

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
13-Apr-2020 6:46:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		03/31/2020	0.00000 %	27,112,990,463.18	0.00	375,350,687.00	0.00	26,737,639,776.19	375,350,687.00	0.00
2M-1	30711XGK4	04/24/2020	2.09663 %	6,262,994.16	12,036.92	6,262,994.16	0.00	0.00	6,275,031.08	0.00
2M-1H		03/31/2020	0.00000 %	329,638.50	0.00	329,638.50	0.00	0.00	329,638.50	0.00
2M-2A	30711XGL2	04/24/2020	4.59663 %	246,928,000.00	1,040,450.26	9,536,712.27	0.00	237,391,287.73	10,577,162.53	0.00
2M-AH		03/31/2020	0.00000 %	12,997,022.00	0.00	501,963.57	0.00	12,495,058.43	501,963.57	0.00
2M-2B	30711XGM0	04/24/2020	4.59663 %	265,923,000.00	1,120,487.17	0.00	0.00	265,923,000.00	1,120,487.17	0.00
2M-BH		03/31/2020	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	04/24/2020	4.59663 %	246,928,000.00	1,040,450.26	0.00	0.00	246,928,000.00	1,040,450.26	0.00
2M-CH		03/31/2020	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	04/24/2020	4.59663 %	759,779,000.00	3,201,387.70	9,536,712.27	0.00	750,242,287.73	12,738,099.97	0.00
2M-2H		03/31/2020	0.00000 %	39,990,300.00	0.00	501,963.57	0.00	39,488,336.43	501,963.57	0.00
2B-1	30711XGQ1	04/24/2020	6.44663 %	189,945,000.00	1,122,463.04	0.00	0.00	189,945,000.00	1,122,463.04	0.00
2B-1H		03/31/2020	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		03/31/2020	0.00000 %	199,287,940.25	0.00	0.00	(77,089.82)	199,365,030.07	0.00	577,294.93
2A-I1	30711XGR9	04/24/2020	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2A-I2	30711XGS7	04/24/2020	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2A-I3	30711XGT5	04/24/2020	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2A-I4	30711XGU2	04/24/2020	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2B-I1	30711XGZ1	04/24/2020	1.30000 %	0.00	316,891.58	0.00	0.00	0.00	316,891.58	0.00
2B-I2	30711XHA5	04/24/2020	1.80000 %	0.00	438,772.95	0.00	0.00	0.00	438,772.95	0.00
2B-I3	30711XHB3	04/24/2020	2.30000 %	0.00	560,654.32	0.00	0.00	0.00	560,654.32	0.00
2B-I4	30711XHC1	04/24/2020	2.80000 %	0.00	682,535.70	0.00	0.00	0.00	682,535.70	0.00
2C-I1	30711XHH0	04/24/2020	1.30000 %	0.00	294,255.87	0.00	0.00	0.00	294,255.87	0.00
2C-I2	30711XHJ6	04/24/2020	1.80000 %	0.00	407,431.20	0.00	0.00	0.00	407,431.20	0.00
2C-I3	30711XHK3	04/24/2020	2.30000 %	0.00	520,606.53	0.00	0.00	0.00	520,606.53	0.00
2C-I4	30711XHL1	04/24/2020	2.80000 %	0.00	633,781.87	0.00	0.00	0.00	633,781.87	0.00
2E-A1	30711XGV0	04/24/2020	3.29663 %	246,928,000.00	746,194.40	9,536,712.27	0.00	237,391,287.73	10,282,906.67	0.00
2E-A2	30711XGW8	04/24/2020	2.79663 %	246,928,000.00	633,019.06	9,536,712.27	0.00	237,391,287.73	10,169,731.33	0.00
2E-A3	30711XGX6	04/24/2020	2.29663 %	246,928,000.00	519,843.73	9,536,712.27	0.00	237,391,287.73	10,056,556.00	0.00
2E-A4	30711XGY4	04/24/2020	1.79663 %	246,928,000.00	406,668.40	9,536,712.27	0.00	237,391,287.73	9,943,380.67	0.00
2E-B1	30711XHD9	04/24/2020	3.29663 %	265,923,000.00	803,595.59	0.00	0.00	265,923,000.00	803,595.59	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
13-Apr-2020 6:46:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XHE7	04/24/2020	2.79663 %	265,923,000.00	681,714.22	0.00	0.00	265,923,000.00	681,714.22	0.00
2E-B3	30711XHF4	04/24/2020	2.29663 %	265,923,000.00	559,832.84	0.00	0.00	265,923,000.00	559,832.84	0.00
2E-B4	30711XHG2	04/24/2020	1.79663 %	265,923,000.00	437,951.47	0.00	0.00	265,923,000.00	437,951.47	0.00
2E-C1	30711XHM9	04/24/2020	3.29663 %	246,928,000.00	746,194.40	0.00	0.00	246,928,000.00	746,194.40	0.00
2E-C2	30711XHN7	04/24/2020	2.79663 %	246,928,000.00	633,019.06	0.00	0.00	246,928,000.00	633,019.06	0.00
2E-C3	30711XHP2	04/24/2020	2.29663 %	246,928,000.00	519,843.73	0.00	0.00	246,928,000.00	519,843.73	0.00
2E-C4	30711XHQ0	04/24/2020	1.79663 %	246,928,000.00	406,668.40	0.00	0.00	246,928,000.00	406,668.40	0.00
2E-D1	30711XHR8	04/24/2020	3.29663 %	512,851,000.00	1,549,789.99	9,536,712.27	0.00	503,314,287.73	11,086,502.26	0.00
2E-D2	30711XHS6	04/24/2020	2.79663 %	512,851,000.00	1,314,733.28	9,536,712.27	0.00	503,314,287.73	10,851,445.55	0.00
2E-D3	30711XHT4	04/24/2020	2.29663 %	512,851,000.00	1,079,676.58	9,536,712.27	0.00	503,314,287.73	10,616,388.85	0.00
2E-D4	30711XHU1	04/24/2020	1.79663 %	512,851,000.00	844,619.87	9,536,712.27	0.00	503,314,287.73	10,381,332.14	0.00
2E-D5	30711XHV9	04/24/2020	4.59663 %	512,851,000.00	2,160,937.43	9,536,712.27	0.00	503,314,287.73	11,697,649.70	0.00
2E-F1	30711XHW7	04/24/2020	3.29663 %	512,851,000.00	1,549,789.99	0.00	0.00	512,851,000.00	1,549,789.99	0.00
2E-F2	30711XHX5	04/24/2020	2.79663 %	512,851,000.00	1,314,733.28	0.00	0.00	512,851,000.00	1,314,733.28	0.00
2E-F3	30711XHY3	04/24/2020	2.29663 %	512,851,000.00	1,079,676.58	0.00	0.00	512,851,000.00	1,079,676.58	0.00
2E-F4	30711XHZ0	04/24/2020	1.79663 %	512,851,000.00	844,619.87	0.00	0.00	512,851,000.00	844,619.87	0.00
2E-F5	30711XJA3	04/24/2020	4.59663 %	512,851,000.00	2,160,937.43	0.00	0.00	512,851,000.00	2,160,937.43	0.00
2X-1	30711XJB1	04/24/2020	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2X-2	30711XJC9	04/24/2020	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2X-3	30711XJD7	04/24/2020	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2X-4	30711XJE5	04/24/2020	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
2Y-1	30711XJF2	04/24/2020	1.30000 %	0.00	611,147.44	0.00	0.00	0.00	611,147.44	0.00
2Y-2	30711XJG0	04/24/2020	1.80000 %	0.00	846,204.15	0.00	0.00	0.00	846,204.15	0.00
2Y-3	30711XJH8	04/24/2020	2.30000 %	0.00	1,081,260.86	0.00	0.00	0.00	1,081,260.86	0.00
2Y-4	30711XJJ4	04/24/2020	2.80000 %	0.00	1,316,317.57	0.00	0.00	0.00	1,316,317.57	0.00
Totals				37,285,977,961.09	41,952,200.48	487,851,081.77	(77,089.82)	36,798,203,969.15	529,803,282.25	577,294.93

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
13-Apr-2020 6:46:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	27,112,990,463.18	49,369,067.76	325,981,619.24	0.00	0.00	375,350,687.00	26,737,639,776.19	0.69649355	375,350,687.00
2M-1	379,890,000.00	6,262,994.16	826,672.56	5,436,321.60	0.00	0.00	6,262,994.16	0.00	0.00000000	6,262,994.16
2M-1H	19,994,649.00	329,638.50	43,510.04	286,128.46	0.00	0.00	329,638.50	0.00	0.00000000	329,638.50
2M-2A	246,928,000.00	246,928,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	237,391,287.73	0.96137857	9,536,712.27
2M-AH	12,997,022.00	12,997,022.00	66,255.77	435,707.79	0.00	0.00	501,963.57	12,495,058.43	0.96137857	501,963.57
2M-2B	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	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	750,242,287.73	0.98744804	9,536,712.27
2M-2H	39,990,300.00	39,990,300.00	66,255.77	435,707.79	0.00	0.00	501,963.57	39,488,336.43	0.98744787	501,963.57
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	199,287,940.25	0.00	0.00	0.00	(77,089.82)	(77,089.82)	199,365,030.07	0.99711269	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	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	237,391,287.73	0.96137857	9,536,712.27
2E-A2	246,928,000.00	246,928,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	237,391,287.73	0.96137857	9,536,712.27
2E-A3	246,928,000.00	246,928,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	237,391,287.73	0.96137857	9,536,712.27
2E-A4	246,928,000.00	246,928,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	237,391,287.73	0.96137857	9,536,712.27
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

