278	329,576.11	8.48	0.003	8.48	0.00
39439889	375,486.66	195.57	0.052	195.57	0.00
39440702	170,902.29	6.68	0.004	6.68	0.00
39443454	414,098.30	118.42	0.029	118.42	0.00
39445657	127,280.52	26.52	0.021	26.52	0.00
39603580	299,940.68	11.17	0.004	11.17	0.00
39559035	91,424.35	14.71	0.016	14.71	0.00
39523160	379,515.87	117.24	0.031	117.24	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39527117	310,738.14	128.09	0.041	128.09	0.00
39529186	250,838.33	9.72	0.004	9.72	0.00
39531022	153,784.13	49.17	0.032	49.17	0.00
39532203	298,876.18	7.16	0.002	7.16	0.00
39534500	344,948.68	182.16	0.053	182.16	0.00
39537437	176,222.57	100.38	0.057	100.38	0.00
39543767	196,812.79	82.01	0.042	82.01	0.00
39549997	177,775.35	42.50	0.024	42.50	0.00
39583702	565,004.50	146.23	0.026	146.23	0.00
39558378	404,518.74	248.08	0.061	248.08	0.00
39450422	380,036.28	39.59	0.01	39.59	0.00
39562513	157,643.95	4.24	0.003	4.24	0.00
39563120	82,899.88	8.64	0.01	8.64	0.00
39565166	162,759.03	4.59	0.003	4.59	0.00
39567552	374,382.00	107.39	0.029	107.39	0.00
39568767	302,391.79	6.90	0.002	6.90	0.00
39569366	355,966.34	148.32	0.042	148.32	0.00
39571279	365,713.12	190.48	0.052	190.48	0.00
39574034	229,159.61	52.91	0.023	52.91	0.00
39575698	203,812.22	125.50	0.062	125.50	0.00
39558233	322,602.54	100.81	0.031	100.81	0.00
39501465	59,498.63	45.07	0.076	45.07	0.00
39485579	116,101.14	32.48	0.028	32.48	0.00
39487251	98,502.72	61.64	0.063	61.64	0.00
39487290	273,769.00	256.66	0.094	256.66	0.00
39493057	233,933.14	103.82	0.044	103.82	0.00
39493193	356,754.79	74.32	0.021	74.32	0.00
39496341	161,250.43	50.39	0.031	50.39	0.00
39497384	360,584.62	4.86	0.001	4.86	0.00
39499251	381,790.12	99.14	0.026	99.14	0.00
39499375	386,453.61	46.43	0.012	46.43	0.00
39447630	408,141.35	127.54	0.031	127.54	0.00
39500489	391,721.07	326.43	0.083	326.43	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
39484208	299,558.90	93.46	0.031	93.46	0.00
39501764	271,836.87	4.75	0.002	4.75	0.00
39501892	83,324.96	1.24	0.001	1.24	0.00
39507186	93,071.43	25.36	0.027	25.36	0.00
39510362	153,528.48	72.62	0.047	72.62	0.00
39510619	358,790.45	156.35	0.044	156.35	0.00
39512951	109,746.42	23.23	0.021	23.23	0.00
39512980	109,509.80	63.27	0.058	63.27	0.00
39514097	279,524.30	156.65	0.056	156.65	0.00
39514171	315,680.10	263.07	0.083	263.07	0.00
39500191	453,448.55	28.59	0.006	28.59	0.00
39466796	269,323.37	4.84	0.002	4.84	0.00
39519402	248,898.50	77.78	0.031	77.78	0.00
39450747	187,182.18	89.60	0.048	89.60	0.00
39451925	175,974.38	48.46	0.028	48.46	0.00
39452973	473,741.38	115.34	0.024	115.34	0.00
39454970	138,336.97	39.87	0.029	39.87	0.00
39455561	325,598.33	56.54	0.017	56.54	0.00
39463115	202,165.44	3.02	0.001	3.02	0.00
39463818	360,603.32	98.25	0.027	98.25	0.00
39464408	174,479.19	2.60	0.001	2.60	0.00
39485421	175,094.57	145.91	0.083	145.91	0.00
39466301	104,119.17	3.73	0.004	3.73	0.00
39484921	329,897.88	107.28	0.033	107.28	0.00
39468898	307,235.22	104.18	0.034	104.18	0.00
39470859	370,673.48	77.22	0.021	77.22	0.00
39473264	311,784.60	162.39	0.052	162.39	0.00
39478571	66,694.71	18.18	0.027	18.18	0.00
39479790	432,854.20	243.03	0.056	243.03	0.00
39480392	47,637.48	35.24	0.074	35.24	0.00
39480795	189,748.51	79.06	0.042	79.06	0.00
39482253	137,370.48	4.91	0.004	4.91	0.00
39483449	235,158.71	48.99	0.021	48.99	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

**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
39448816	380,427.30	6.26	0.002	6.26	0.00
39465415	153,098.85	42.48	0.028	42.48	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	516,298.71	38,606.04	7.477

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	412,199.56	213.50	105,522.51

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39469594	311,667.26	11,202.90	3.595
39495871	204,631.45	27,403.14	13.391

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
39476923	219,765.61	75.00	47,551.41
39444126	115,442.69	40.00	58,130.27
39546318	76,991.26	98.50	(159.17)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	1,725,790.34	145,022.90	8.403

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39441588	272,866.38	(34,780.15)	(12.746)
39444126	115,442.69	58,130.27	50.354
39450773	319,133.97	34,808.02	10.907
39460925	205,291.72	866.48	0.422
39469594	311,667.26	11,202.90	3.595
39476923	219,765.61	47,551.41	21.637
39495871	204,631.45	27,403.14	13.391
39546318	76,991.26	(159.17)	(0.207)

