

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: 26-Apr-2021
07-Apr-2021 5:31:20 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		03/31/2021	0.00000 %	16,721,202,577.26	0.00	782,462,186.05	0.00	15,938,740,391.22	782,462,186.05	0.00
2M-1	30711XGK4	04/23/2021	1.25863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XGL2	04/23/2021	3.75863 %	52,326,948.34	174,824.57	1,733,496.26	0.00	50,593,452.08	1,908,320.83	0.00
2M-AH		03/31/2021	0.00000 %	2,754,221.87	0.00	91,242.34	0.00	2,662,979.53	91,242.34	0.00
2M-2B	30711XGM0	04/23/2021	3.75863 %	265,923,000.00	888,449.92	0.00	0.00	265,923,000.00	888,449.92	0.00
2M-BH		03/31/2021	0.00000 %	13,996,255.00	0.00	0.00	0.00	13,996,255.00	0.00	0.00
2M-2C	30711XGN8	04/23/2021	3.75863 %	246,928,000.00	824,987.55	0.00	0.00	246,928,000.00	824,987.55	0.00
2M-CH		03/31/2021	0.00000 %	12,997,023.00	0.00	0.00	0.00	12,997,023.00	0.00	0.00
2M-2	30711XGP3	04/23/2021	3.75863 %	565,177,948.34	1,888,262.04	1,733,496.26	0.00	563,444,452.08	3,621,758.30	0.00
2M-2H		03/31/2021	0.00000 %	29,747,499.87	0.00	91,242.34	0.00	29,656,257.53	91,242.34	0.00
2B-1	30711XGQ1	04/23/2021	5.60863 %	189,945,000.00	946,961.09	0.00	0.00	189,945,000.00	946,961.09	0.00
2B-1H		03/31/2021	0.00000 %	9,997,325.00	0.00	0.00	0.00	9,997,325.00	0.00	0.00
2B-2H		03/31/2021	0.00000 %	199,346,718.20	0.00	0.00	20,770.65	199,325,947.55	0.00	616,377.45
2A-I1	30711XGR9	04/23/2021	1.30000 %	0.00	60,466.70	0.00	0.00	0.00	60,466.70	0.00
2A-I2	30711XGS7	04/23/2021	1.80000 %	0.00	83,723.12	0.00	0.00	0.00	83,723.12	0.00
2A-I3	30711XGT5	04/23/2021	2.30000 %	0.00	106,979.54	0.00	0.00	0.00	106,979.54	0.00
2A-I4	30711XGU2	04/23/2021	2.80000 %	0.00	130,235.96	0.00	0.00	0.00	130,235.96	0.00
2B-I1	30711XGZ1	04/23/2021	1.30000 %	0.00	307,288.80	0.00	0.00	0.00	307,288.80	0.00
2B-I2	30711XHA5	04/23/2021	1.80000 %	0.00	425,476.80	0.00	0.00	0.00	425,476.80	0.00
2B-I3	30711XHB3	04/23/2021	2.30000 %	0.00	543,664.80	0.00	0.00	0.00	543,664.80	0.00
2B-I4	30711XHC1	04/23/2021	2.80000 %	0.00	661,852.80	0.00	0.00	0.00	661,852.80	0.00
2C-I1	30711XHH0	04/23/2021	1.30000 %	0.00	285,339.02	0.00	0.00	0.00	285,339.02	0.00
2C-I2	30711XHJ6	04/23/2021	1.80000 %	0.00	395,084.80	0.00	0.00	0.00	395,084.80	0.00
2C-I3	30711XHK3	04/23/2021	2.30000 %	0.00	504,830.58	0.00	0.00	0.00	504,830.58	0.00
2C-I4	30711XHL1	04/23/2021	2.80000 %	0.00	614,576.36	0.00	0.00	0.00	614,576.36	0.00
2E-A1	30711XGV0	04/23/2021	2.45863 %	52,326,948.34	114,357.87	1,733,496.26	0.00	50,593,452.08	1,847,854.13	0.00
2E-A2	30711XGW8	04/23/2021	1.95863 %	52,326,948.34	91,101.45	1,733,496.26	0.00	50,593,452.08	1,824,597.71	0.00
2E-A3	30711XGX6	04/23/2021	1.45863 %	52,326,948.34	67,845.03	1,733,496.26	0.00	50,593,452.08	1,801,341.29	0.00
2E-A4	30711XGY4	04/23/2021	0.95863 %	52,326,948.34	44,588.61	1,733,496.26	0.00	50,593,452.08	1,778,084.87	0.00
2E-B1	30711XHD9	04/23/2021	2.45863 %	265,923,000.00	581,161.12	0.00	0.00	265,923,000.00	581,161.12	0.00

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: 26-Apr-2021
07-Apr-2021 5:31:20 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	04/23/2021	1.95863 %	265,923,000.00	462,973.12	0.00	0.00	265,923,000.00	462,973.12	0.00
2E-B3	30711XHF4	04/23/2021	1.45863 %	265,923,000.00	344,785.12	0.00	0.00	265,923,000.00	344,785.12	0.00
2E-B4	30711XHG2	04/23/2021	0.95863 %	265,923,000.00	226,597.12	0.00	0.00	265,923,000.00	226,597.12	0.00
2E-C1	30711XHM9	04/23/2021	2.45863 %	246,928,000.00	539,648.52	0.00	0.00	246,928,000.00	539,648.52	0.00
2E-C2	30711XHN7	04/23/2021	1.95863 %	246,928,000.00	429,902.75	0.00	0.00	246,928,000.00	429,902.75	0.00
2E-C3	30711XHP2	04/23/2021	1.45863 %	246,928,000.00	320,156.97	0.00	0.00	246,928,000.00	320,156.97	0.00
2E-C4	30711XHQ0	04/23/2021	0.95863 %	246,928,000.00	210,411.19	0.00	0.00	246,928,000.00	210,411.19	0.00
2E-D1	30711XHR8	04/23/2021	2.45863 %	318,249,948.34	695,519.00	1,733,496.26	0.00	316,516,452.08	2,429,015.26	0.00
2E-D2	30711XHS6	04/23/2021	1.95863 %	318,249,948.34	554,074.57	1,733,496.26	0.00	316,516,452.08	2,287,570.83	0.00
2E-D3	30711XHT4	04/23/2021	1.45863 %	318,249,948.34	412,630.15	1,733,496.26	0.00	316,516,452.08	2,146,126.41	0.00
2E-D4	30711XHU1	04/23/2021	0.95863 %	318,249,948.34	271,185.73	1,733,496.26	0.00	316,516,452.08	2,004,681.99	0.00
2E-D5	30711XHV9	04/23/2021	3.75863 %	318,249,948.34	1,063,274.49	1,733,496.26	0.00	316,516,452.08	2,796,770.75	0.00
2E-F1	30711XHW7	04/23/2021	2.45863 %	512,851,000.00	1,120,809.65	0.00	0.00	512,851,000.00	1,120,809.65	0.00
2E-F2	30711XHX5	04/23/2021	1.95863 %	512,851,000.00	892,875.87	0.00	0.00	512,851,000.00	892,875.87	0.00
2E-F3	30711XHY3	04/23/2021	1.45863 %	512,851,000.00	664,942.09	0.00	0.00	512,851,000.00	664,942.09	0.00
2E-F4	30711XHZ0	04/23/2021	0.95863 %	512,851,000.00	437,008.31	0.00	0.00	512,851,000.00	437,008.31	0.00
2E-F5	30711XJA3	04/23/2021	3.75863 %	512,851,000.00	1,713,437.47	0.00	0.00	512,851,000.00	1,713,437.47	0.00
2X-1	30711XJB1	04/23/2021	1.30000 %	0.00	367,755.50	0.00	0.00	0.00	367,755.50	0.00
2X-2	30711XJC9	04/23/2021	1.80000 %	0.00	509,199.92	0.00	0.00	0.00	509,199.92	0.00
2X-3	30711XJD7	04/23/2021	2.30000 %	0.00	650,644.34	0.00	0.00	0.00	650,644.34	0.00
2X-4	30711XJE5	04/23/2021	2.80000 %	0.00	792,088.76	0.00	0.00	0.00	792,088.76	0.00
2Y-1	30711XJF2	04/23/2021	1.30000 %	0.00	592,627.82	0.00	0.00	0.00	592,627.82	0.00
2Y-2	30711XJG0	04/23/2021	1.80000 %	0.00	820,561.60	0.00	0.00	0.00	820,561.60	0.00
2Y-3	30711XJH8	04/23/2021	2.30000 %	0.00	1,048,495.38	0.00	0.00	0.00	1,048,495.38	0.00
2Y-4	30711XJJ4	04/23/2021	2.80000 %	0.00	1,276,429.16	0.00	0.00	0.00	1,276,429.16	0.00
Totals				24,726,559,051.94	26,160,093.13	801,713,129.59	20,770.65	23,924,825,151.71	827,873,222.72	616,377.45

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.