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Series 2017-C02



Distribution Date: 27-Apr-2020
13-Apr-2020 6:46:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	503,314,287.73	0.98140452	9,536,712.27
2E-D2	512,851,000.00	512,851,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	503,314,287.73	0.98140452	9,536,712.27
2E-D3	512,851,000.00	512,851,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	503,314,287.73	0.98140452	9,536,712.27
2E-D4	512,851,000.00	512,851,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	503,314,287.73	0.98140452	9,536,712.27
2E-D5	512,851,000.00	512,851,000.00	1,258,781.05	8,277,931.23	0.00	0.00	9,536,712.27	503,314,287.73	0.98140452	9,536,712.27
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
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	37,285,977,961.09	64,218,353.45	423,632,728.41	0.00	(77,089.82)	487,773,991.95	36,798,203,969.15	0.75166086	487,851,081.77

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Distribution Date: 27-Apr-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	38,388,926,390.00	706.27113110	1.28602366	8.49155342	0.00000000	0.00000000	9.77757709	696.49355401	0.69649355	9.77757709
2M-1	379,890,000.00	16.48633594	2.17608402	14.31025192	0.00000000	0.00000000	16.48633594	0.00000000	0.00000000	16.48633594
2M-1H	19,994,649.00	16.48633592	2.17608421	14.31025171	0.00000000	0.00000000	16.48633592	0.00000000	0.00000000	16.48633592
2M-2A	246,928,000.00	1000.00000000	5.09776554	33.52366370	0.00000000	0.00000000	38.62142920	961.37857080	0.96137857	38.62142920
2M-AH	12,997,022.00	1000.00000000	5.09776547	33.52366334	0.00000000	0.00000000	38.62142959	961.37857041	0.96137857	38.62142959
2M-2B	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	1.65677263	10.89518298	0.00000000	0.00000000	12.55195559	987.44804441	0.98744804	12.55195559
2M-2H	39,990,300.00	1000.00000000	1.65679602	10.89533687	0.00000000	0.00000000	12.55213314	987.44786686	0.98744787	12.55213314
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	996.72713244	0.00000000	0.00000000	0.00000000	-0.38556029	-0.38556029	997.11269272	0.99711269	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	5.09776554	33.52366370	0.00000000	0.00000000	38.62142920	961.37857080	0.96137857	38.62142920
2E-A2	246,928,000.00	1000.00000000	5.09776554	33.52366370	0.00000000	0.00000000	38.62142920	961.37857080	0.96137857	38.62142920
2E-A3	246,928,000.00	1000.00000000	5.09776554	33.52366370	0.00000000	0.00000000	38.62142920	961.37857080	0.96137857	38.62142920
2E-A4	246,928,000.00	1000.00000000	5.09776554	33.52366370	0.00000000	0.00000000	38.62142920	961.37857080	0.96137857	38.62142920
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	2.45447713	16.14100632	0.00000000	0.00000000	18.59548343	981.40451657	0.98140452	18.59548343
2E-D2	512,851,000.00	1000.00000000	2.45447713	16.14100632	0.00000000	0.00000000	18.59548343	981.40451657	0.98140452	18.59548343
2E-D3	512,851,000.00	1000.00000000	2.45447713	16.14100632	0.00000000	0.00000000	18.59548343	981.40451657	0.98140452	18.59548343
2E-D4	512,851,000.00	1000.00000000	2.45447713	16.14100632	0.00000000	0.00000000	18.59548343	981.40451657	0.98140452	18.59548343
2E-D5	512,851,000.00	1000.00000000	2.45447713	16.14100632	0.00000000	0.00000000	18.59548343	981.40451657	0.98140452	18.59548343
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
13-Apr-2020 6:46:07 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	27,112,990,463.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,737,639,776.19
2M-1	03/25/20 - 04/26/20	33	2.09663 %	6,262,994.16	12,036.92	0.00	0.00	0.00	0.00	12,036.92	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	329,638.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	03/25/20 - 04/26/20	33	4.59663 %	246,928,000.00	1,040,450.26	0.00	0.00	0.00	0.00	1,040,450.26	0.00	237,391,287.73
2M-AH	N/A	N/A	0.00000 %	12,997,022.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,495,058.43
2M-2B	03/25/20 - 04/26/20	33	4.59663 %	265,923,000.00	1,120,487.17	0.00	0.00	0.00	0.00	1,120,487.17	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	0.00	13,996,255.00
2M-2C	03/25/20 - 04/26/20	33	4.59663 %	246,928,000.00	1,040,450.26	0.00	0.00	0.00	0.00	1,040,450.26	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	0.00	12,997,023.00
2M-2	03/25/20 - 04/26/20	33	4.59663 %	759,779,000.00	3,201,387.70	0.00	0.00	0.00	0.00	3,201,387.70	0.00	750,242,287.73
2M-2H	N/A	N/A	0.00000 %	39,990,300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,488,336.43
2B-1	03/25/20 - 04/26/20	33	6.44663 %	189,945,000.00	1,122,463.04	0.00	0.00	0.00	0.00	1,122,463.04	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	0.00	9,997,325.00
2B-2H	N/A	N/A	0.00000 %	199,287,940.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,365,030.07
2A-I1	03/25/20 - 04/26/20	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	0.00	294,255.87	0.00	237,391,287.73
2A-I2	03/25/20 - 04/26/20	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	0.00	407,431.20	0.00	237,391,287.73
2A-I3	03/25/20 - 04/26/20	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	0.00	520,606.53	0.00	237,391,287.73
2A-I4	03/25/20 - 04/26/20	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	0.00	633,781.87	0.00	237,391,287.73
2B-I1	03/25/20 - 04/26/20	33	1.30000 %	265,923,000.00	316,891.58	0.00	0.00	0.00	0.00	316,891.58	0.00	265,923,000.00
2B-I2	03/25/20 - 04/26/20	33	1.80000 %	265,923,000.00	438,772.95	0.00	0.00	0.00	0.00	438,772.95	0.00	265,923,000.00
2B-I3	03/25/20 - 04/26/20	33	2.30000 %	265,923,000.00	560,654.32	0.00	0.00	0.00	0.00	560,654.32	0.00	265,923,000.00
2B-I4	03/25/20 - 04/26/20	33	2.80000 %	265,923,000.00	682,535.70	0.00	0.00	0.00	0.00	682,535.70	0.00	265,923,000.00
2C-I1	03/25/20 - 04/26/20	33	1.30000 %	246,928,000.00	294,255.87	0.00	0.00	0.00	0.00	294,255.87	0.00	246,928,000.00
2C-I2	03/25/20 - 04/26/20	33	1.80000 %	246,928,000.00	407,431.20	0.00	0.00	0.00	0.00	407,431.20	0.00	246,928,000.00
2C-I3	03/25/20 - 04/26/20	33	2.30000 %	246,928,000.00	520,606.53	0.00	0.00	0.00	0.00	520,606.53	0.00	246,928,000.00
2C-I4	03/25/20 - 04/26/20	33	2.80000 %	246,928,000.00	633,781.87	0.00	0.00	0.00	0.00	633,781.87	0.00	246,928,000.00
2E-A1	03/25/20 - 04/26/20	33	3.29663 %	246,928,000.00	746,194.40	0.00	0.00	0.00	0.00	746,194.40	0.00	237,391,287.73
2E-A2	03/25/20 - 04/26/20	33	2.79663 %	246,928,000.00	633,019.06	0.00	0.00	0.00	0.00	633,019.06	0.00	237,391,287.73
2E-A3	03/25/20 - 04/26/20	33	2.29663 %	246,928,000.00	519,843.73	0.00	0.00	0.00	0.00	519,843.73	0.00	237,391,287.73
2E-A4	03/25/20 - 04/26/20	33	1.79663 %	246,928,000.00	406,668.40	0.00	0.00	0.00	0.00	406,668.40	0.00	237,391,287.73
2E-B1	03/25/20 - 04/26/20	33	3.29663 %	265,923,000.00	803,595.59	0.00	0.00	0.00	0.00	803,595.59	0.00	265,923,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	03/25/20 - 04/26/20	33	2.79663 %	265,923,000.00	681,714.22	0.00	0.00	0.00	0.00	681,714.22	0.00	265,923,000.00
2E-B3	03/25/20 - 04/26/20	33	2.29663 %	265,923,000.00	559,832.84	0.00	0.00	0.00	0.00	559,832.84	0.00	265,923,000.00
2E-B4	03/25/20 - 04/26/20	33	1.79663 %	265,923,000.00	437,951.47	0.00	0.00	0.00	0.00	437,951.47	0.00	265,923,000.00
2E-C1	03/25/20 - 04/26/20	33	3.29663 %	246,928,000.00	746,194.40	0.00	0.00	0.00	0.00	746,194.40	0.00	246,928,000.00
2E-C2	03/25/20 - 04/26/20	33	2.79663 %	246,928,000.00	633,019.06	0.00	0.00	0.00	0.00	633,019.06	0.00	246,928,000.00
2E-C3	03/25/20 - 04/26/20	33	2.29663 %	246,928,000.00	519,843.73	0.00	0.00	0.00	0.00	519,843.73	0.00	246,928,000.00
2E-C4	03/25/20 - 04/26/20	33	1.79663 %	246,928,000.00	406,668.40	0.00	0.00	0.00	0.00	406,668.40	0.00	246,928,000.00
2E-D1	03/25/20 - 04/26/20	33	3.29663 %	512,851,000.00	1,549,789.99	0.00	0.00	0.00	0.00	1,549,789.99	0.00	503,314,287.73
2E-D2	03/25/20 - 04/26/20	33	2.79663 %	512,851,000.00	1,314,733.28	0.00	0.00	0.00	0.00	1,314,733.28	0.00	503,314,287.73
2E-D3	03/25/20 - 04/26/20	33	2.29663 %	512,851,000.00	1,079,676.58	0.00	0.00	0.00	0.00	1,079,676.58	0.00	503,314,287.73
2E-D4	03/25/20 - 04/26/20	33	1.79663 %	512,851,000.00	844,619.87	0.00	0.00	0.00	0.00	844,619.87	0.00	503,314,287.73
2E-D5	03/25/20 - 04/26/20	33	4.59663 %	512,851,000.00	2,160,937.43	0.00	0.00	0.00	0.00	2,160,937.43	0.00	503,314,287.73
2E-F1	03/25/20 - 04/26/20	33	3.29663 %	512,851,000.00	1,549,789.99	0.00	0.00	0.00	0.00	1,549,789.99	0.00	512,851,000.00
2E-F2	03/25/20 - 04/26/20	33	2.79663 %	512,851,000.00	1,314,733.28	0.00	0.00	0.00	0.00	1,314,733.28	0.00	512,851,000.00
2E-F3	03/25/20 - 04/26/20	33	2.29663 %	512,851,000.00	1,079,676.58	0.00	0.00	0.00	0.00	1,079,676.58	0.00	512,851,000.00
2E-F4	03/25/20 - 04/26/20	33	1.79663 %	512,851,000.00	844,619.87	0.00	0.00	0.00	0.00	844,619.87	0.00	512,851,000.00
2E-F5	03/25/20 - 04/26/20	33	4.59663 %	512,851,000.00	2,160,937.43	0.00	0.00	0.00	0.00	2,160,937.43	0.00	512,851,000.00
2X-1	03/25/20 - 04/26/20	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	0.00	611,147.44	0.00	503,314,287.73
2X-2	03/25/20 - 04/26/20	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	0.00	846,204.15	0.00	503,314,287.73
2X-3	03/25/20 - 04/26/20	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	0.00	1,081,260.86	0.00	503,314,287.73
2X-4	03/25/20 - 04/26/20	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	0.00	1,316,317.57	0.00	503,314,287.73
2Y-1	03/25/20 - 04/26/20	33	1.30000 %	512,851,000.00	611,147.44	0.00	0.00	0.00	0.00	611,147.44	0.00	512,851,000.00
2Y-2	03/25/20 - 04/26/20	33	1.80000 %	512,851,000.00	846,204.15	0.00	0.00	0.00	0.00	846,204.15	0.00	512,851,000.00
2Y-3	03/25/20 - 04/26/20	33	2.30000 %	512,851,000.00	1,081,260.86	0.00	0.00	0.00	0.00	1,081,260.86	0.00	512,851,000.00
2Y-4	03/25/20 - 04/26/20	33	2.80000 %	512,851,000.00	1,316,317.57	0.00	0.00	0.00	0.00	1,316,317.57	0.00	512,851,000.00
Totals					41,952,200.48	0.00	0.00	0.00	0.00	41,952,200.48	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
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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)	Basis Risk Shortfall	Interest Shortfall	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 %	706.27113110	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	696.49355401
2M-1	379,890,000.00	2.09663 %	16.48633594	0.03168528	0.00000000	0.00000000	0.00000000	0.00000000	0.03168528	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	16.48633592	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	4.59663 %	1,000.00000000	4.21357748	0.00000000	0.00000000	0.00000000	0.00000000	4.21357748	0.00000000	961.37857080
2M-AH	12,997,022.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	961.37857041
2M-2B	265,923,000.00	4.59663 %	1,000.00000000	4.21357750	0.00000000	0.00000000	0.00000000	0.00000000	4.21357750	0.00000000	1,000.00000000
2M-BH	13,996,255.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	246,928,000.00	4.59663 %	1,000.00000000	4.21357748	0.00000000	0.00000000	0.00000000	0.00000000	4.21357748	0.00000000	1,000.00000000
2M-CH	12,997,023.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	759,779,000.00	4.59663 %	1,000.00000000	4.21357750	0.00000000	0.00000000	0.00000000	0.00000000	4.21357750	0.00000000	987.44804441
2M-2H	39,990,300.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.44786686
2B-1	189,945,000.00	6.44663 %	1,000.00000000	5.90941083	0.00000000	0.00000000	0.00000000	0.00000000	5.90941083	0.00000000	1,000.00000000
2B-1H	9,997,325.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	199,942,325.00	0.00000 %	996.72713244	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.11269272
2A-I1	0.00	1.30000 %	1,000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	961.37857080
2A-I2	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	961.37857080
2A-I3	0.00	2.30000 %	1,000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	961.37857080
2A-I4	0.00	2.80000 %	1,000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	961.37857080
2B-I1	0.00	1.30000 %	1,000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1,000.00000000
2B-I2	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2B-I3	0.00	2.30000 %	1,000.00000000	2.10833331	0.00000000	0.00000000	0.00000000	0.00000000	2.10833331	0.00000000	1,000.00000000
2B-I4	0.00	2.80000 %	1,000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1,000.00000000
2C-I1	0.00	1.30000 %	1,000.00000000	1.19166668	0.00000000	0.00000000	0.00000000	0.00000000	1.19166668	0.00000000	1,000.00000000
2C-I2	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2C-I3	0.00	2.30000 %	1,000.00000000	2.10833332	0.00000000	0.00000000	0.00000000	0.00000000	2.10833332	0.00000000	1,000.00000000
2C-I4	0.00	2.80000 %	1,000.00000000	2.56666668	0.00000000	0.00000000	0.00000000	0.00000000	2.56666668	0.00000000	1,000.00000000
2E-A1	246,928,000.00	3.29663 %	1,000.00000000	3.02191084	0.00000000	0.00000000	0.00000000	0.00000000	3.02191084	0.00000000	961.37857080
2E-A2	246,928,000.00	2.79663 %	1,000.00000000	2.56357748	0.00000000	0.00000000	0.00000000	0.00000000	2.56357748	0.00000000	961.37857080
2E-A3	246,928,000.00	2.29663 %	1,000.00000000	2.10524416	0.00000000	0.00000000	0.00000000	0.00000000	2.10524416	0.00000000	961.37857080
2E-A4	246,928,000.00	1.79663 %	1,000.00000000	1.64691084	0.00000000	0.00000000	0.00000000	0.00000000	1.64691084	0.00000000	961.37857080
2E-B1	265,923,000.00	3.29663 %	1,000.00000000	3.02191082	0.00000000	0.00000000	0.00000000	0.00000000	3.02191082	0.00000000	1,000.00000000