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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	142,662.32	38,819.54	0.000 %	0	0.00	0.00	0.000 %	5	142,662.32	38,819.54	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0039444126	117,000.00	4.625 %	MS	84.00	360	70,121.12	02/28/2018	40.00	58,130.27
Summary	0039469594	318,000.00	3.875 %	TX	95.00	360	11,202.90	06/30/2018	11,202.90	11,202.90
Summary	0039476923	223,000.00	3.625 %	NC	95.00	360	34,192.83	03/31/2018	75.00	47,551.41
Summary	0039495871	207,000.00	3.875 %	AZ	95.00	360	27,403.14	06/30/2018	27,403.14	27,403.14
Summary	0039546318	78,000.00	3.875 %	MO	95.00	360	(257.67)	04/30/2018	98.50	(159.17)

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**

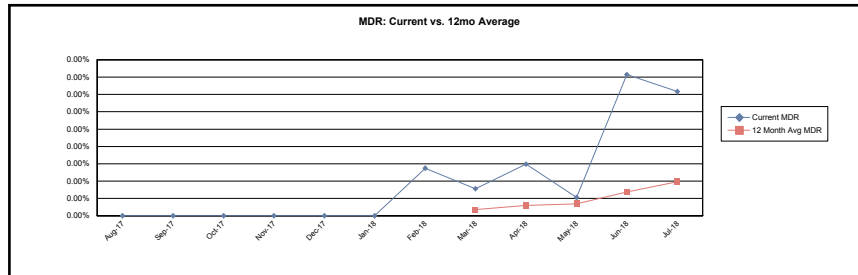
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Realized Loss Report - Collateral

Summary

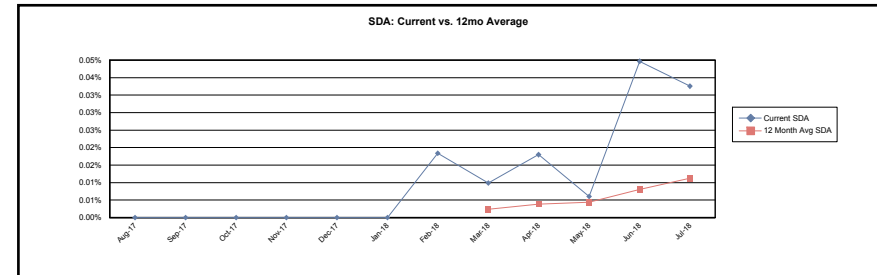
MDR

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



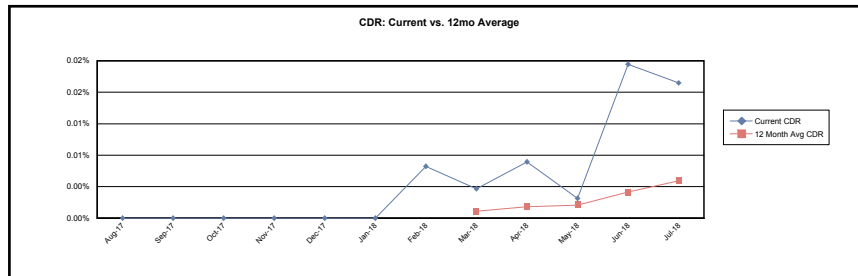
SDA

Current Month 0.038 %
3 Month Average 0.029 %
12 Month Average 0.011 %



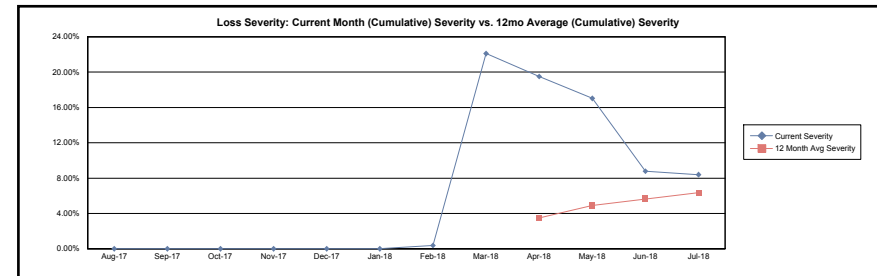
CDR

Current Month 0.017 %
3 Month Average 0.013 %
12 Month Average 0.005 %



Loss Severity

Current Month (Cumulative) 8.403 %
3 Month Average (Cumulative) 11.406 %
12 Month Average (Cumulative) 6.350 %



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 0.763 %
3 Month Average 0.693 %
12 Month Average 0.617 %

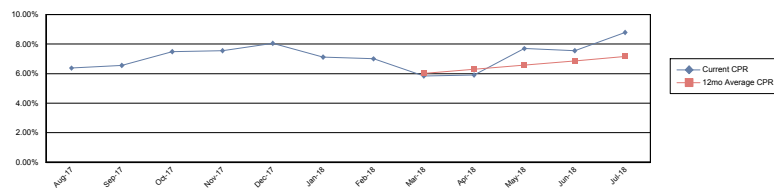
CPR

Current Month 8.786 %
3 Month Average 8.005 %
12 Month Average 7.155 %

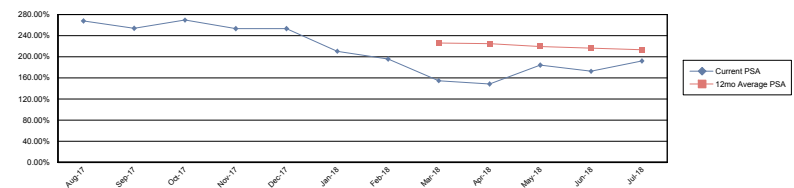
PSA

Current Month 191.932 %
3 Month Average 182.734 %
12 Month Average 212.832 %

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
No Repurchases Due to Breaches this Period				

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jul-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.