

Contact:  
 Customer Service - CTSLink  
 Computershare Trust Company, N.A.  
 9062 Old Annapolis Road  
 Columbia, MD 21045  
 www.ctslink.com  
 Telephone: 1-866-846-4526

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## 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  |           | 03/29/2024  | 0.00000 %                     | 7,750,059,964.28              | 0.00                  | 47,411,101.26          | 0.00                             | 7,702,648,863.02           | 47,411,101.26      | 0.00                                  |
| 2M-1  | 30711XGK4 | 04/24/2024  | 6.58487 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 03/29/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XGL2 | 04/24/2024  | 9.08487 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 03/29/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XGM0 | 04/24/2024  | 9.08487 %                     | 11,558,954.12                 | 90,426.65             | 684,701.47             | 0.00                             | 10,874,252.64              | 775,128.12         | 0.00                                  |
| 2M-BH |           | 03/29/2024  | 0.00000 %                     | 63,296,938.63                 | 0.00                  | 3,749,431.55           | 0.00                             | 59,547,507.08              | 3,749,431.55       | 0.00                                  |
| 2M-2C | 30711XGN8 | 04/24/2024  | 9.08487 %                     | 40,136,523.85                 | 313,991.34            | 0.00                   | 0.00                             | 40,136,523.85              | 313,991.34         | 0.00                                  |
| 2M-CH |           | 03/29/2024  | 0.00000 %                     | 219,788,499.15                | 0.00                  | 0.00                   | 0.00                             | 219,788,499.15             | 0.00               | 0.00                                  |
| 2M-2  | 30711XGP3 | 04/24/2024  | 9.08487 %                     | 51,695,477.97                 | 404,417.99            | 684,701.47             | 0.00                             | 51,010,776.49              | 1,089,119.46       | 0.00                                  |
| 2M-2H |           | 03/29/2024  | 0.00000 %                     | 283,085,431.65                | 0.00                  | 3,749,431.55           | 0.00                             | 279,336,000.10             | 3,749,431.55       | 0.00                                  |
| 2B-1  | 30711XGQ1 | 04/24/2024  | 10.93487 %                    | 107,914,000.00                | 1,016,133.12          | 0.00                   | 0.00                             | 107,914,000.00             | 1,016,133.12       | 0.00                                  |
| 2B-1H |           | 03/29/2024  | 0.00000 %                     | 92,028,325.00                 | 0.00                  | 0.00                   | 0.00                             | 92,028,325.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 03/29/2024  | 0.00000 %                     | 197,605,318.58                | 0.00                  | 0.00                   | 203,124.16                       | 197,402,194.42             | 0.00               | 2,540,130.58                          |
| 2A-I1 | 30711XGR9 | 04/24/2024  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XGS7 | 04/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XGT5 | 04/24/2024  | 2.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XGU2 | 04/24/2024  | 2.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XGZ1 | 04/24/2024  | 1.30000 %                     | 0.00                          | 12,939.61             | 0.00                   | 0.00                             | 0.00                       | 12,939.61          | 0.00                                  |
| 2B-I2 | 30711XHA5 | 04/24/2024  | 1.80000 %                     | 0.00                          | 17,916.38             | 0.00                   | 0.00                             | 0.00                       | 17,916.38          | 0.00                                  |
| 2B-I3 | 30711XHB3 | 04/24/2024  | 2.30000 %                     | 0.00                          | 22,893.15             | 0.00                   | 0.00                             | 0.00                       | 22,893.15          | 0.00                                  |
| 2B-I4 | 30711XHC1 | 04/24/2024  | 2.80000 %                     | 0.00                          | 27,869.92             | 0.00                   | 0.00                             | 0.00                       | 27,869.92          | 0.00                                  |
| 2C-I1 | 30711XHH0 | 04/24/2024  | 1.30000 %                     | 0.00                          | 44,930.61             | 0.00                   | 0.00                             | 0.00                       | 44,930.61          | 0.00                                  |
| 2C-I2 | 30711XHJ6 | 04/24/2024  | 1.80000 %                     | 0.00                          | 62,211.61             | 0.00                   | 0.00                             | 0.00                       | 62,211.61          | 0.00                                  |
| 2C-I3 | 30711XHK3 | 04/24/2024  | 2.30000 %                     | 0.00                          | 79,492.62             | 0.00                   | 0.00                             | 0.00                       | 79,492.62          | 0.00                                  |
| 2C-I4 | 30711XHL1 | 04/24/2024  | 2.80000 %                     | 0.00                          | 96,773.62             | 0.00                   | 0.00                             | 0.00                       | 96,773.62          | 0.00                                  |
| 2E-A1 | 30711XGV0 | 04/24/2024  | 7.78487 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XGW8 | 04/24/2024  | 7.28487 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XGX6 | 04/24/2024  | 6.78487 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XGY4 | 04/24/2024  | 6.28487 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XHD9 | 04/24/2024  | 7.78487 %                     | 11,558,954.12                 | 77,487.04             | 684,701.47             | 0.00                             | 10,874,252.64              | 762,188.51         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## 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 | 04/24/2024  | 7.28487 %                     | 11,558,954.12                 | 72,510.27             | 684,701.47             | 0.00                             | 10,874,252.64              | 757,211.74         | 0.00                                  |