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	265,923,000.00	2.79663 %	1,000.00000000	2.56357750	0.00000000	0.00000000	0.00000000	0.00000000	2.56357750	0.00000000	1,000.00000000
2E-B3	265,923,000.00	2.29663 %	1,000.00000000	2.10524415	0.00000000	0.00000000	0.00000000	0.00000000	2.10524415	0.00000000	1,000.00000000
2E-B4	265,923,000.00	1.79663 %	1,000.00000000	1.64691084	0.00000000	0.00000000	0.00000000	0.00000000	1.64691084	0.00000000	1,000.00000000
2E-C1	246,928,000.00	3.29663 %	1,000.00000000	3.02191084	0.00000000	0.00000000	0.00000000	0.00000000	3.02191084	0.00000000	1,000.00000000
2E-C2	246,928,000.00	2.79663 %	1,000.00000000	2.56357748	0.00000000	0.00000000	0.00000000	0.00000000	2.56357748	0.00000000	1,000.00000000
2E-C3	246,928,000.00	2.29663 %	1,000.00000000	2.10524416	0.00000000	0.00000000	0.00000000	0.00000000	2.10524416	0.00000000	1,000.00000000
2E-C4	246,928,000.00	1.79663 %	1,000.00000000	1.64691084	0.00000000	0.00000000	0.00000000	0.00000000	1.64691084	0.00000000	1,000.00000000
2E-D1	512,851,000.00	3.29663 %	1,000.00000000	3.02191083	0.00000000	0.00000000	0.00000000	0.00000000	3.02191083	0.00000000	981.40451657
2E-D2	512,851,000.00	2.79663 %	1,000.00000000	2.56357749	0.00000000	0.00000000	0.00000000	0.00000000	2.56357749	0.00000000	981.40451657
2E-D3	512,851,000.00	2.29663 %	1,000.00000000	2.10524417	0.00000000	0.00000000	0.00000000	0.00000000	2.10524417	0.00000000	981.40451657
2E-D4	512,851,000.00	1.79663 %	1,000.00000000	1.64691084	0.00000000	0.00000000	0.00000000	0.00000000	1.64691084	0.00000000	981.40451657
2E-D5	512,851,000.00	4.59663 %	1,000.00000000	4.21357749	0.00000000	0.00000000	0.00000000	0.00000000	4.21357749	0.00000000	981.40451657
2E-F1	512,851,000.00	3.29663 %	1,000.00000000	3.02191083	0.00000000	0.00000000	0.00000000	0.00000000	3.02191083	0.00000000	1,000.00000000
2E-F2	512,851,000.00	2.79663 %	1,000.00000000	2.56357749	0.00000000	0.00000000	0.00000000	0.00000000	2.56357749	0.00000000	1,000.00000000
2E-F3	512,851,000.00	2.29663 %	1,000.00000000	2.10524417	0.00000000	0.00000000	0.00000000	0.00000000	2.10524417	0.00000000	1,000.00000000
2E-F4	512,851,000.00	1.79663 %	1,000.00000000	1.64691084	0.00000000	0.00000000	0.00000000	0.00000000	1.64691084	0.00000000	1,000.00000000
2E-F5	512,851,000.00	4.59663 %	1,000.00000000	4.21357749	0.00000000	0.00000000	0.00000000	0.00000000	4.21357749	0.00000000	1,000.00000000
2X-1	0.00	1.30000 %	1,000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	981.40451657
2X-2	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	981.40451657
2X-3	0.00	2.30000 %	1,000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	981.40451657
2X-4	0.00	2.80000 %	1,000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	981.40451657
2Y-1	0.00	1.30000 %	1,000.00000000	1.19166666	0.00000000	0.00000000	0.00000000	0.00000000	1.19166666	0.00000000	1,000.00000000
2Y-2	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2Y-3	0.00	2.30000 %	1,000.00000000	2.10833334	0.00000000	0.00000000	0.00000000	0.00000000	2.10833334	0.00000000	1,000.00000000
2Y-4	0.00	2.80000 %	1,000.00000000	2.56666667	0.00000000	0.00000000	0.00000000	0.00000000	2.56666667	0.00000000	1,000.00000000