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: 26-Apr-2021
07-Apr-2021 5:31:20 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	16,721,202,577.26	30,689,377.47	751,772,808.58	0.00	0.00	782,462,186.05	15,938,740,391.22	0.41519110	782,462,186.05
2M-1	379,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	19,994,649.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	246,928,000.00	52,326,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	50,593,452.08	0.20489152	1,733,496.26
2M-AH	12,997,022.00	2,754,221.87	91,242.34	0.00	0.00	0.00	91,242.34	2,662,979.53	0.20489152	91,242.34
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	565,177,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	563,444,452.08	0.74158993	1,733,496.26
2M-2H	39,990,300.00	29,747,499.87	91,242.34	0.00	0.00	0.00	91,242.34	29,656,257.53	0.74158627	91,242.34
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	199,346,718.20	0.00	0.00	0.00	20,770.65	20,770.65	199,325,947.55	0.99691722	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	52,326,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	50,593,452.08	0.20489152	1,733,496.26
2E-A2	246,928,000.00	52,326,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	50,593,452.08	0.20489152	1,733,496.26
2E-A3	246,928,000.00	52,326,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	50,593,452.08	0.20489152	1,733,496.26
2E-A4	246,928,000.00	52,326,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	50,593,452.08	0.20489152	1,733,496.26
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

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: 26-Apr-2021
07-Apr-2021 5:31:20 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	318,249,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	316,516,452.08	0.61717039	1,733,496.26
2E-D2	512,851,000.00	318,249,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	316,516,452.08	0.61717039	1,733,496.26
2E-D3	512,851,000.00	318,249,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	316,516,452.08	0.61717039	1,733,496.26
2E-D4	512,851,000.00	318,249,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	316,516,452.08	0.61717039	1,733,496.26
2E-D5	512,851,000.00	318,249,948.34	1,733,496.26	0.00	0.00	0.00	1,733,496.26	316,516,452.08	0.61717039	1,733,496.26
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	24,726,559,051.94	49,940,321.01	751,772,808.58	0.00	20,770.65	801,733,900.24	23,924,825,151.71	0.48870197	801,713,129.59

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

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	435.57359243	0.79943308	19.58306416	0.00000000	0.00000000	20.38249724	415.19109519	0.41519110	20.38249724
2M-1	379,890,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	211.91176513	7.02024987	0.00000000	0.00000000	0.00000000	7.02024987	204.89151526	0.20489152	7.02024987
2M-AH	12,997,022.00	211.91176486	7.02024972	0.00000000	0.00000000	0.00000000	7.02024972	204.89151515	0.20489152	7.02024972
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	743.87150519	2.28157959	0.00000000	0.00000000	0.00000000	2.28157959	741.58992560	0.74158993	2.28157959
2M-2H	39,990,300.00	743.86788471	2.28161179	0.00000000	0.00000000	0.00000000	2.28161179	741.58627292	0.74158627	2.28161179
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	997.02110696	0.00000000	0.00000000	0.00000000	0.10388321	0.10388321	996.91722375	0.99691722	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	211.91176513	7.02024987	0.00000000	0.00000000	0.00000000	7.02024987	204.89151526	0.20489152	7.02024987
2E-A2	246,928,000.00	211.91176513	7.02024987	0.00000000	0.00000000	0.00000000	7.02024987	204.89151526	0.20489152	7.02024987
2E-A3	246,928,000.00	211.91176513	7.02024987	0.00000000	0.00000000	0.00000000	7.02024987	204.89151526	0.20489152	7.02024987
2E-A4	246,928,000.00	211.91176513	7.02024987	0.00000000	0.00000000	0.00000000	7.02024987	204.89151526	0.20489152	7.02024987
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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

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	620.55050754	3.38011676	0.00000000	0.00000000	0.00000000	3.38011676	617.17039078	0.61717039	3.38011676
2E-D2	512,851,000.00	620.55050754	3.38011676	0.00000000	0.00000000	0.00000000	3.38011676	617.17039078	0.61717039	3.38011676
2E-D3	512,851,000.00	620.55050754	3.38011676	0.00000000	0.00000000	0.00000000	3.38011676	617.17039078	0.61717039	3.38011676
2E-D4	512,851,000.00	620.55050754	3.38011676	0.00000000	0.00000000	0.00000000	3.38011676	617.17039078	0.61717039	3.38011676
2E-D5	512,851,000.00	620.55050754	3.38011676	0.00000000	0.00000000	0.00000000	3.38011676	617.17039078	0.61717039	3.38011676
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

**WELLS
FARGO**

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:20 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 %	16,721,202,577.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,938,740,391.22
2M-1	N/A	N/A	1.25863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	03/25/21 - 04/25/21	32	3.75863 %	52,326,948.34	174,824.57	0.00	0.00	0.00	0.00	174,824.57	0.00	50,593,452.08
2M-AH	N/A	N/A	0.00000 %	2,754,221.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,662,979.53
2M-2B	03/25/21 - 04/25/21	32	3.75863 %	265,923,000.00	888,449.92	0.00	0.00	0.00	0.00	888,449.92	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	03/25/21 - 04/25/21	32	3.75863 %	246,928,000.00	824,987.55	0.00	0.00	0.00	0.00	824,987.55	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	03/25/21 - 04/25/21	32	3.75863 %	565,177,948.34	1,888,262.04	0.00	0.00	0.00	0.00	1,888,262.04	0.00	563,444,452.08
2M-2H	N/A	N/A	0.00000 %	29,747,499.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,656,257.53
2B-1	03/25/21 - 04/25/21	32	5.60863 %	189,945,000.00	946,961.09	0.00	0.00	0.00	0.00	946,961.09	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 %	199,346,718.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	199,325,947.55
2A-I1	03/25/21 - 04/25/21	32	1.30000 %	52,326,948.34	60,466.70	0.00	0.00	0.00	0.00	60,466.70	0.00	50,593,452.08
2A-I2	03/25/21 - 04/25/21	32	1.80000 %	52,326,948.34	83,723.12	0.00	0.00	0.00	0.00	83,723.12	0.00	50,593,452.08
2A-I3	03/25/21 - 04/25/21	32	2.30000 %	52,326,948.34	106,979.54	0.00	0.00	0.00	0.00	106,979.54	0.00	50,593,452.08
2A-I4	03/25/21 - 04/25/21	32	2.80000 %	52,326,948.34	130,235.96	0.00	0.00	0.00	0.00	130,235.96	0.00	50,593,452.08
2B-I1	03/25/21 - 04/25/21	32	1.30000 %	265,923,000.00	307,288.80	0.00	0.00	0.00	0.00	307,288.80	0.00	265,923,000.00
2B-I2	03/25/21 - 04/25/21	32	1.80000 %	265,923,000.00	425,476.80	0.00	0.00	0.00	0.00	425,476.80	0.00	265,923,000.00
2B-I3	03/25/21 - 04/25/21	32	2.30000 %	265,923,000.00	543,664.80	0.00	0.00	0.00	0.00	543,664.80	0.00	265,923,000.00
2B-I4	03/25/21 - 04/25/21	32	2.80000 %	265,923,000.00	661,852.80	0.00	0.00	0.00	0.00	661,852.80	0.00	265,923,000.00
2C-I1	03/25/21 - 04/25/21	32	1.30000 %	246,928,000.00	285,339.02	0.00	0.00	0.00	0.00	285,339.02	0.00	246,928,000.00
2C-I2	03/25/21 - 04/25/21	32	1.80000 %	246,928,000.00	395,084.80	0.00	0.00	0.00	0.00	395,084.80	0.00	246,928,000.00
2C-I3	03/25/21 - 04/25/21	32	2.30000 %	246,928,000.00	504,830.58	0.00	0.00	0.00	0.00	504,830.58	0.00	246,928,000.00
2C-I4	03/25/21 - 04/25/21	32	2.80000 %	246,928,000.00	614,576.36	0.00	0.00	0.00	0.00	614,576.36	0.00	246,928,000.00
2E-A1	03/25/21 - 04/25/21	32	2.45863 %	52,326,948.34	114,357.87	0.00	0.00	0.00	0.00	114,357.87	0.00	50,593,452.08
2E-A2	03/25/21 - 04/25/21	32	1.95863 %	52,326,948.34	91,101.45	0.00	0.00	0.00	0.00	91,101.45	0.00	50,593,452.08
2E-A3	03/25/21 - 04/25/21	32	1.45863 %	52,326,948.34	67,845.03	0.00	0.00	0.00	0.00	67,845.03	0.00	50,593,452.08
2E-A4	03/25/21 - 04/25/21	32	0.95863 %	52,326,948.34	44,588.61	0.00	0.00	0.00	0.00	44,588.61	0.00	50,593,452.08
2E-B1	03/25/21 - 04/25/21	32	2.45863 %	265,923,000.00	581,161.12	0.00	0.00	0.00	0.00	581,161.12	0.00	265,923,000.00
2E-B2	03/25/21 - 04/25/21	32	1.95863 %	265,923,000.00	462,973.12	0.00	0.00	0.00	0.00	462,973.12	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: 26-Apr-2021
07-Apr-2021 5:31:20 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
2E-B3	03/25/21 - 04/25/21	32	1.45863 %	265,923,000.00	344,785.12	0.00	0.00	0.00	0.00	344,785.12	0.00	265,923,000.00
2E-B4	03/25/21 - 04/25/21	32	0.95863 %	265,923,000.00	226,597.12	0.00	0.00	0.00	0.00	226,597.12	0.00	265,923,000.00
2E-C1	03/25/21 - 04/25/21	32	2.45863 %	246,928,000.00	539,648.52	0.00	0.00	0.00	0.00	539,648.52	0.00	246,928,000.00
2E-C2	03/25/21 - 04/25/21	32	1.95863 %	246,928,000.00	429,902.75	0.00	0.00	0.00	0.00	429,902.75	0.00	246,928,000.00
2E-C3	03/25/21 - 04/25/21	32	1.45863 %	246,928,000.00	320,156.97	0.00	0.00	0.00	0.00	320,156.97	0.00	246,928,000.00
2E-C4	03/25/21 - 04/25/21	32	0.95863 %	246,928,000.00	210,411.19	0.00	0.00	0.00	0.00	210,411.19	0.00	246,928,000.00
2E-D1	03/25/21 - 04/25/21	32	2.45863 %	318,249,948.34	695,519.00	0.00	0.00	0.00	0.00	695,519.00	0.00	316,516,452.08
2E-D2	03/25/21 - 04/25/21	32	1.95863 %	318,249,948.34	554,074.57	0.00	0.00	0.00	0.00	554,074.57	0.00	316,516,452.08
2E-D3	03/25/21 - 04/25/21	32	1.45863 %	318,249,948.34	412,630.15	0.00	0.00	0.00	0.00	412,630.15	0.00	316,516,452.08
2E-D4	03/25/21 - 04/25/21	32	0.95863 %	318,249,948.34	271,185.73	0.00	0.00	0.00	0.00	271,185.73	0.00	316,516,452.08
2E-D5	03/25/21 - 04/25/21	32	3.75863 %	318,249,948.34	1,063,274.49	0.00	0.00	0.00	0.00	1,063,274.49	0.00	316,516,452.08
2E-F1	03/25/21 - 04/25/21	32	2.45863 %	512,851,000.00	1,120,809.65	0.00	0.00	0.00	0.00	1,120,809.65	0.00	512,851,000.00
2E-F2	03/25/21 - 04/25/21	32	1.95863 %	512,851,000.00	892,875.87	0.00	0.00	0.00	0.00	892,875.87	0.00	512,851,000.00
2E-F3	03/25/21 - 04/25/21	32	1.45863 %	512,851,000.00	664,942.09	0.00	0.00	0.00	0.00	664,942.09	0.00	512,851,000.00
2E-F4	03/25/21 - 04/25/21	32	0.95863 %	512,851,000.00	437,008.31	0.00	0.00	0.00	0.00	437,008.31	0.00	512,851,000.00
2E-F5	03/25/21 - 04/25/21	32	3.75863 %	512,851,000.00	1,713,437.47	0.00	0.00	0.00	0.00	1,713,437.47	0.00	512,851,000.00
2X-1	03/25/21 - 04/25/21	32	1.30000 %	318,249,948.34	367,755.50	0.00	0.00	0.00	0.00	367,755.50	0.00	316,516,452.08
2X-2	03/25/21 - 04/25/21	32	1.80000 %	318,249,948.34	509,199.92	0.00	0.00	0.00	0.00	509,199.92	0.00	316,516,452.08
2X-3	03/25/21 - 04/25/21	32	2.30000 %	318,249,948.34	650,644.34	0.00	0.00	0.00	0.00	650,644.34	0.00	316,516,452.08
2X-4	03/25/21 - 04/25/21	32	2.80000 %	318,249,948.34	792,088.76	0.00	0.00	0.00	0.00	792,088.76	0.00	316,516,452.08
2Y-1	03/25/21 - 04/25/21	32	1.30000 %	512,851,000.00	592,627.82	0.00	0.00	0.00	0.00	592,627.82	0.00	512,851,000.00
2Y-2	03/25/21 - 04/25/21	32	1.80000 %	512,851,000.00	820,561.60	0.00	0.00	0.00	0.00	820,561.60	0.00	512,851,000.00
2Y-3	03/25/21 - 04/25/21	32	2.30000 %	512,851,000.00	1,048,495.38	0.00	0.00	0.00	0.00	1,048,495.38	0.00	512,851,000.00
2Y-4	03/25/21 - 04/25/21	32	2.80000 %	512,851,000.00	1,276,429.16	0.00	0.00	0.00	0.00	1,276,429.16	0.00	512,851,000.00
Totals					26,160,093.13	0.00	0.00	0.00	0.00	26,160,093.13	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