| 2E-B3  | 30711XHF4 | 04/24/2024  | 6.78487 %                     | 11,558,954.12                 | 67,533.50             | 684,701.47             | 0.00                             | 10,874,252.64              | 752,234.97         | 0.00                                  |
| 2E-B4  | 30711XHG2 | 04/24/2024  | 6.28487 %                     | 11,558,954.12                 | 62,556.73             | 684,701.47             | 0.00                             | 10,874,252.64              | 747,258.20         | 0.00                                  |
| 2E-C1  | 30711XHM9 | 04/24/2024  | 7.78487 %                     | 40,136,523.85                 | 269,060.73            | 0.00                   | 0.00                             | 40,136,523.85              | 269,060.73         | 0.00                                  |
| 2E-C2  | 30711XHN7 | 04/24/2024  | 7.28487 %                     | 40,136,523.85                 | 251,779.73            | 0.00                   | 0.00                             | 40,136,523.85              | 251,779.73         | 0.00                                  |
| 2E-C3  | 30711XHP2 | 04/24/2024  | 6.78487 %                     | 40,136,523.85                 | 234,498.72            | 0.00                   | 0.00                             | 40,136,523.85              | 234,498.72         | 0.00                                  |
| 2E-C4  | 30711XHQ0 | 04/24/2024  | 6.28487 %                     | 40,136,523.85                 | 217,217.72            | 0.00                   | 0.00                             | 40,136,523.85              | 217,217.72         | 0.00                                  |
| 2E-D1  | 30711XHR8 | 04/24/2024  | 7.78487 %                     | 11,558,954.12                 | 77,487.04             | 684,701.47             | 0.00                             | 10,874,252.64              | 762,188.51         | 0.00                                  |
| 2E-D2  | 30711XHS6 | 04/24/2024  | 7.28487 %                     | 11,558,954.12                 | 72,510.27             | 684,701.47             | 0.00                             | 10,874,252.64              | 757,211.74         | 0.00                                  |
| 2E-D3  | 30711XHT4 | 04/24/2024  | 6.78487 %                     | 11,558,954.12                 | 67,533.50             | 684,701.47             | 0.00                             | 10,874,252.64              | 752,234.97         | 0.00                                  |
| 2E-D4  | 30711XHU1 | 04/24/2024  | 6.28487 %                     | 11,558,954.12                 | 62,556.73             | 684,701.47             | 0.00                             | 10,874,252.64              | 747,258.20         | 0.00                                  |
| 2E-D5  | 30711XHV9 | 04/24/2024  | 9.08487 %                     | 11,558,954.12                 | 90,426.65             | 684,701.47             | 0.00                             | 10,874,252.64              | 775,128.12         | 0.00                                  |
| 2E-F1  | 30711XHW7 | 04/24/2024  | 7.78487 %                     | 51,695,477.97                 | 346,547.77            | 684,701.47             | 0.00                             | 51,010,776.49              | 1,031,249.24       | 0.00                                  |
| 2E-F2  | 30711XHX5 | 04/24/2024  | 7.28487 %                     | 51,695,477.97                 | 324,290.00            | 684,701.47             | 0.00                             | 51,010,776.49              | 1,008,991.47       | 0.00                                  |
| 2E-F3  | 30711XHY3 | 04/24/2024  | 6.78487 %                     | 51,695,477.97                 | 302,032.22            | 684,701.47             | 0.00                             | 51,010,776.49              | 986,733.69         | 0.00                                  |
| 2E-F4  | 30711XHZ0 | 04/24/2024  | 6.28487 %                     | 51,695,477.97                 | 279,774.45            | 684,701.47             | 0.00                             | 51,010,776.49              | 964,475.92         | 0.00                                  |
| 2E-F5  | 30711XJA3 | 04/24/2024  | 9.08487 %                     | 51,695,477.97                 | 404,417.99            | 684,701.47             | 0.00                             | 51,010,776.49              | 1,089,119.46       | 0.00                                  |
| 2X-1   | 30711XJB1 | 04/24/2024  | 1.30000 %                     | 0.00                          | 12,939.61             | 0.00                   | 0.00                             | 0.00                       | 12,939.61          | 0.00                                  |
| 2X-2   | 30711XJC9 | 04/24/2024  | 1.80000 %                     | 0.00                          | 17,916.38             | 0.00                   | 0.00                             | 0.00                       | 17,916.38          | 0.00                                  |
| 2X-3   | 30711XJD7 | 04/24/2024  | 2.30000 %                     | 0.00                          | 22,893.15             | 0.00                   | 0.00                             | 0.00                       | 22,893.15          | 0.00                                  |
| 2X-4   | 30711XJE5 | 04/24/2024  | 2.80000 %                     | 0.00                          | 27,869.92             | 0.00                   | 0.00                             | 0.00                       | 27,869.92          | 0.00                                  |
| 2Y-1   | 30711XJF2 | 04/24/2024  | 1.30000 %                     | 0.00                          | 57,870.22             | 0.00                   | 0.00                             | 0.00                       | 57,870.22          | 0.00                                  |
| 2Y-2   | 30711XJG0 | 04/24/2024  | 1.80000 %                     | 0.00                          | 80,127.99             | 0.00                   | 0.00                             | 0.00                       | 80,127.99          | 0.00                                  |
| 2Y-3   | 30711XJH8 | 04/24/2024  | 2.30000 %                     | 0.00                          | 102,385.77            | 0.00                   | 0.00                             | 0.00                       | 102,385.77         | 0.00                                  |
| 2Y-4   | 30711XJJ4 | 04/24/2024  | 2.80000 %                     | 0.00                          | 124,643.54            | 0.00                   | 0.00                             | 0.00                       | 124,643.54         | 0.00                                  |
| Totals |           |             |                               | 9,340,223,505.56              | 5,916,864.26          | 65,865,187.88          | 203,124.16                       | 9,274,155,193.36           | 71,782,052.14      | 2,540,130.58                          |