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

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

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	20,077,670.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	77,089.82
Total Deposits	20,154,760.75
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,135,594.09
Total Withdrawals (Pool Distribution Amount)	20,154,760.75
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	391,904,905.67
Total Principal Reduction Cumulative	12,061,787,233.53
Scheduled Principal Current	51,564,287.17
Scheduled Principal Cumulative	2,170,824,707.57
Unscheduled Principal Current	340,417,708.32
Unscheduled Principal Cumulative	9,890,385,231.02
Senior Reduction Amount	375,350,687.00
Subordinate Reduction Amount	16,631,308.49
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	77,089.82
Modification Loss Amount	32,592.36
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	130866
Period Reference Pool Removal Loan Count	1384
Period Ending Loan Count	129482
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	27,926,677,756.24
Period PIF Loan Count Current	1377
PIF Loan Count Cumulative	40966
Period PIF Loan UPB Current	330,078,241.92
PIF Loan UPB Cumulative	9,453,037,803.32
Period Partial Prepayment Amount	9,848,982.12
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	94
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,788,295.78
Credit Event Amount Current	1,246,202.96
Credit Event Amount Cumulative	22,637,913.79
Total Active Modified Loan Count	966
Total Active Modified Loan UPB	234,474,189.62
Libor Rate	0.946630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.742752%
Subordinate Percentage	4.257248%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	4.260000 %	4.260000 %
2M-1	0.00	0.00	3.000000 %	4.230000 %	4.260000 %
2M-1H	0.00	0.00	3.000000 %	4.230000 %	4.260000 %
2M-2A	0.00	0.00	2.350000 %	3.320000 %	3.360000 %
2M-2B	0.00	0.00	1.650000 %	2.330000 %	2.360000 %
2M-2C	0.00	0.00	1.000000 %	1.410000 %	1.430000 %
2M-2	0.00	0.00	1.000000 %	1.410000 %	1.430000 %
2M-2H	0.00	0.00	1.000000 %	1.410000 %	1.430000 %
2B-1	0.00	0.00	0.500000 %	0.700000 %	0.710000 %
2B-1H	0.00	0.00	0.500000 %	0.700000 %	0.710000 %
2B-2H	0.00	77,089.82	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1166	242,096,004.20	0.900511 %	0.866899 %
60 Days	306	64,985,642.89	0.236326 %	0.232701 %
90 Days	124	25,747,270.93	0.095766 %	0.092196 %
120 Days	71	16,049,992.84	0.054834 %	0.057472 %
150 Days	86	18,026,967.43	0.066418 %	0.064551 %
180+ Days	274	60,583,556.70	0.211612 %	0.216938 %
Totals	2027	427,489,434.99	1.565469 %	1.530757 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	439	113,126,168.01	32,592.36	0.028811

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434411	106,424.66	4.88	0.004585
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	259,419.28	60.30	0.023244
Summary	0039435537	168,646.86	82.18	0.048729
Summary	0039435811	382,484.54	136.03	0.035565
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	173,214.69	54.13	0.031250
Summary	0039436726	288,539.01	33.91	0.011752
Summary	0039437085	237,644.21	99.02	0.041667
Summary	0039437278	323,537.77	209.25	0.064676
Summary	0039437321	188,974.27	78.67	0.041630
Summary	0039437472	367,321.51	23.06	0.006278
Summary	0039438676	316,681.67	126.24	0.039863
Summary	0039439230	118,331.70	83.29	0.070387
Summary	0039439366	380,254.60	559.24	0.147070
Summary	0039439393	115,620.46	21.67	0.018742
Summary	0039439889	368,412.60	191.88	0.052083
Summary	0039440034	426,156.45	91.74	0.021527
Summary	0039440539	163,690.01	27.43	0.016757
Summary	0039440702	165,624.43	6.68	0.004033
Summary	0039442668	408,566.88	98.75	0.024170
Summary	0039443090	123,156.46	70.51	0.057252
Summary	0039443320	402,428.22	17.49	0.004346
Summary	0039443433	297,855.51	67.63	0.022706
Summary	0039443454	406,384.49	117.62	0.028943

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443872	146,416.77	65.09	0.044455
Summary	0039444033	307,402.88	90.25	0.029359
Summary	0039444053	120,511.12	34.87	0.028935
Summary	0039444679	220,240.71	114.07	0.051793
Summary	0039445539	264,053.77	131.33	0.049736
Summary	0039445657	122,912.94	25.61	0.020836
Summary	0039446507	395,220.65	164.68	0.041668
Summary	0039446577	119,567.83	12.45	0.010412
Summary	0039446745	271,350.45	84.80	0.031251
Summary	0039446758	161,128.36	57.99	0.035990
Summary	0039447209	109,697.47	32.73	0.029837
Summary	0039447630	391,436.45	122.32	0.031249
Summary	0039448381	175,250.59	109.53	0.062499
Summary	0039448409	163,807.59	51.88	0.031671
Summary	0039448455	284,183.09	50.17	0.017654
Summary	0039448579	216,953.08	52.22	0.024070
Summary	0039448816	369,575.52	6.26	0.001694
Summary	0039448821	199,074.32	33.66	0.016908
Summary	0039449195	346,091.97	60.86	0.017585
Summary	0039449264	404,890.51	117.26	0.028961
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450422	366,261.95	38.15	0.010416
Summary	0039450531	253,887.32	126.18	0.049699
Summary	0039450747	184,462.04	88.47	0.047961
Summary	0039450940	218,003.07	90.83	0.041665
Summary	0039451214	396,154.67	81.27	0.020515
Summary	0039451419	191,023.26	35.89	0.018788
Summary	0039451468	270,927.57	64.47	0.023796
Summary	0039451518	326,085.68	10.48	0.003214
Summary	0039451925	173,045.64	48.46	0.028004
Summary	0039452485	161,999.12	50.62	0.031247
Summary	0039452499	157,132.82	61.87	0.039374
Summary	0039452973	465,002.80	115.34	0.024804
Summary	0039454204	276,923.13	73.58	0.026571