**WELLS
FARGO**

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:20 PM

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 %	435.57359243	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	415.19109519
2M-1	379,890,000.00	1.25863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	19,994,649.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	246,928,000.00	3.75863 %	211.91176513	0.70799816	0.00000000	0.00000000	0.00000000	0.00000000	0.70799816	0.00000000	204.89151526
2M-AH	12,997,022.00	0.00000 %	211.91176486	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.89151515
2M-2B	265,923,000.00	3.75863 %	1000.00000000	3.34100443	0.00000000	0.00000000	0.00000000	0.00000000	3.34100443	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	0.00000000	1000.00000000
2M-2C	246,928,000.00	3.75863 %	1000.00000000	3.34100446	0.00000000	0.00000000	0.00000000	0.00000000	3.34100446	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	0.00000000	1000.00000000
2M-2	759,779,000.00	3.75863 %	743.87150519	2.48527801	0.00000000	0.00000000	0.00000000	0.00000000	2.48527801	0.00000000	741.58992560
2M-2H	39,990,300.00	0.00000 %	743.86788471	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	741.58627292
2B-1	189,945,000.00	5.60863 %	1000.00000000	4.98544889	0.00000000	0.00000000	0.00000000	0.00000000	4.98544889	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	0.00000000	1000.00000000
2B-2H	199,942,325.00	0.00000 %	997.02110696	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.91722375
2A-I1	0.00	1.30000 %	211.91176513	0.24487583	0.00000000	0.00000000	0.00000000	0.00000000	0.24487583	0.00000000	204.89151526
2A-I2	0.00	1.80000 %	211.91176513	0.33905883	0.00000000	0.00000000	0.00000000	0.00000000	0.33905883	0.00000000	204.89151526
2A-I3	0.00	2.30000 %	211.91176513	0.43324184	0.00000000	0.00000000	0.00000000	0.00000000	0.43324184	0.00000000	204.89151526
2A-I4	0.00	2.80000 %	211.91176513	0.52742484	0.00000000	0.00000000	0.00000000	0.00000000	0.52742484	0.00000000	204.89151526
2B-I1	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
2B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I3	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
2B-I4	0.00	2.80000 %	1000.00000000	2.48888889	0.00000000	0.00000000	0.00000000	0.00000000	2.48888889	0.00000000	1000.00000000
2C-I1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2C-I4	0.00	2.80000 %	1000.00000000	2.48888891	0.00000000	0.00000000	0.00000000	0.00000000	2.48888891	0.00000000	1000.00000000
2E-A1	246,928,000.00	2.45863 %	211.91176513	0.46312233	0.00000000	0.00000000	0.00000000	0.00000000	0.46312233	0.00000000	204.89151526
2E-A2	246,928,000.00	1.95863 %	211.91176513	0.36893933	0.00000000	0.00000000	0.00000000	0.00000000	0.36893933	0.00000000	204.89151526
2E-A3	246,928,000.00	1.45863 %	211.91176513	0.27475633	0.00000000	0.00000000	0.00000000	0.00000000	0.27475633	0.00000000	204.89151526

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

**WELLS
FARGO**

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:20 PM

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-A4	246,928,000.00	0.95863 %	211.91176513	0.18057333	0.00000000	0.00000000	0.00000000	0.00000000	0.18057333	0.00000000	204.89151526
2E-B1	265,923,000.00	2.45863 %	1000.00000000	2.18544887	0.00000000	0.00000000	0.00000000	0.00000000	2.18544887	0.00000000	1000.00000000
2E-B2	265,923,000.00	1.95863 %	1000.00000000	1.74100443	0.00000000	0.00000000	0.00000000	0.00000000	1.74100443	0.00000000	1000.00000000
2E-B3	265,923,000.00	1.45863 %	1000.00000000	1.29655998	0.00000000	0.00000000	0.00000000	0.00000000	1.29655998	0.00000000	1000.00000000
2E-B4	265,923,000.00	0.95863 %	1000.00000000	0.85211554	0.00000000	0.00000000	0.00000000	0.00000000	0.85211554	0.00000000	1000.00000000
2E-C1	246,928,000.00	2.45863 %	1000.00000000	2.18544888	0.00000000	0.00000000	0.00000000	0.00000000	2.18544888	0.00000000	1000.00000000
2E-C2	246,928,000.00	1.95863 %	1000.00000000	1.74100446	0.00000000	0.00000000	0.00000000	0.00000000	1.74100446	0.00000000	1000.00000000
2E-C3	246,928,000.00	1.45863 %	1000.00000000	1.29656001	0.00000000	0.00000000	0.00000000	0.00000000	1.29656001	0.00000000	1000.00000000
2E-C4	246,928,000.00	0.95863 %	1000.00000000	0.85211556	0.00000000	0.00000000	0.00000000	0.00000000	0.85211556	0.00000000	1000.00000000
2E-D1	512,851,000.00	2.45863 %	620.55050754	1.35618143	0.00000000	0.00000000	0.00000000	0.00000000	1.35618143	0.00000000	617.17039078
2E-D2	512,851,000.00	1.95863 %	620.55050754	1.08038118	0.00000000	0.00000000	0.00000000	0.00000000	1.08038118	0.00000000	617.17039078
2E-D3	512,851,000.00	1.45863 %	620.55050754	0.80458096	0.00000000	0.00000000	0.00000000	0.00000000	0.80458096	0.00000000	617.17039078
2E-D4	512,851,000.00	0.95863 %	620.55050754	0.52878074	0.00000000	0.00000000	0.00000000	0.00000000	0.52878074	0.00000000	617.17039078
2E-D5	512,851,000.00	3.75863 %	620.55050754	2.07326200	0.00000000	0.00000000	0.00000000	0.00000000	2.07326200	0.00000000	617.17039078
2E-F1	512,851,000.00	2.45863 %	1000.00000000	2.18544889	0.00000000	0.00000000	0.00000000	0.00000000	2.18544889	0.00000000	1000.00000000
2E-F2	512,851,000.00	1.95863 %	1000.00000000	1.74100444	0.00000000	0.00000000	0.00000000	0.00000000	1.74100444	0.00000000	1000.00000000
2E-F3	512,851,000.00	1.45863 %	1000.00000000	1.29656000	0.00000000	0.00000000	0.00000000	0.00000000	1.29656000	0.00000000	1000.00000000
2E-F4	512,851,000.00	0.95863 %	1000.00000000	0.85211555	0.00000000	0.00000000	0.00000000	0.00000000	0.85211555	0.00000000	1000.00000000
2E-F5	512,851,000.00	3.75863 %	1000.00000000	3.34100444	0.00000000	0.00000000	0.00000000	0.00000000	3.34100444	0.00000000	1000.00000000
2X-1	0.00	1.30000 %	620.55050754	0.71708059	0.00000000	0.00000000	0.00000000	0.00000000	0.71708059	0.00000000	617.17039078
2X-2	0.00	1.80000 %	620.55050754	0.99288082	0.00000000	0.00000000	0.00000000	0.00000000	0.99288082	0.00000000	617.17039078
2X-3	0.00	2.30000 %	620.55050754	1.26868104	0.00000000	0.00000000	0.00000000	0.00000000	1.26868104	0.00000000	617.17039078
2X-4	0.00	2.80000 %	620.55050754	1.54448126	0.00000000	0.00000000	0.00000000	0.00000000	1.54448126	0.00000000	617.17039078
2Y-1	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-3	0.00	2.30000 %	1000.00000000	2.04444445	0.00000000	0.00000000	0.00000000	0.00000000	2.04444445	0.00000000	1000.00000000
2Y-4	0.00	2.80000 %	1000.00000000	2.48888890	0.00000000	0.00000000	0.00000000	0.00000000	2.48888890	0.00000000	1000.00000000