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454970	136,022.27	39.63	0.029135
Summary	0039455187	152,083.18	43.97	0.028912
Summary	0039455561	321,849.17	215.90	0.067081
Summary	0039455628	402,665.23	48.31	0.011998
Summary	0039457733	242,741.10	22.03	0.009076
Summary	0039458559	181,394.71	24.75	0.013644
Summary	0039460091	119,796.97	48.07	0.040126
Summary	0039460393	301,989.54	75.49	0.024998
Summary	0039461216	263,055.93	109.64	0.041679
Summary	0039461345	313,089.95	19.42	0.006203
Summary	0039462451	415,055.71	119.22	0.028724
Summary	0039462567	359,944.08	91.30	0.025365
Summary	0039463250	299,585.64	76.58	0.025562
Summary	0039463797	276,454.78	45.13	0.016325
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	226,946.04	94.56	0.041666
Summary	0039464255	386,832.39	94.92	0.024538
Summary	0039464408	168,124.96	2.60	0.001546
Summary	0039464672	295,726.96	27.67	0.009357
Summary	0039465259	38,773.16	11.41	0.029428
Summary	0039465415	150,493.31	42.38	0.028161
Summary	0039466169	392,939.11	43.46	0.011060
Summary	0039466229	232,964.85	36.22	0.015547
Summary	0039466301	105,417.82	56.52	0.053615
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	85,288.11	24.09	0.028245
Summary	0039466796	260,709.65	4.84	0.001856
Summary	0039468579	288,744.95	178.56	0.061840
Summary	0039468684	157,844.69	32.88	0.020831
Summary	0039468895	417,111.90	151.61	0.036348
Summary	0039469171	301,816.71	38.04	0.012604
Summary	0039470859	358,035.31	74.59	0.020833
Summary	0039471913	107,158.85	2.54	0.002370
Summary	0039472036	194,616.95	11.93	0.006130

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039472395	161,380.88	7.23	0.004480
Summary	0039472886	282,330.88	73.04	0.025870
Summary	0039472940	116,334.19	22.14	0.019031
Summary	0039473264	314,125.46	182.61	0.058133
Summary	0039473651	309,901.93	209.81	0.067702
Summary	0039473924	139,583.13	32.75	0.023463
Summary	0039474060	379,009.89	51.34	0.013546
Summary	0039474499	394,068.63	98.06	0.024884
Summary	0039474760	297,067.00	67.66	0.022776
Summary	0039474766	263,645.23	107.24	0.040676
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	185,137.76	31.53	0.017031
Summary	0039475820	333,723.45	71.67	0.021476
Summary	0039478426	275,614.27	23.89	0.008668
Summary	0039478499	344,591.60	39.66	0.011509
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	409,170.13	106.14	0.025940
Summary	0039478812	404,019.29	142.87	0.035362
Summary	0039479371	318,101.86	55.25	0.017369
Summary	0039479461	300,650.01	77.48	0.025771
Summary	0039479526	91,913.13	12.75	0.013872
Summary	0039479790	427,239.17	242.50	0.056760
Summary	0039480117	437,168.40	277.22	0.063413
Summary	0039480392	46,383.90	34.71	0.074832
Summary	0039480394	192,391.73	51.97	0.027013
Summary	0039480398	371,680.71	154.87	0.041667
Summary	0039480669	287,682.33	4.52	0.001571
Summary	0039480749	290,230.77	74.23	0.025576
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	344,815.16	177.38	0.051442
Summary	0039480795	183,560.94	76.48	0.041665
Summary	0039480837	412,235.09	124.26	0.030143
Summary	0039481523	198,801.47	144.96	0.072917
Summary	0039481548	217,311.96	75.96	0.034954

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 8480 Stagecoach Circle
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039481551	355,813.47	101.84	0.028622
Summary	0039481979	101,817.27	21.94	0.021548
Summary	0039482253	129,661.62	4.91	0.003787
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	146,996.71	69.69	0.047409
Summary	0039483449	231,626.21	48.26	0.020835
Summary	0039484057	244,947.41	112.34	0.045863
Summary	0039484062	396,802.12	248.00	0.062500
Summary	0039484178	297,644.95	62.01	0.020834
Summary	0039484208	295,317.92	99.88	0.033821
Summary	0039484419	248,246.60	18.82	0.007581
Summary	0039484476	252,666.54	89.16	0.035288
Summary	0039484688	272,994.00	21.54	0.007890
Summary	0039484882	311,973.01	82.04	0.026297
Summary	0039484921	324,024.12	106.40	0.032837
Summary	0039485394	194,051.78	106.54	0.054903
Summary	0039486591	106,108.78	22.31	0.021026
Summary	0039486740	64,516.18	21.49	0.033309
Summary	0039487251	96,685.96	60.51	0.062584
Summary	0039487290	267,813.61	251.08	0.093752
Summary	0039488729	332,579.05	42.28	0.012713
Summary	0039490173	311,403.53	125.07	0.040163
Summary	0039491080	277,040.30	157.19	0.056739
Summary	0039491349	195,029.50	17.55	0.008999
Summary	0039492533	187,031.81	5.08	0.002716
Summary	0039492626	174,334.36	45.17	0.025910
Summary	0039493057	229,631.93	102.47	0.044624
Summary	0039493193	344,337.33	71.74	0.020834
Summary	0039493195	608,863.02	35.67	0.005858
Summary	0039493360	95,973.51	11.08	0.011545
Summary	0039493381	298,569.72	100.32	0.033600
Summary	0039493427	327,935.11	55.64	0.016967
Summary	0039493566	57,676.42	36.05	0.062504
Summary	0039494928	274,656.70	27.09	0.009863

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039495376	416,406.16	100.87	0.024224
Summary	0039496341	158,141.56	49.42	0.031250
Summary	0039496424	259,263.24	125.36	0.048352
Summary	0039496488	297,022.77	55.25	0.018601
Summary	0039496545	280,263.56	58.54	0.020887
Summary	0039497036	246,484.60	69.79	0.028314
Summary	0039497243	391,146.31	127.57	0.032614
Summary	0039497247	325,221.62	163.33	0.050221
Summary	0039497293	159,067.36	20.07	0.012617
Summary	0039497384	347,080.27	4.86	0.001400
Summary	0039497528	160,800.59	38.49	0.023936
Summary	0039498327	247,461.83	77.33	0.031249
Summary	0039498350	160,769.64	30.26	0.018822
Summary	0039498441	175,664.81	16.83	0.009581
Summary	0039498539	145,882.14	13.09	0.008973
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	306,066.91	41.71	0.013628
Summary	0039498922	284,920.60	26.96	0.009462
Summary	0039499375	377,053.85	46.43	0.012314
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	445,157.84	28.59	0.006422
Summary	0039500223	349,397.86	127.07	0.036368
Summary	0039500373	145,320.90	69.82	0.048045
Summary	0039500489	383,960.53	319.97	0.083334
Summary	0039500615	274,671.88	63.15	0.022991
Summary	0039500813	210,116.60	34.39	0.016367
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016
Summary	0039501170	274,594.82	46.81	0.017047
Summary	0039501465	58,298.33	44.45	0.076246
Summary	0039501764	259,086.53	4.75	0.001833
Summary	0039501779	286,355.23	59.89	0.020915
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501892	80,434.22	1.24	0.001542

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 Wells Fargo Bank, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039502209	166,005.85	79.15	0.047679
Summary	0039502643	279,268.96	61.77	0.022118
Summary	0039503134	173,753.73	18.59	0.010699
Summary	0039503341	284,630.07	39.67	0.013937
Summary	0039503589	321,471.72	81.10	0.025228
Summary	0039503669	295,064.58	6.46	0.002189
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504128	252,866.08	122.75	0.048543
Summary	0039504429	177,536.69	24.67	0.013896
Summary	0039504514	172,316.72	15.15	0.008792
Summary	0039504896	331,144.85	82.10	0.024793
Summary	0039504900	278,346.48	44.81	0.016099
Summary	0039506011	294,826.78	276.40	0.093750
Summary	0039506739	349,571.92	61.28	0.017530
Summary	0039507186	91,419.03	25.01	0.027358
Summary	0039507253	149,793.33	9.22	0.006155
Summary	0039507733	210,940.54	36.05	0.017090
Summary	0039508264	369,660.77	9.78	0.002646
Summary	0039508339	269,424.38	70.09	0.026015
Summary	0039510362	151,018.80	72.62	0.048087
Summary	0039510619	352,551.58	154.40	0.043795
Summary	0039510732	196,983.25	39.83	0.020220
Summary	0039510767	284,074.70	71.22	0.025071
Summary	0039510796	217,868.88	42.02	0.019287
Summary	0039510825	232,531.15	46.11	0.019830
Summary	0039512200	210,883.55	50.64	0.024013
Summary	0039512837	108,953.84	18.68	0.017145
Summary	0039512951	107,553.91	23.23	0.021598
Summary	0039512980	108,539.99	62.86	0.057914
Summary	0039513559	115,144.49	11.50	0.009987
Summary	0039514097	274,330.07	153.94	0.056115
Summary	0039514171	311,561.83	259.63	0.083332
Summary	0039514522	213,877.93	38.11	0.017819
Summary	0039514722	170,108.41	17.72	0.010417

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039514914	306,454.59	52.60	0.017164
Summary	0039515276	217,308.48	56.31	0.025912
Summary	0039515806	135,236.06	36.82	0.027226
Summary	0039515837	179,061.40	57.71	0.032229
Summary	0039515860	145,090.40	30.23	0.020835
Summary	0039516221	149,236.85	24.70	0.016551
Summary	0039516270	363,022.71	103.57	0.028530
Summary	0039517935	331,679.20	65.58	0.019772
Summary	0039518387	572,242.00	120.86	0.021120
Summary	0039518623	239,359.76	34.96	0.014606
Summary	0039518905	394,262.78	11.51	0.002919
Summary	0039519123	261,623.39	50.77	0.019406
Summary	0039519217	97,758.39	28.96	0.029624
Summary	0039519241	159,897.25	23.98	0.014997
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	238,998.04	74.69	0.031251
Summary	0039519403	409,395.56	42.65	0.010418
Summary	0039519404	167,717.71	58.58	0.034928
Summary	0039519632	137,985.53	29.67	0.021502
Summary	0039519846	436,048.62	148.41	0.034035
Summary	0039519870	179,007.63	72.13	0.040294
Summary	0039519948	299,692.99	76.08	0.025386
Summary	0039521322	176,871.70	34.39	0.019443
Summary	0039521507	154,821.98	16.08	0.010386
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	128,664.54	35.00	0.027203
Summary	0039523117	349,006.66	90.05	0.025802
Summary	0039523160	372,977.85	117.24	0.031434
Summary	0039523242	240,704.47	62.43	0.025936
Summary	0039523404	100,933.90	9.99	0.009898
Summary	0039523587	148,133.07	47.84	0.032295
Summary	0039523890	251,244.67	81.81	0.032562
Summary	0039524504	343,593.35	178.95	0.052082
Summary	0039524877	213,593.62	88.49	0.041429

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039525295	143,354.17	49.25	0.034355
Summary	0039525606	271,683.01	53.81	0.019806
Summary	0039526316	310,468.12	87.76	0.028267
Summary	0039526898	177,363.57	73.90	0.041666
Summary	0039527057	399,364.83	50.73	0.012703
Summary	0039527117	304,984.14	126.29	0.041409
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	241,456.47	9.72	0.004026
Summary	0039529468	179,704.21	35.72	0.019877
Summary	0039529926	145,044.76	4.44	0.003061
Summary	0039531022	151,067.28	48.89	0.032363
Summary	0039532026	356,053.78	61.39	0.017242
Summary	0039532036	400,276.89	96.89	0.024206
Summary	0039532203	293,382.75	7.16	0.002440
Summary	0039533461	211,180.58	54.12	0.025627
Summary	0039534389	222,694.91	23.20	0.010418
Summary	0039534406	185,736.48	82.52	0.044429
Summary	0039534500	338,488.26	179.47	0.053021
Summary	0039535483	302,367.58	61.86	0.020459
Summary	0039535531	225,134.21	69.92	0.031057
Summary	0039535750	235,156.20	23.30	0.009908
Summary	0039535891	322,681.18	163.68	0.050725
Summary	0039536402	253,194.10	95.99	0.037912
Summary	0039537086	147,058.13	19.38	0.013178
Summary	0039537702	242,766.71	63.51	0.026161
Summary	0039537744	182,682.11	19.03	0.010417
Summary	0039539087	291,952.81	156.63	0.053649
Summary	0039540137	207,456.23	7.55	0.003639
Summary	0039540275	377,091.86	21.28	0.005643
Summary	0039540535	269,734.59	86.33	0.032006
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	193,135.83	80.47	0.041665
Summary	0039543931	382,160.20	167.96	0.043950

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	198,402.41	3.36	0.001694
Summary	0039545696	399,151.33	93.88	0.023520
Summary	0039545753	434,840.14	117.22	0.026957
Summary	0039547391	235,988.03	15.98	0.006772
Summary	0039547406	242,583.15	31.61	0.013031
Summary	0039548365	357,528.66	117.01	0.032727
Summary	0039548818	43,162.46	17.29	0.040058
Summary	0039549019	409,334.87	217.16	0.053052
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549186	256,850.03	77.91	0.030333
Summary	0039549526	393,519.33	107.71	0.027371
Summary	0039549942	372,318.86	26.90	0.007225
Summary	0039549997	174,740.71	42.50	0.024322
Summary	0039550052	192,049.24	91.10	0.047436
Summary	0039550747	353,059.46	112.36	0.031825
Summary	0039550842	252,239.53	126.76	0.050254
Summary	0039551261	162,848.73	3.80	0.002333
Summary	0039551621	224,016.74	73.40	0.032765
Summary	0039552245	363,678.66	45.59	0.012536
Summary	0039552305	394,696.21	119.71	0.030330
Summary	0039553472	347,977.92	55.45	0.015935
Summary	0039553647	404,383.73	79.36	0.019625
Summary	0039553850	348,668.64	9.73	0.002791
Summary	0039553939	160,232.82	119.19	0.074386
Summary	0039555148	382,577.82	137.46	0.035930
Summary	0039555682	242,847.00	46.31	0.019070
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	369,741.84	75.44	0.020403
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	400,031.98	246.68	0.061665
Summary	0039558662	136,894.90	33.09	0.024172
Summary	0039558855	237,174.69	37.11	0.015647
Summary	0039559008	271,664.12	59.19	0.021788

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Summary	0039559035	89,674.77	14.71	0.016404
Summary	0039559196	229,407.07	39.58	0.017253
Summary	0039559473	259,675.46	23.42	0.009019
Summary	0039560098	348,323.26	70.23	0.020162
Summary	0039560335	106,184.80	18.25	0.017187
Summary	0039560746	173,535.93	34.85	0.020082
Summary	0039560761	290,202.99	90.99	0.031354
Summary	0039561960	124,465.77	38.90	0.031254
Summary	0039562190	225,848.76	2.24	0.000992
Summary	0039562513	152,010.62	4.24	0.002789
Summary	0039562838	242,455.50	58.53	0.024141
Summary	0039562917	266,453.92	8.45	0.003171
Summary	0039563120	79,729.37	8.31	0.010423
Summary	0039564050	186,610.58	153.95	0.082498
Summary	0039564683	124,384.84	24.26	0.019504
Summary	0039564762	389,344.83	85.43	0.021942
Summary	0039565463	300,484.67	68.07	0.022653
Summary	0039565670	292,051.11	184.17	0.063061
Summary	0039566121	386,226.68	58.83	0.015232
Summary	0039566280	301,817.21	68.98	0.022855
Summary	0039566840	157,909.51	41.71	0.026414
Summary	0039566950	280,096.89	92.42	0.032996
Summary	0039567552	366,885.56	107.39	0.029271
Summary	0039568470	73,328.56	3.76	0.005128
Summary	0039568767	290,984.31	6.90	0.002371
Summary	0039569273	333,301.46	60.50	0.018152
Summary	0039569366	342,164.35	142.57	0.041667
Summary	0039569436	161,837.03	73.82	0.045614
Summary	0039570718	140,210.01	43.37	0.030932
Summary	0039571024	419,050.70	52.86	0.012614
Summary	0039571451	411,765.17	90.39	0.021952
Summary	0039571622	362,886.69	126.67	0.034906
Summary	0039572130	183,667.62	9.46	0.005151
Summary	0039572279	327,995.48	205.00	0.062501

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Distribution Date: 27-Apr-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039572397	360,689.84	115.58	0.032044
Summary	0039572777	212,358.30	52.43	0.024689
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	104,603.78	21.42	0.020477
Summary	0039573971	69,570.69	6.24	0.008969
Summary	0039574034	227,646.09	96.94	0.042584
Summary	0039574884	292,819.24	61.00	0.020832
Summary	0039575128	269,347.27	168.34	0.062499
Summary	0039575457	383,784.43	157.92	0.041148
Summary	0039575698	206,008.92	125.50	0.060920
Summary	0039576553	288,932.91	14.36	0.004970
Summary	0039576554	304,126.20	63.36	0.020833
Summary	0039577920	171,271.34	35.68	0.020832
Summary	0039578057	194,477.23	43.46	0.022347
Summary	0039578889	357,206.90	7.21	0.002018
Summary	0039579043	127,991.47	137.78	0.107648
Summary	0039579415	394,182.09	74.42	0.018880
Summary	0039579419	258,252.88	80.70	0.031248
Summary	0039579691	398,991.14	81.68	0.020472
Summary	0039580132	330,432.79	23.89	0.007230
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	221,634.88	104.53	0.047163
Summary	0039581811	359,604.78	77.89	0.021660
Summary	0039581975	385,320.58	120.41	0.031249
Summary	0039582358	131,796.61	21.78	0.016525
Summary	0039582509	412,582.46	87.94	0.021315
Summary	0039583224	203,105.43	42.31	0.020832
Summary	0039583702	555,993.51	146.23	0.026301
Summary	0039583938	395,430.70	307.45	0.077751
Summary	0039583999	198,655.19	292.83	0.147406
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	253,450.74	26.40	0.010416
Summary	0039587378	261,531.24	55.84	0.021351
Summary	0039587857	100,925.89	1.56	0.001546