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

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 5:31:20 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,608,656.70
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,770.65)
Total Deposits	4,587,886.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,568,719.39
Total Withdrawals (Pool Distribution Amount)	4,587,886.05
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

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	784,307,695.30
Total Principal Reduction Cumulative	23,057,355,615.58
Scheduled Principal Current	32,514,116.07
Scheduled Principal Cumulative	2,679,407,563.52
Unscheduled Principal Current	751,772,808.58
Unscheduled Principal Cumulative	20,377,331,674.60
Senior Reduction Amount	782,462,186.05
Subordinate Reduction Amount	1,824,738.60
Calculated Tranche Write-down Amount	20,770.65
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	39,518.90
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	89500
Period Reference Pool Removal Loan Count	3222
Period Ending Loan Count	86278
UPB at Origination	40,538,481,000.00
UPB at Issuance	39,988,464,989.77
UPB Actual Current	16,931,109,374.19
Period PIF Loan Count Current	3220
PIF Loan Count Cumulative	83994
Period PIF Loan UPB Current	744,651,643.59
PIF Loan UPB Cumulative	19,821,359,204.89
Period Partial Prepayment Amount	8,952,350.40
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	185
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,396,276.34
Credit Event Amount Current	299,570.77
Credit Event Amount Cumulative	38,826,388.25
Total Active Modified Loan Count	1025
Total Active Modified Loan UPB	244,568,143.82
Libor Rate	0.108630%

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

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.387857%
Subordinate Percentage	5.612143%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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: 26-Apr-2021
 07-Apr-2021 5:31:20 PM

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 %	5.610000 %	5.860000 %
2M-1	0.00	0.00	3.000000 %	5.610000 %	5.860000 %
2M-1H	0.00	0.00	3.000000 %	5.610000 %	5.860000 %
2M-2A	0.00	0.00	2.350000 %	5.300000 %	5.550000 %
2M-2B	0.00	0.00	1.650000 %	3.720000 %	3.890000 %
2M-2C	0.00	0.00	1.000000 %	2.250000 %	2.360000 %
2M-2	0.00	0.00	1.000000 %	2.250000 %	2.360000 %
2M-2H	0.00	0.00	1.000000 %	2.250000 %	2.360000 %
2B-1	0.00	0.00	0.500000 %	1.130000 %	1.180000 %
2B-1H	0.00	0.00	0.500000 %	1.130000 %	1.180000 %
2B-2H	20,770.65	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 5:31:20 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	916	179,478,358.03	1.061684 %	1.060051 %
60 Days	332	69,007,787.06	0.384803 %	0.407580 %
90 Days	315	64,700,282.44	0.365099 %	0.382138 %
120 Days	212	43,543,591.65	0.245717 %	0.257181 %
150 Days	215	45,770,054.34	0.249194 %	0.270331 %
180+ Days	2594	618,869,194.28	3.006560 %	3.655219 %
Totals	4584	1,021,369,267.80	5.313058 %	6.032501 %

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

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	452	115,117,224.31	39,518.90	0.034329

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039434459	234,165.59	74.49	0.031811
Summary	0039434660	257,228.64	60.09	0.023361
Summary	0039435537	167,361.62	81.77	0.048858
Summary	0039435787	374,328.27	308.82	0.082500
Summary	0039435811	378,124.57	134.66	0.035613
Summary	0039436085	323,022.75	269.19	0.083335
Summary	0039436178	168,598.11	52.69	0.031252
Summary	0039436726	285,484.13	33.91	0.011878
Summary	0039437085	235,079.11	97.95	0.041667
Summary	0039437278	319,598.48	206.78	0.064700
Summary	0039437321	187,509.31	78.21	0.041710
Summary	0039437472	382,109.43	23.06	0.006035
Summary	0039438111	187,216.61	156.01	0.083331
Summary	0039438352	340,141.83	334.19	0.098250
Summary	0039438676	313,573.01	126.24	0.040259
Summary	0039439366	377,094.04	556.61	0.147605
Summary	0039439393	114,393.61	21.67	0.018943
Summary	0039439716	173,096.39	72.12	0.041665
Summary	0039439889	365,781.67	190.51	0.052083
Summary	0039440034	425,810.58	91.74	0.021545
Summary	0039440539	162,140.76	27.43	0.016917
Summary	0039440702	167,752.67	6.68	0.003982
Summary	0039442668	404,366.75	98.75	0.024421
Summary	0039443090	120,419.88	69.37	0.057607
Summary	0039443320	398,201.40	17.49	0.004392

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039443529	210,110.74	25.72	0.012241
Summary	0039443872	145,077.32	64.81	0.044673
Summary	0039444033	304,697.91	90.25	0.029620
Summary	0039444053	119,401.90	34.87	0.029204
Summary	0039444135	126,493.97	105.41	0.083332
Summary	0039444679	219,328.82	113.98	0.051968
Summary	0039444760	465,011.96	176.72	0.038003
Summary	0039445539	261,149.48	130.12	0.049826
Summary	0039446507	385,673.72	160.70	0.041667
Summary	0039446577	118,804.55	12.38	0.010420
Summary	0039446745	265,533.55	82.98	0.031250
Summary	0039446758	159,417.67	57.82	0.036270
Summary	0039447209	109,618.47	32.73	0.029858
Summary	0039447630	381,047.67	119.08	0.031251
Summary	0039448381	175,097.63	109.44	0.062502
Summary	0039448409	161,955.46	51.88	0.032033
Summary	0039448455	297,199.19	50.17	0.016881
Summary	0039448579	221,578.36	52.22	0.023567
Summary	0039448816	372,490.92	155.20	0.041665
Summary	0039449195	345,766.45	60.86	0.017601
Summary	0039449264	400,778.02	117.26	0.029258
Summary	0039450212	364,994.94	81.16	0.022236
Summary	0039450531	239,148.23	121.58	0.050839
Summary	0039450747	183,464.65	88.06	0.047998
Summary	0039450940	214,630.07	89.43	0.041667
Summary	0039451214	394,942.84	81.27	0.020578
Summary	0039451257	294,023.02	245.02	0.083334
Summary	0039451419	189,235.74	35.89	0.018966
Summary	0039451467	225,185.76	80.05	0.035548
Summary	0039451518	321,947.71	10.48	0.003255
Summary	0039451925	171,242.38	48.46	0.028299
Summary	0039452485	161,432.15	50.45	0.031252
Summary	0039452499	155,733.34	61.58	0.039542
Summary	0039454204	274,113.69	73.58	0.026843

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039454431	197,695.82	144.15	0.072915
Summary	0039454970	134,432.96	39.47	0.029360
Summary	0039455187	150,493.33	43.64	0.028998
Summary	0039455561	333,578.60	350.54	0.105085
Summary	0039457733	242,293.80	22.03	0.009092
Summary	0039458559	179,192.96	24.75	0.013812
Summary	0039459399	118,239.13	49.27	0.041670
Summary	0039460091	119,494.92	48.03	0.040194
Summary	0039460393	298,328.26	75.49	0.025304
Summary	0039460702	182,208.89	97.34	0.053422
Summary	0039461216	259,438.84	108.88	0.041968
Summary	0039461345	309,483.88	19.42	0.006275
Summary	0039461507	232,573.61	266.49	0.114583
Summary	0039462451	383,778.98	119.22	0.031065
Summary	0039462567	359,590.45	91.30	0.025390
Summary	0039463250	295,967.12	76.58	0.025874
Summary	0039463537	286,172.11	178.86	0.062501
Summary	0039463797	275,991.69	45.13	0.016352
Summary	0039463818	355,015.16	98.25	0.027675
Summary	0039464142	221,824.21	92.43	0.041668
Summary	0039464408	167,824.96	2.60	0.001549
Summary	0039464672	294,909.97	27.67	0.009383
Summary	0039465011	208,646.82	5.93	0.002842
Summary	0039465259	38,377.46	11.41	0.029731
Summary	0039465415	148,920.63	42.31	0.028411
Summary	0039466169	390,534.29	43.46	0.011128
Summary	0039466229	246,080.51	36.22	0.014719
Summary	0039466301	104,381.86	55.98	0.053630
Summary	0039466387	123,056.77	34.31	0.027881
Summary	0039466433	84,400.29	24.03	0.028471
Summary	0039466464	303,419.87	210.44	0.069356
Summary	0039466796	260,282.34	4.84	0.001860
Summary	0039468579	285,699.33	177.29	0.062055
Summary	0039468684	157,318.87	32.77	0.020830

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039468895	416,801.81	151.61	0.036375
Summary	0039469171	299,120.80	38.04	0.012717
Summary	0039469284	169,694.30	133.86	0.078883
Summary	0039471913	107,018.23	2.54	0.002373
Summary	0039472036	193,940.31	11.93	0.006151
Summary	0039472395	159,603.99	7.23	0.004530
Summary	0039472886	289,058.70	73.04	0.025268
Summary	0039472940	114,924.33	22.14	0.019265
Summary	0039473264	310,538.71	180.74	0.058202
Summary	0039473651	308,109.61	208.69	0.067732
Summary	0039473924	138,712.65	32.75	0.023610
Summary	0039474060	376,631.53	51.34	0.013631
Summary	0039474499	393,696.60	97.98	0.024887
Summary	0039474760	294,059.33	67.66	0.023009
Summary	0039474812	342,444.68	136.45	0.039846
Summary	0039475372	183,346.56	31.35	0.017099
Summary	0039475820	330,306.27	71.67	0.021698
Summary	0039478499	344,292.78	39.66	0.011519
Summary	0039478571	66,330.01	18.18	0.027408
Summary	0039478643	403,534.20	106.14	0.026303
Summary	0039478812	403,671.43	142.80	0.035375
Summary	0039479371	313,110.78	55.25	0.017646
Summary	0039479461	298,399.94	77.48	0.025965
Summary	0039479526	90,871.21	12.75	0.014031
Summary	0039479790	423,789.55	242.17	0.057144
Summary	0039480009	159,133.13	53.68	0.033733
Summary	0039480117	432,538.01	275.77	0.063756
Summary	0039480337	352,572.54	550.89	0.156249
Summary	0039480392	45,852.18	34.49	0.075220
Summary	0039480398	362,441.16	151.02	0.041667
Summary	0039480669	282,905.24	4.52	0.001598
Summary	0039480749	286,878.57	74.23	0.025875
Summary	0039480766	217,970.24	83.35	0.038239
Summary	0039480783	340,852.47	176.79	0.051867

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039480795	182,919.23	76.22	0.041669
Summary	0039480837	408,140.90	124.26	0.030445
Summary	0039481548	215,315.83	75.96	0.035278
Summary	0039481551	368,084.28	101.84	0.027668
Summary	0039481932	120,566.53	62.80	0.052087
Summary	0039481979	101,492.11	21.91	0.021588
Summary	0039482253	126,851.98	4.91	0.003871
Summary	0039482759	340,099.30	283.42	0.083334
Summary	0039483008	140,701.31	13.18	0.009367
Summary	0039483311	145,461.35	69.11	0.047511
Summary	0039483449	228,113.92	47.52	0.020832
Summary	0039484057	250,097.84	113.41	0.045346
Summary	0039484062	386,813.81	241.76	0.062500
Summary	0039484208	292,614.91	99.88	0.034134
Summary	0039484419	246,646.17	18.82	0.007630
Summary	0039484476	252,244.78	89.07	0.035311
Summary	0039484921	323,170.14	106.27	0.032884
Summary	0039485394	192,539.52	106.38	0.055251
Summary	0039486591	105,033.03	22.31	0.021241
Summary	0039486740	64,595.63	21.49	0.033269
Summary	0039487251	95,382.28	59.69	0.062580
Summary	0039487290	263,809.07	247.32	0.093750
Summary	0039488729	285,175.53	42.28	0.014826
Summary	0039489531	142,363.52	3.69	0.002592
Summary	0039490173	308,690.92	124.79	0.040426
Summary	0039491080	274,791.25	156.49	0.056949
Summary	0039491221	257,448.84	58.55	0.022742
Summary	0039491349	194,848.51	17.55	0.009007
Summary	0039491825	333,744.19	77.31	0.023164
Summary	0039492533	186,678.10	5.08	0.002721
Summary	0039492626	172,094.66	45.17	0.026247
Summary	0039493057	227,040.13	101.66	0.044776
Summary	0039493150	224,269.46	93.45	0.041669
Summary	0039493193	349,416.09	72.80	0.020835

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: 26-Apr-2021
07-Apr-2021 5:31:20 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039493195	601,150.80	35.67	0.005934
Summary	0039493360	95,735.36	11.08	0.011574
Summary	0039493427	349,976.62	55.64	0.015898
Summary	0039493566	57,267.38	35.79	0.062496
Summary	0039494162	221,842.24	74.90	0.033763
Summary	0039494928	271,543.39	27.09	0.009976
Summary	0039495175	391,254.11	17.32	0.004427
Summary	0039495376	410,954.20	100.87	0.024545
Summary	0039495802	330,182.92	93.28	0.028251
Summary	0039496277	498,594.07	106.05	0.021270
Summary	0039496341	160,302.46	50.09	0.031247
Summary	0039496424	255,628.56	123.85	0.048449
Summary	0039496488	292,404.92	55.25	0.018895
Summary	0039496851	105,780.80	11.62	0.010985
Summary	0039497036	244,050.76	69.79	0.028597
Summary	0039497243	405,964.25	495.46	0.122045
Summary	0039497293	157,340.72	20.07	0.012756
Summary	0039497384	339,314.07	4.86	0.001432
Summary	0039497528	158,930.55	38.49	0.024218
Summary	0039498350	158,503.56	30.26	0.019091
Summary	0039498534	153,625.47	32.01	0.020836
Summary	0039498539	144,185.93	13.09	0.009079
Summary	0039498560	208,589.58	53.76	0.025773
Summary	0039498893	302,715.09	41.71	0.013779
Summary	0039498922	283,026.46	26.96	0.009526
Summary	0039499375	371,737.87	46.43	0.012490
Summary	0039499554	372,496.01	135.83	0.036465
Summary	0039500191	438,989.89	28.59	0.006513
Summary	0039500223	346,422.45	127.07	0.036681
Summary	0039500373	144,086.14	69.82	0.048457
Summary	0039500489	379,443.53	316.20	0.083333
Summary	0039500615	271,760.94	63.03	0.023193
Summary	0039500922	101,559.97	42.05	0.041404
Summary	0039501050	353,189.06	98.95	0.028016

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039501170	271,744.82	46.81	0.017226
Summary	0039501465	57,651.33	44.11	0.076512
Summary	0039501764	263,288.00	4.75	0.001804
Summary	0039501779	285,904.58	59.89	0.020948
Summary	0039501801	222,091.62	54.72	0.024638
Summary	0039501910	97,972.71	41.89	0.042757
Summary	0039502209	165,408.77	79.15	0.047851
Summary	0039502643	278,512.46	61.77	0.022179
Summary	0039503134	173,602.09	18.59	0.010708
Summary	0039503341	279,117.27	39.67	0.014213
Summary	0039503589	318,220.43	81.10	0.025485
Summary	0039503669	291,662.55	6.46	0.002215
Summary	0039504019	258,312.90	67.15	0.025996
Summary	0039504053	357,389.30	29.47	0.008246
Summary	0039504128	254,510.47	123.09	0.048363
Summary	0039504429	175,447.67	24.67	0.014061
Summary	0039504514	170,311.23	15.15	0.008895
Summary	0039504896	327,678.85	82.10	0.025055
Summary	0039504900	274,962.08	44.46	0.016170
Summary	0039506011	286,885.04	268.95	0.093748
Summary	0039506739	346,351.18	61.28	0.017693
Summary	0039506874	63,103.38	52.59	0.083339
Summary	0039507186	90,375.21	24.79	0.027430
Summary	0039507253	145,757.21	9.22	0.006326
Summary	0039507551	233,461.56	194.55	0.083333
Summary	0039507733	208,342.28	36.05	0.017303
Summary	0039507735	281,303.91	58.60	0.020832
Summary	0039508264	365,735.79	9.78	0.002674
Summary	0039508339	266,687.81	70.09	0.026282
Summary	0039510362	149,520.11	72.62	0.048569
Summary	0039510619	352,551.58	154.40	0.043795
Summary	0039510732	194,766.94	39.83	0.020450
Summary	0039510767	283,604.59	71.22	0.025112
Summary	0039510796	223,622.75	42.02	0.018791

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039510825	229,663.90	46.11	0.020077
Summary	0039511089	232,330.87	101.68	0.043765
Summary	0039511188	253,270.19	52.76	0.020832
Summary	0039512200	208,660.83	50.64	0.024269
Summary	0039512837	107,684.85	18.68	0.017347
Summary	0039512951	106,515.05	23.23	0.021809
Summary	0039513262	208,332.21	9.35	0.004488
Summary	0039514097	271,155.50	152.29	0.056163
Summary	0039514171	315,454.99	381.61	0.120971
Summary	0039514522	211,455.08	38.11	0.018023
Summary	0039514722	177,703.36	18.51	0.010416
Summary	0039514914	302,011.52	52.60	0.017417
Summary	0039515276	215,518.91	56.31	0.026128
Summary	0039515603	183,367.94	133.71	0.072919
Summary	0039515806	133,756.37	36.82	0.027528
Summary	0039515837	177,392.36	57.71	0.032532
Summary	0039516221	147,697.96	24.70	0.016723
Summary	0039516270	359,810.76	103.57	0.028785
Summary	0039518387	566,433.58	120.86	0.021337
Summary	0039518405	120,934.13	125.97	0.104164
Summary	0039518623	236,539.09	34.96	0.014780
Summary	0039519036	198,532.01	144.76	0.072915
Summary	0039519123	260,483.80	50.60	0.019425
Summary	0039519217	96,388.54	28.75	0.029827
Summary	0039519241	156,503.83	23.48	0.015003
Summary	0039519389	407,995.65	127.50	0.031250
Summary	0039519402	233,286.13	72.90	0.031249
Summary	0039519403	401,684.46	41.84	0.010416
Summary	0039519404	166,273.55	58.43	0.035141
Summary	0039519632	136,485.89	29.67	0.021739
Summary	0039519948	297,893.70	76.08	0.025539
Summary	0039519949	192,013.77	84.36	0.043934
Summary	0039521322	175,037.15	34.39	0.019647
Summary	0039521507	154,271.50	16.08	0.010423