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039588470	381,961.97	64.58	0.016907
Summary	0039588673	157,717.52	39.82	0.025248
Summary	0039589021	245,699.60	51.19	0.020834
Summary	0039589333	417,260.62	150.21	0.035999
Summary	0039589338	181,538.44	122.59	0.067528
Summary	0039589777	118,373.19	36.91	0.031181
Summary	0039590293	419,176.83	545.95	0.130243
Summary	0039591406	190,774.75	40.01	0.020972
Summary	0039591824	185,987.29	74.23	0.039911
Summary	0039592291	186,730.05	85.93	0.046018
Summary	0039592296	151,130.30	80.10	0.053001
Summary	0039593020	179,959.88	21.05	0.011697
Summary	0039593146	170,663.23	124.44	0.072916
Summary	0039593231	172,903.97	109.46	0.063307
Summary	0039594372	101,871.30	21.22	0.020830
Summary	0039594537	189,456.15	6.70	0.003536
Summary	0039595333	216,899.07	146.35	0.067474
Summary	0039595354	182,916.44	0.32	0.000175
Summary	0039595562	177,229.78	73.85	0.041669
Summary	0039596146	401,018.48	83.55	0.020834
Summary	0039596795	407,412.31	64.90	0.015930
Summary	0039597352	389,905.09	284.31	0.072918
Summary	0039597814	197,578.61	108.52	0.054925
Summary	0039597816	94,715.98	21.85	0.023069
Summary	0039598778	81,081.18	41.55	0.051245
Summary	0039598920	320,350.44	47.30	0.014765
Summary	0039599401	316,043.00	53.93	0.017064
Summary	0039599781	372,452.38	95.54	0.025652
Summary	0039600325	377,219.94	158.83	0.042105
Summary	0039600345	136,842.96	47.42	0.034653
Summary	0039601812	103,891.83	2.43	0.002339
Summary	0039602414	619,768.82	117.87	0.019018
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	374,368.61	12.04	0.003216

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039602696	347,088.33	167.56	0.048276
Summary	0039602705	141,536.39	21.15	0.014943
Summary	0039602875	332,996.02	18.60	0.005586
Summary	0039602910	127,562.01	20.08	0.015741
Summary	0039603669	337,446.05	97.88	0.029006
Summary	0039603722	381,857.07	142.79	0.037394

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Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,033,630.91	(21,966.25)	(2.125)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039439436	48,126.10	12,397.27	25.760
0039443639	286,762.19	(27,806.96)	(9.697)
0039497048	282,250.24	(36,399.16)	(12.896)
0039567949	141,115.97	4,424.36	3.135
0039582773	66,999.43	(5,861.14)	(8.748)
0039589117	208,376.98	31,279.38	15.011

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
9	1,560,987.42	(55,123.57)	240,074.05	15.380

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039455276	151,985.84	335.40	46,976.15	30.908
0039460292	64,112.60	55.00	30,726.53	47.926
0039471602	151,889.63	55.00	89,825.69	59.139
0039481744	212,572.05	15,827.63	15,827.63	7.446
0039484670	255,700.19	6,708.33	3,431.38	1.342
0039544221	311,173.37	(2,190.00)	31,168.60	10.016
0039579038	217,105.50	55.00	1,105.81	0.509
0039582140	53,586.61	(30,283.65)	(670.56)	(1.251)
0039591586	142,861.63	(45,686.28)	21,682.82	15.177

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
130	22,637,913.79	577,294.93	2.550

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039439436	48,126.10	12,397.27	25.760
0039441588	272,866.38	(35,163.01)	(12.887)
0039443301	87,175.92	18,979.97	21.772
0039443639	286,762.19	(27,806.96)	(9.697)
0039444126	115,442.69	56,437.58	48.888
0039450008	368,533.75	(5,914.81)	(1.605)
0039450773	319,133.97	3,104.04	0.973
0039451461	250,184.11	(1,988.84)	(0.795)
0039452340	86,510.45	(1,224.44)	(1.415)
0039455276	151,985.84	46,976.15	30.908
0039460292	64,112.60	30,726.53	47.926
0039460298	78,420.72	(3,933.45)	(5.016)
0039460603	260,220.58	9,863.49	3.790
0039460925	205,291.72	868.55	0.423
0039462539	57,171.57	8,693.23	15.206
0039463714	313,775.98	(30,408.57)	(9.691)
0039464484	89,594.12	(21,962.44)	(24.513)
0039464616	174,759.88	(287.36)	(0.164)
0039464930	114,972.62	867.85	0.755
0039465408	132,956.56	(7,886.90)	(5.932)

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 Wells Fargo Bank, N.A.
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Credit-Linked Notes

Series 2017-C02



Distribution Date: 27-Apr-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039467150	147,851.27	11,206.53	7.580
0039468740	380,462.15	(73,360.96)	(19.282)
0039469594	311,667.26	8,730.07	2.801
0039471602	151,889.63	89,825.69	59.139
0039476923	219,765.61	6,873.84	3.128
0039479834	59,539.61	12,926.41	21.711
0039481744	212,572.05	15,827.63	7.446
0039483468	93,827.21	1,496.08	1.595
0039484670	255,700.19	3,431.38	1.342
0039486210	89,126.49	8,009.75	8.987
0039488318	128,931.42	729.26	0.566
0039488864	227,973.08	8,904.01	3.906
0039490226	121,438.73	(22,047.40)	(18.155)
0039491346	218,431.62	3,241.54	1.484
0039495483	145,685.69	11,133.76	7.642
0039495871	204,631.45	445.07	0.217
0039497048	282,250.24	(36,399.16)	(12.896)
0039497695	222,255.28	(1,879.87)	(0.846)
0039498207	330,361.35	45,239.29	13.694
0039499089	186,928.09	(154.05)	(0.082)
0039499121	271,848.44	465.79	0.171
0039501076	224,239.77	42,757.93	19.068
0039502034	90,301.01	(232.70)	(0.258)
0039502122	100,354.49	44,682.46	44.525
0039502759	55,923.05	9,583.75	17.137
0039503465	258,303.54	(552.55)	(0.214)
0039504055	251,362.96	90,272.63	35.913
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(40,387.73)	(16.248)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,102.05	3.166
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039516384	78,394.98	7,500.55	9.568
0039519938	275,909.55	8,071.87	2.926
0039523254	84,473.32	7,489.60	8.866
0039525861	371,561.01	(2,657.63)	(0.715)
0039526423	100,185.03	21.86	0.022
0039526558	170,871.08	2,082.67	1.219
0039529433	62,474.61	37,728.45	60.390
0039530557	77,698.12	1,870.55	2.407
0039531624	146,779.25	(483.54)	(0.329)
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039534456	134,717.94	16,159.85	11.995
0039534762	115,463.01	16,714.19	14.476
0039536065	265,982.02	4,375.32	1.645
0039537816	79,815.13	1,104.85	1.384
0039537893	272,589.37	(3,688.78)	(1.353)
0039538327	166,678.97	6,446.97	3.868
0039538934	299,071.92	(7,741.00)	(2.588)
0039539642	294,587.13	9,185.57	3.118
0039543137	77,044.97	8,217.55	10.666
0039543505	267,490.22	(1,071.36)	(0.401)
0039544207	49,476.05	324.82	0.657
0039544221	311,173.37	31,168.60	10.016

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Credit-Linked Notes

Series 2017-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039546022	75,854.76	(3,955.16)	(5.214)
0039546318	76,991.26	(157.64)	(0.205)
0039546584	322,227.03	(2,999.47)	(0.931)
0039548452	141,160.57	2,738.49	1.940
0039550260	383,251.13	(12,162.44)	(3.173)
0039552191	256,584.12	68,507.00	26.700
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	40,886.48	20.875
0039555830	77,196.84	1,127.02	1.460
0039556192	6,323.43	1,096.24	17.336
0039558577	81,475.88	964.17	1.183
0039558740	85,251.34	(19,215.75)	(22.540)
0039559193	222,373.72	(15,140.23)	(6.808)
0039560465	267,431.82	19,102.49	7.143
0039562854	396,966.59	(870.93)	(0.219)
0039562980	77,671.36	11,133.72	14.334
0039564922	130,453.93	(15,458.13)	(11.849)
0039565365	58,687.57	12,723.82	21.681
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567791	227,508.28	1,214.61	0.534
0039567949	141,115.97	4,424.36	3.135
0039568020	86,163.57	37,681.67	43.733
0039568948	143,331.12	14,904.21	10.398
0039569089	29,943.12	(15,208.53)	(50.791)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	(620.20)	(0.458)
0039572547	23,526.05	4,681.42	19.899

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039572779	280,469.25	6,972.73	2.486
0039575178	79,439.34	11,792.91	14.845
0039578023	88,475.29	18,682.62	21.116
0039579038	217,105.50	1,105.81	0.509
0039579230	197,467.18	(48,421.58)	(24.521)
0039579845	187,071.03	(37,886.91)	(20.253)
0039582140	53,586.61	(670.56)	(1.251)
0039582773	66,999.43	(5,861.14)	(8.748)
0039584069	128,123.38	(811.65)	(0.633)
0039584478	82,221.86	(3,224.35)	(3.922)
0039586956	293,098.23	(2,799.51)	(0.955)
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	31,279.38	15.011
0039590034	57,413.12	12,692.20	22.107
0039591586	142,861.63	21,682.82	15.177
0039596544	109,190.18	31,783.39	29.108
0039596607	75,783.48	3,574.93	4.717
0039596765	373,600.00	(10,578.39)	(2.831)
0039596770	377,526.92	(5,116.77)	(1.355)
0039597772	411,399.09	(27,002.64)	(6.564)
0039598238	374,284.32	(378.39)	(0.101)
0039604356	69,635.71	4,717.92	6.775

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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	15	288,963.21	(77,089.82)	(0.000 %)	0	0.00	0.00	0.000 %	15	288,963.21	(77,089.82)	(0.000 %)

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

Group	Loan Number	Securitized 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	0039439436	50,000.00	3.750 %	OK	95.00	360	12,397.27	03/31/2020	12,397.27	12,397.27
Summary	0039443639	293,000.00	3.750 %	FL	95.00	360	(27,806.96)	03/31/2020	(27,806.96)	(27,806.96)
Summary	0039455276	155,000.00	4.250 %	MD	97.00	360	46,640.75	02/29/2020	335.40	46,976.15
Summary	0039460292	66,000.00	4.250 %	WY	88.00	360	30,671.53	02/29/2020	55.00	30,726.53
Summary	0039471602	155,000.00	3.625 %	OH	97.00	360	89,733.69	09/30/2019	55.00	89,825.69
Summary	0039481744	218,000.00	4.000 %	SC	95.00	360	15,827.63	03/31/2020	15,827.63	15,827.63
Summary	0039484670	268,000.00	3.990 %	SC	83.00	360	(3,276.95)	02/29/2020	6,708.33	3,431.38
Summary	0039497048	290,000.00	4.500 %	TX	95.00	360	(36,399.16)	03/31/2020	(36,399.16)	(36,399.16)
Summary	0039544221	323,000.00	3.625 %	TX	95.00	360	33,356.67	01/31/2020	(2,190.00)	31,168.60
Summary	0039567949	146,000.00	4.625 %	CO	97.00	360	4,424.36	03/31/2020	4,424.36	4,424.36
Summary	0039579038	220,000.00	3.875 %	FL	95.00	360	1,012.81	01/31/2020	55.00	1,105.81
Summary	0039582140	55,000.00	3.875 %	TX	95.00	360	29,613.09	11/30/2019	(30,283.65)	(670.56)
Summary	0039582773	70,000.00	4.125 %	IN	86.00	360	(5,861.14)	03/31/2020	(5,861.14)	(5,861.14)
Summary	0039589117	219,000.00	3.875 %	AR	95.00	360	31,279.38	03/31/2020	31,279.38	31,279.38
Summary	0039591586	146,000.00	4.125 %	NJ	97.00	360	67,350.24	01/31/2020	(45,686.28)	21,682.82

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.

Contact:
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Wells Fargo Bank, N.A.
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Credit-Linked Notes

Series 2017-C02



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



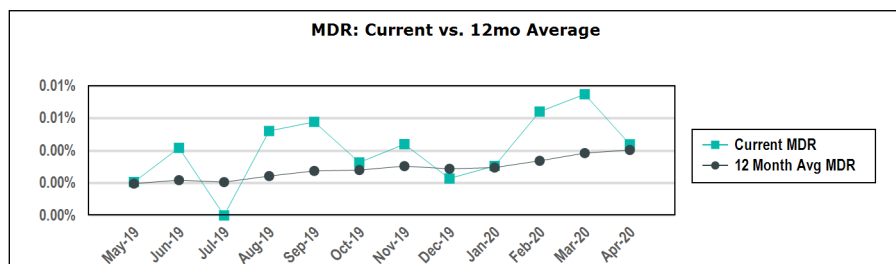
Distribution Date: 27-Apr-2020
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Realized Loss Report - Collateral

Summary

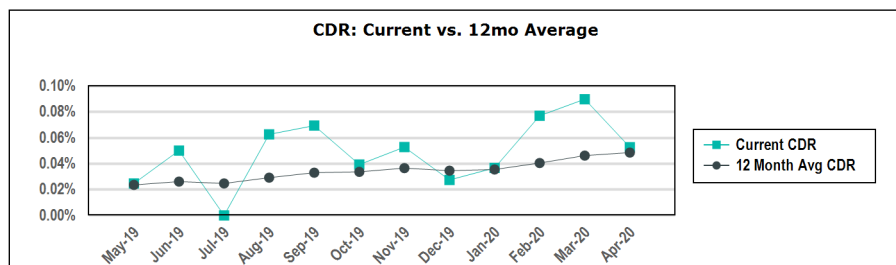
MDR

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



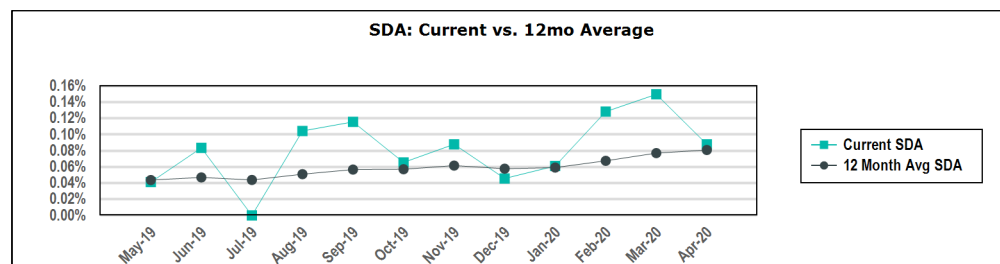
CDR

Current Month 0.053 %
3 Month Average 0.073 %
12 Month Average 0.049 %



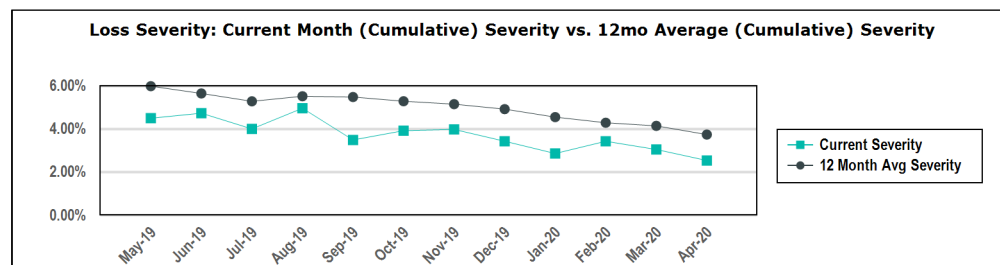
SDA

Current Month 0.088 %
3 Month Average 0.122 %
12 Month Average 0.081 %



Loss Severity

Current Month (Cumulative) 2.550 %
3 Month Average (Cumulative) 3.017 %
12 Month Average (Cumulative) 3.753 %



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.

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

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Prepayment Rates

Summary

SMM

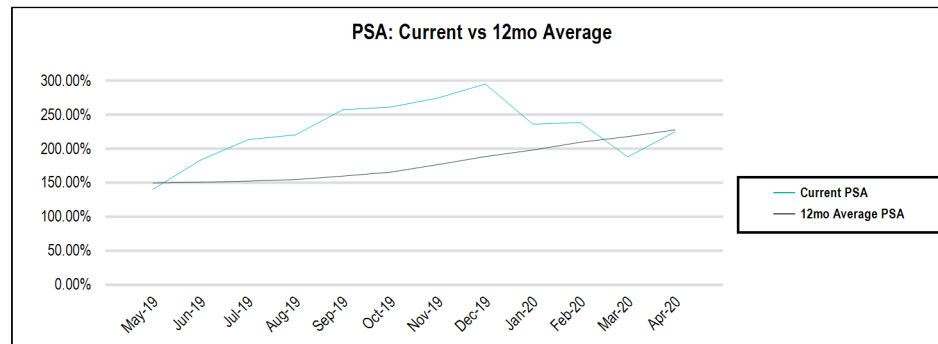
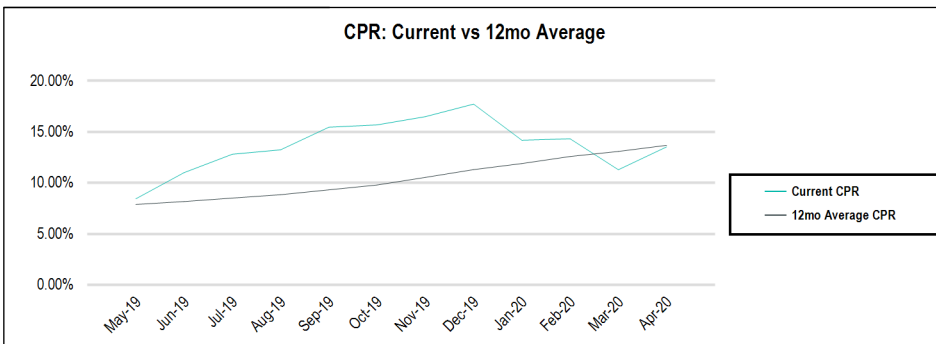
Current Month	1.204 %
3 Month Average	1.159 %
12 Month Average	1.222 %

CPR

Current Month	13.529 %
3 Month Average	13.047 %
12 Month Average	13.681 %

PSA

Current Month	225.481 %
3 Month Average	217.445 %
12 Month Average	228.010 %



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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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
94	20,788,295.78

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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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.