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039522551	306,105.24	46.35	0.015142
Summary	0039523057	94,719.25	24.91	0.026299
Summary	0039523107	127,434.47	35.00	0.027465
Summary	0039523117	345,395.76	89.67	0.025962
Summary	0039523160	371,369.20	117.24	0.031570
Summary	0039523242	238,366.39	62.43	0.026191
Summary	0039523404	100,404.14	9.99	0.009950
Summary	0039523587	146,401.90	47.30	0.032308
Summary	0039523706	380,794.64	132.79	0.034872
Summary	0039523744	312,082.77	260.07	0.083334
Summary	0039523890	249,010.10	81.81	0.032854
Summary	0039524877	213,593.62	88.49	0.041429
Summary	0039525295	141,939.07	49.25	0.034698
Summary	0039525606	268,705.94	53.81	0.020026
Summary	0039525672	246,742.17	154.21	0.062498
Summary	0039526316	317,246.93	211.45	0.066652
Summary	0039527057	409,632.06	50.73	0.012384
Summary	0039527573	306,613.35	223.57	0.072916
Summary	0039529084	293,349.80	107.39	0.036608
Summary	0039529186	236,790.45	9.72	0.004105
Summary	0039529468	177,838.70	35.72	0.020086
Summary	0039529551	134,769.90	70.19	0.052081
Summary	0039529814	111,019.99	69.39	0.062502
Summary	0039531022	149,466.67	48.72	0.032596
Summary	0039532026	370,313.23	61.39	0.016578
Summary	0039532203	290,066.91	7.16	0.002468
Summary	0039532356	301,742.93	63.80	0.021144
Summary	0039533461	228,003.15	54.12	0.023737
Summary	0039534406	183,765.13	81.70	0.044459
Summary	0039534500	338,183.22	179.34	0.053030
Summary	0039535531	222,648.95	69.92	0.031404
Summary	0039535750	232,855.00	23.30	0.010006
Summary	0039535891	319,946.88	163.68	0.051158
Summary	0039536402	251,720.70	95.84	0.038074

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039537086	145,355.07	19.38	0.013333
Summary	0039537702	240,345.42	63.51	0.026424
Summary	0039537744	187,653.51	19.55	0.010418
Summary	0039538725	220,764.01	70.69	0.032021
Summary	0039539087	288,563.93	155.57	0.053912
Summary	0039539340	369,894.35	115.59	0.031249
Summary	0039539614	266,900.42	83.41	0.031251
Summary	0039540137	205,945.79	7.55	0.003666
Summary	0039540275	372,973.27	21.28	0.005706
Summary	0039540535	269,518.95	86.33	0.032031
Summary	0039540908	315,766.92	98.12	0.031074
Summary	0039541257	272,770.57	122.05	0.044745
Summary	0039541621	183,508.51	229.39	0.125002
Summary	0039541861	310,163.21	52.92	0.017062
Summary	0039543767	190,916.43	79.55	0.041667
Summary	0039543931	382,160.20	167.96	0.043950
Summary	0039544440	179,606.49	14.63	0.008146
Summary	0039545344	202,129.75	3.36	0.001662
Summary	0039545696	395,008.42	93.88	0.023767
Summary	0039545753	430,323.67	117.22	0.027240
Summary	0039547287	373,400.21	194.48	0.052084
Summary	0039547391	231,703.19	15.98	0.006897
Summary	0039547406	238,925.01	31.61	0.013230
Summary	0039548365	376,946.05	117.01	0.031042
Summary	0039548525	177,154.16	154.41	0.087161
Summary	0039548818	42,792.78	17.29	0.040404
Summary	0039549019	408,997.40	216.99	0.053054
Summary	0039549033	401,264.06	132.92	0.033125
Summary	0039549158	88,742.82	16.60	0.018706
Summary	0039549186	253,262.75	77.54	0.030616
Summary	0039549997	172,909.01	42.50	0.024579
Summary	0039550052	190,244.94	90.54	0.047591
Summary	0039550747	352,149.80	112.26	0.031878
Summary	0039550842	249,554.11	126.20	0.050570

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039551104	388,939.61	243.44	0.062591
Summary	0039551621	224,296.78	73.40	0.032725
Summary	0039552305	390,675.42	119.71	0.030642
Summary	0039553472	344,026.78	55.45	0.016118
Summary	0039553647	401,226.22	79.36	0.019779
Summary	0039553850	346,593.95	9.73	0.002807
Summary	0039555148	378,562.14	137.46	0.036311
Summary	0039555682	240,547.72	46.31	0.019252
Summary	0039556794	305,080.91	69.52	0.022787
Summary	0039557703	365,892.51	75.44	0.020618
Summary	0039558233	317,484.26	99.21	0.031249
Summary	0039558378	417,117.94	396.02	0.094942
Summary	0039558855	236,740.40	37.11	0.015675
Summary	0039559008	268,315.01	58.49	0.021799
Summary	0039559035	88,624.12	14.71	0.016598
Summary	0039559196	226,993.36	39.58	0.017437
Summary	0039559473	257,457.59	23.42	0.009097
Summary	0039560098	345,048.88	70.23	0.020354
Summary	0039560335	104,726.80	18.25	0.017426
Summary	0039560746	172,986.50	34.85	0.020146
Summary	0039560761	286,595.01	90.99	0.031749
Summary	0039560986	81,167.80	4.35	0.005359
Summary	0039561329	131,069.92	41.18	0.031418
Summary	0039561960	121,760.48	38.05	0.031250
Summary	0039562190	223,345.13	2.24	0.001003
Summary	0039562838	239,745.22	58.53	0.024413
Summary	0039563096	313,966.41	96.40	0.030704
Summary	0039563120	77,683.26	8.09	0.010414
Summary	0039564683	122,491.12	24.26	0.019806
Summary	0039564762	385,922.48	85.43	0.022137
Summary	0039565463	297,724.56	68.07	0.022863
Summary	0039565501	243,576.20	66.05	0.027117
Summary	0039565670	288,898.27	182.53	0.063181
Summary	0039566280	298,656.91	68.98	0.023097

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039566840	157,521.11	41.71	0.026479
Summary	0039566840	72,417.16	3.76	0.005192
Summary	0039569366	334,199.07	139.25	0.041667
Summary	0039569398	183,089.18	152.57	0.083331
Summary	0039569436	160,026.17	73.07	0.045661
Summary	0039569532	400,103.69	208.39	0.052084
Summary	0039569938	344,043.43	0.16	0.000047
Summary	0039570718	138,865.15	43.37	0.031232
Summary	0039571024	418,684.14	52.86	0.012625
Summary	0039571451	409,720.46	90.39	0.022061
Summary	0039571622	372,407.28	126.67	0.034014
Summary	0039572130	181,535.39	9.46	0.005211
Summary	0039572279	324,469.63	202.79	0.062499
Summary	0039572397	357,144.75	115.58	0.032362
Summary	0039572777	210,339.41	52.43	0.024926
Summary	0039573154	215,365.27	9.60	0.004458
Summary	0039573942	103,581.38	21.42	0.020679
Summary	0039573971	68,865.26	6.24	0.009061
Summary	0039574034	259,831.17	274.90	0.105799
Summary	0039574884	292,548.59	60.95	0.020834
Summary	0039575128	274,801.74	171.75	0.062500
Summary	0039575457	383,482.50	157.92	0.041180
Summary	0039575698	204,275.05	125.50	0.061437
Summary	0039575950	512,017.01	320.01	0.062500
Summary	0039576553	287,818.67	14.36	0.004989
Summary	0039576554	302,599.13	63.04	0.020833
Summary	0039577920	169,239.43	35.26	0.020834
Summary	0039578057	193,455.04	43.46	0.022465
Summary	0039578889	351,646.94	7.21	0.002050
Summary	0039579043	127,025.99	137.78	0.108466
Summary	0039579415	389,794.09	74.42	0.019092
Summary	0039579419	278,855.93	184.92	0.066314
Summary	0039579691	398,348.88	81.68	0.020505
Summary	0039579708	261,406.75	15.21	0.005819

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039580132	326,471.05	23.89	0.007318
Summary	0039580689	380,669.48	119.41	0.031368
Summary	0039581646	219,624.42	104.12	0.047408
Summary	0039581811	355,919.60	77.89	0.021884
Summary	0039582358	130,393.50	21.78	0.016703
Summary	0039582509	408,178.71	87.02	0.021319
Summary	0039583461	262,192.21	218.49	0.083332
Summary	0039583702	567,126.02	359.62	0.063411
Summary	0039583999	195,843.91	288.73	0.147429
Summary	0039586491	193,843.26	43.31	0.022343
Summary	0039587261	251,013.88	26.15	0.010418
Summary	0039587378	261,317.12	55.84	0.021369
Summary	0039587857	99,664.78	1.56	0.001565
Summary	0039588470	380,996.74	64.58	0.016950
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	117,043.63	36.91	0.031535
Summary	0039590293	416,704.83	544.92	0.130769
Summary	0039591824	182,919.18	74.23	0.040581
Summary	0039592291	186,442.35	85.87	0.046057
Summary	0039592296	149,545.47	79.44	0.053121
Summary	0039592425	331,273.16	207.05	0.062501
Summary	0039592995	219,350.18	91.40	0.041669
Summary	0039593032	252,637.02	157.90	0.062501
Summary	0039593146	164,916.70	120.25	0.072916
Summary	0039593231	171,298.95	108.96	0.063608
Summary	0039593247	75,975.60	19.46	0.025613
Summary	0039595333	214,588.01	144.90	0.067525
Summary	0039595354	194,311.83	0.32	0.000165
Summary	0039596795	403,789.93	64.90	0.016073
Summary	0039597352	389,561.98	284.06	0.072918
Summary	0039597814	195,222.03	107.29	0.054958

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0039597816	93,794.77	21.85	0.023296
Summary	0039597848	379,460.01	236.06	0.062209
Summary	0039598778	80,286.83	41.15	0.051254
Summary	0039598920	319,476.52	47.21	0.014777
Summary	0039599401	315,739.74	53.93	0.017081
Summary	0039599781	375,105.76	95.54	0.025470
Summary	0039600325	375,910.80	158.55	0.042178
Summary	0039600345	135,563.12	47.42	0.034980
Summary	0039601105	359,251.99	115.92	0.032267
Summary	0039601812	103,079.58	2.43	0.002357
Summary	0039602414	619,213.90	117.87	0.019035
Summary	0039602483	464,033.15	177.46	0.038243
Summary	0039602516	366,533.93	12.04	0.003285
Summary	0039602696	344,090.12	167.56	0.048697
Summary	0039602910	126,401.12	20.08	0.015886
Summary	0039603581	263,724.42	82.41	0.031249
Summary	0039603662	355,191.67	332.99	0.093749
Summary	0039603669	334,062.90	97.88	0.029300
Summary	0039603722	378,502.79	142.79	0.037725

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

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	299,570.77	22,641.82	7.558

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039528143	49,369.06	(16,034.85)	(32.480)
0039531626	250,201.71	38,676.67	15.458

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
17	2,788,020.56	(1,871.17)	(122,374.35)	(4.389)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0039452078	54,902.67	2.23	12,128.20	22.090
0039466788	141,905.97	4.44	2,830.49	1.995
0039479664	71,963.49	80.00	48,865.22	67.903
0039480845	253,531.55	2.22	(3,785.33)	(1.493)
0039501693	50,726.19	1,167.33	(5,415.49)	(10.676)
0039504153	217,139.12	9.00	(35,957.65)	(16.560)
0039514618	252,699.62	(1,197.00)	2,735.86	1.083
0039530676	52,612.05	9.00	(16,358.85)	(31.093)
0039544403	252,780.33	9.00	(1,445.47)	(0.572)
0039565840	232,284.47	2.22	1,493.79	0.643
0039567898	108,319.27	2.22	5,872.26	5.421
0039586118	54,010.68	2.23	11,292.95	20.909
0039589117	208,376.98	80.00	4,844.51	2.325
0039593979	304,378.47	(2,071.06)	(46,569.79)	(15.300)
0039596972	121,078.18	9.00	4,284.87	3.539
0039600808	366,197.21	9.00	(117,459.24)	(32.075)
0039603157	45,114.31	9.00	10,269.32	22.763

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
215	38,826,388.25	616,377.45	1.588

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039435985	218,753.09	519.12	0.237
0039436525	359,698.07	(386.31)	(0.107)
0039439301	94,668.82	15,978.98	16.879
0039439436	48,126.10	12,401.67	25.769
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
0039446440	203,316.15	41,182.69	20.255
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)
0039452069	72,478.97	14,435.37	19.917
0039452078	54,902.67	12,128.20	22.090
0039452340	86,510.45	(1,224.44)	(1.415)
0039454440	185,905.02	87.70	0.047
0039455276	151,985.84	46,660.18	30.700
0039455787	144,436.31	120,741.25	83.595
0039455831	120,895.57	(43,464.05)	(35.952)
0039456099	54,015.68	13,445.46	24.892
0039458844	280,898.01	(3,441.12)	(1.225)
0039459338	122,838.62	19,850.22	16.160

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(2,699.34)	(2.030)
0039466478	381,553.51	(41,840.43)	(10.966)
0039466788	141,905.97	2,830.49	1.995
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
0039470912	285,791.74	3,039.67	1.064
0039471602	151,889.63	89,825.69	59.139
0039471902	85,702.93	(573.73)	(0.669)
0039473067	108,622.20	9,461.88	8.711
0039476923	219,765.61	6,873.84	3.128
0039477633	406,716.22	(39,358.22)	(9.677)
0039477807	263,463.24	(4,937.02)	(1.874)
0039478740	166,575.95	1,399.21	0.840
0039479443	78,248.63	15,780.81	20.168
0039479664	71,963.49	48,865.22	67.903
0039479834	59,539.61	12,926.41	21.711
0039480845	253,531.55	(3,785.33)	(1.493)
0039481744	212,572.05	8,533.63	4.014
0039482111	182,634.36	5,114.32	2.800

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039483468	93,827.21	1,496.08	1.595
0039483899	133,200.14	1,208.70	0.907
0039484537	113,739.59	15,060.71	13.241
0039484670	255,700.19	1,253.06	0.490
0039486210	89,126.49	8,009.75	8.987
0039486428	44,831.31	13,399.17	29.888
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
0039493381	298,569.72	(62,352.00)	(20.884)
0039495483	145,685.69	11,133.76	7.642
0039495692	264,227.71	(51,403.25)	(19.454)
0039495871	204,631.45	445.07	0.217
0039496051	86,479.19	(29,061.98)	(33.606)
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
0039501693	50,726.19	(5,415.49)	(10.676)
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	1,778.10	0.688
0039503534	395,375.74	2,765.87	0.700
0039504055	251,362.96	90,272.63	35.913
0039504153	217,139.12	(35,957.65)	(16.560)

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039505014	108,570.20	4,371.82	4.027
0039506265	86,316.27	(30,624.51)	(35.479)
0039506531	66,729.98	(15,349.44)	(23.002)
0039506534	76,291.45	1,313.93	1.722
0039506766	248,566.35	(42,974.23)	(17.289)
0039507202	92,251.37	25,714.72	27.875
0039507271	97,994.14	3,099.99	3.163
0039510415	55,657.39	1,691.84	3.040
0039510681	271,949.90	4,209.11	1.548
0039514109	87,790.94	11,476.62	13.073
0039514618	252,699.62	2,735.86	1.083
0039516384	78,394.98	7,500.55	9.568
0039516909	123,452.07	64,131.20	51.948
0039519223	124,493.48	29,443.67	23.651
0039519846	436,048.62	(2,019.95)	(0.463)
0039519870	179,007.63	12,033.36	6.722
0039519938	275,909.55	8,071.87	2.926
0039520864	285,714.42	10,995.60	3.848
0039523254	84,473.32	7,366.45	8.720
0039523809	240,167.48	28,700.52	11.950
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
0039527230	68,182.25	14,912.40	21.871
0039527795	209,953.09	(28,502.94)	(13.576)
0039527958	260,295.24	4,858.61	1.867
0039528143	49,369.06	(16,034.85)	(32.480)
0039529433	62,474.61	37,728.45	60.390
0039530233	147,436.06	(17,113.13)	(11.607)

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039530488	269,822.77	(46,901.36)	(17.382)
0039530557	77,698.12	1,870.55	2.407
0039530676	52,612.05	(16,358.85)	(31.093)
0039531624	146,779.25	(483.54)	(0.329)
0039531626	250,201.71	38,676.67	15.458
0039532159	105,723.25	12,328.90	11.661
0039532752	191,028.30	(5,684.43)	(2.976)
0039533104	227,823.01	5,885.29	2.583
0039534152	109,941.08	23,910.97	21.749
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	4,526.97	2.716
0039538934	299,071.92	(7,741.00)	(2.588)
0039539466	262,860.96	4,114.05	1.565
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
0039544277	110,317.45	19,147.74	17.357
0039544403	252,780.33	(1,445.47)	(0.572)
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)
0039548175	136,963.70	34,508.81	25.196
0039548452	141,160.57	2,738.49	1.940

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039550260	383,251.13	(12,162.44)	(3.173)
0039550744	203,898.83	(6,055.52)	(2.970)
0039550940	319,463.02	9,178.74	2.873
0039552191	256,584.12	13,150.25	5.125
0039552233	310,997.47	3,704.29	1.191
0039554750	150,583.02	1,756.63	1.167
0039554761	195,862.66	1,487.48	0.759
0039555830	77,196.84	478.97	0.620
0039556192	6,323.43	1,096.24	17.336
0039556787	285,766.28	3,517.43	1.231
0039558145	214,955.91	(675.82)	(0.314)
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)
0039559517	322,779.13	18,240.35	5.651
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	(15,287.49)	(11.719)
0039565365	58,687.57	12,723.82	21.681
0039565546	366,949.06	6,258.60	1.706
0039565840	232,284.47	1,493.79	0.643
0039566368	262,357.26	47,909.35	18.261
0039566473	66,149.40	12,273.29	18.554
0039567115	372,509.16	(6,815.01)	(1.829)
0039567381	274,998.19	(132,567.59)	(48.207)
0039567791	227,508.28	1,214.61	0.534
0039567898	108,319.27	5,872.26	5.421
0039567949	141,115.97	358.39	0.254

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: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039568020	86,163.57	12,546.61	14.561
0039568948	143,331.12	14,959.21	10.437
0039569089	29,943.12	(8,651.31)	(28.892)
0039570136	148,337.86	(3,347.39)	(2.257)
0039571227	135,372.80	1,726.71	1.276
0039571880	218,884.18	1,854.83	0.847
0039571914	77,463.75	(3,352.86)	(4.328)
0039571987	150,878.65	542.03	0.359
0039572367	97,267.45	(4,791.60)	(4.926)
0039572547	23,526.05	4,681.42	19.899
0039572779	280,469.25	6,969.99	2.485
0039574520	133,859.36	41,935.12	31.328
0039575178	79,439.34	11,792.91	14.845
0039577087	92,219.77	79,884.71	86.624
0039577328	72,902.31	(12,151.04)	(16.668)
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)
0039579509	306,053.12	80,459.58	26.289
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)
0039586118	54,010.68	11,292.95	20.909
0039586956	293,098.23	2,155.21	0.735
0039588725	137,165.46	(355.50)	(0.259)
0039589117	208,376.98	4,844.51	2.325
0039590034	57,413.12	11,922.25	20.766

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: 26-Apr-2021
 07-Apr-2021 5:31:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0039591024	140,658.53	63,845.66	45.391
0039591586	142,861.63	21,775.82	15.243
0039593937	76,781.06	29,030.69	37.810
0039593979	304,378.47	(46,569.79)	(15.300)
0039596146	401,018.48	(125,582.14)	(31.316)
0039596544	109,190.18	31,876.39	29.193
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)
0039596972	121,078.18	4,284.87	3.539
0039597772	411,399.09	(27,002.64)	(6.564)
0039598070	148,331.32	(26,124.41)	(17.612)
0039598238	374,284.32	(378.39)	(0.101)
0039600808	366,197.21	(117,459.24)	(32.075)
0039601848	209,143.89	(4,893.58)	(2.340)
0039602032	254,642.99	(8,455.75)	(3.321)
0039603157	45,114.31	10,269.32	22.763
0039603235	354,263.72	40,004.89	11.292
0039604356	69,635.71	4,717.92	6.775

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:21 PM

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	19	3,087,591.33	20,770.65	0.000 %	0	0.00	0.00	0.000 %	19	3,087,591.33	20,770.65	0.000 %

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

Group	Loan Number	Original Securitized 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	0039452078	57,000.00	4.125 %	TX	95.00	360	54,902.67	05/31/2020	2.23	12,128.20
Summary	0039466788	149,000.00	4.000 %	SC	95.00	360	141,905.97	01/31/2021	4.44	2,830.49
Summary	0039479664	76,000.00	4.250 %	PA	95.00	360	71,963.49	01/31/2021	80.00	48,865.22
Summary	0039480845	276,000.00	4.180 %	NJ	95.00	360	253,531.55	01/31/2021	2.22	(3,785.33)
Summary	0039501693	56,000.00	4.375 %	NC	95.00	360	50,726.19	02/28/2021	1,167.33	(5,415.49)
Summary	0039504153	226,000.00	4.375 %	IL	95.00	360	217,139.12	01/31/2021	9.00	(35,957.65)
Summary	0039514618	266,000.00	3.750 %	MI	95.00	360	252,699.62	11/30/2020	(1,197.00)	2,735.86
Summary	0039528143	52,000.00	3.875 %	SC	95.00	360	49,369.06	03/31/2021	(16,034.85)	(16,034.85)
Summary	0039530676	54,000.00	3.875 %	WI	85.00	360	52,612.05	08/31/2020	9.00	(16,358.85)
Summary	0039531626	255,000.00	3.875 %	IL	95.00	360	250,201.71	03/31/2021	38,676.67	38,676.67
Summary	0039544403	272,000.00	3.775 %	ND	97.00	360	252,780.33	08/31/2020	9.00	(1,445.47)
Summary	0039565840	238,000.00	4.375 %	IN	90.00	360	232,284.47	02/28/2021	2.22	1,493.79
Summary	0039567898	114,000.00	3.750 %	FL	88.00	360	108,319.27	02/28/2021	2.22	5,872.26
Summary	0039586118	57,000.00	3.750 %	OH	95.00	360	54,010.68	12/31/2020	2.23	11,292.95
Summary	0039589117	219,000.00	3.875 %	AR	95.00	360	208,376.98	03/31/2020	80.00	4,844.51
Summary	0039593979	319,000.00	3.625 %	TX	95.00	360	304,378.47	01/31/2021	(2,071.06)	(46,569.79)
Summary	0039596972	126,000.00	4.125 %	WI	97.00	360	121,078.18	08/31/2020	9.00	4,284.87
Summary	0039600808	383,000.00	4.375 %	NJ	90.00	360	366,197.21	12/31/2020	9.00	(117,459.24)
Summary	0039603157	47,000.00	4.000 %	MO	95.00	360	45,114.31	10/31/2020	9.00	10,269.32

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



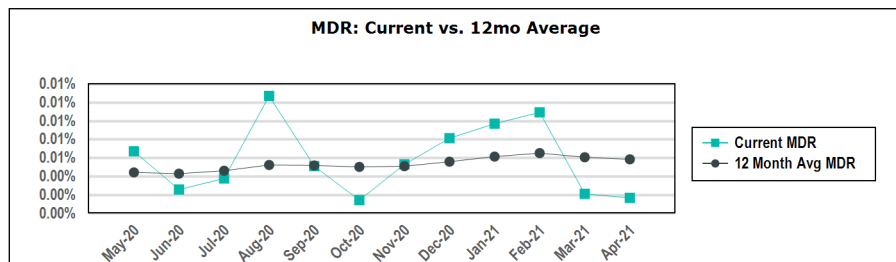
Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:21 PM

Realized Loss Report - Collateral

Summary

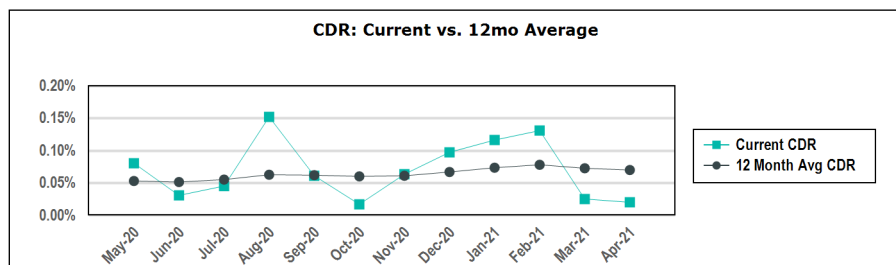
MDR

Current Month 0.002 %
3 Month Average 0.005 %
12 Month Average 0.006 %



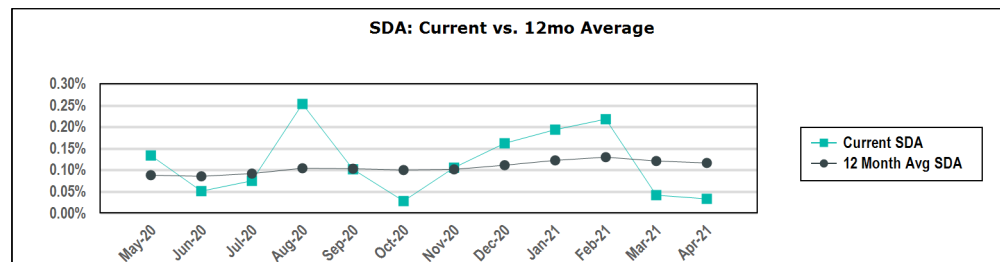
CDR

Current Month 0.020 %
3 Month Average 0.059 %
12 Month Average 0.070 %



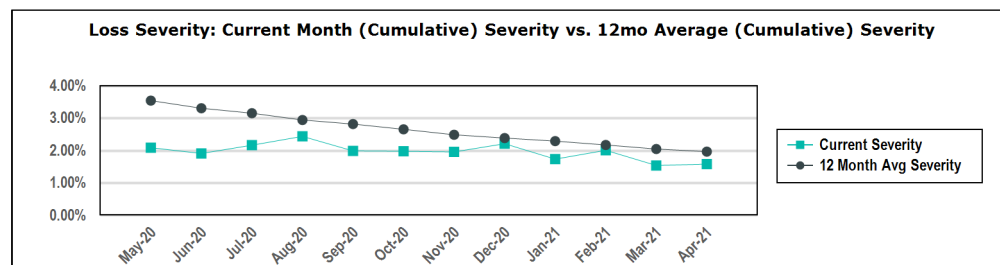
SDA

Current Month 0.034 %
3 Month Average 0.098 %
12 Month Average 0.117 %



Loss Severity

Current Month (Cumulative) 1.588 %
3 Month Average (Cumulative) 1.716 %
12 Month Average (Cumulative) 1.974 %



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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:22 PM

Prepayment Rates

Summary

SMM

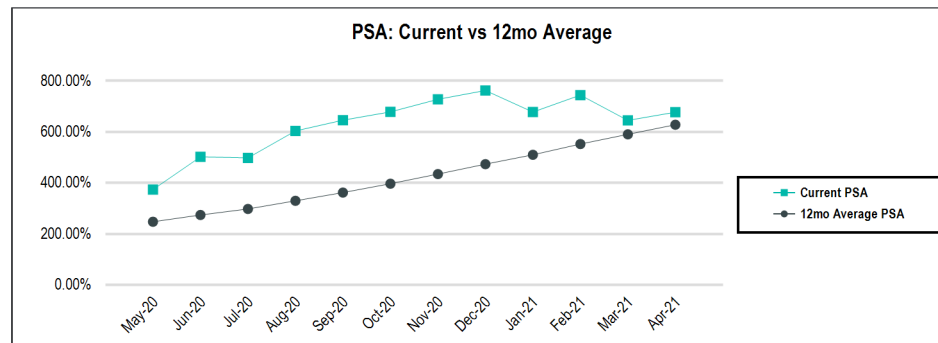
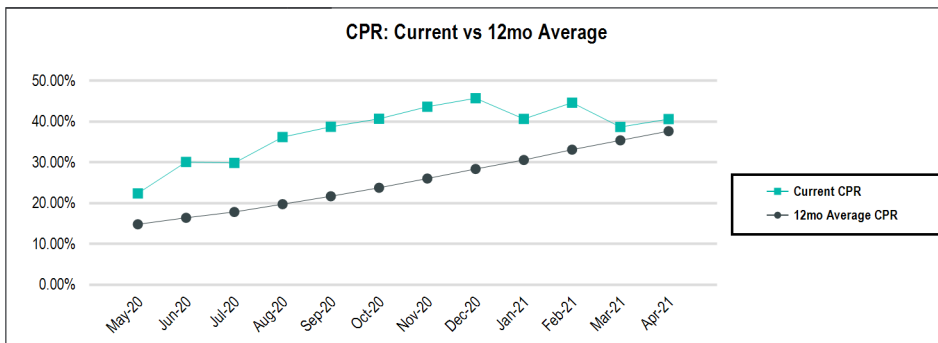
Current Month	4.252 %
3 Month Average	4.353 %
12 Month Average	3.904 %

CPR

Current Month	40.628 %
3 Month Average	41.328 %
12 Month Average	37.679 %

PSA

Current Month	677.132 %
3 Month Average	688.804 %
12 Month Average	627.977 %



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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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: 26-Apr-2021
 07-Apr-2021 5:31:22 PM

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
185	32,396,276.34

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

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:22 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C02



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	

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

Distribution Date: 26-Apr-2021
07-Apr-2021 5:31:22 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C02



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.

Exchange History

Effective Exchange Date: 03/9/2021

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2	391,314,135.00	301,501,304.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
2E-D3	192,688,864.00	253,312,546.00
2X-3	192,688,864.00	253,312,546.00
2M-2C	119,750,996.00	148,940,145.00