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:19 AM

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

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:19 AM

## 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    | 7,750,059,964.28              | 18,837,304.44                    | 28,573,796.82                      | 0.00      | 0.00                     | 47,411,101.26             | 7,702,648,863.02           | 0.20064768                    | 47,411,101.26                |
| 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 | 40,136,523.85        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-AH | 219,788,498.15       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2B | 43,224,036.29        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.25157883                    | 684,701.47                   |
| 2M-BH | 236,695,218.71       | 63,296,938.63                 | 1,505,138.19                     | 2,244,293.35                       | 0.00      | 0.00                     | 3,749,431.55              | 59,547,507.08              | 0.25157883                    | 3,749,431.55                 |
| 2M-2C | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2M-CH | 219,788,498.15       | 219,788,499.15                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 219,788,499.15             | 1.00000000                    | 0.00                         |
| 2M-2  | 123,497,084.00       | 51,695,477.97                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 51,010,776.49              | 0.41305248                    | 684,701.47                   |
| 2M-2H | 676,272,216.00       | 283,085,431.65                | 1,505,138.19                     | 2,244,293.35                       | 0.00      | 0.00                     | 3,749,431.55              | 279,336,000.10             | 0.41305260                    | 3,749,431.55                 |
| 2B-1  | 107,914,000.00       | 107,914,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 107,914,000.00             | 1.00000000                    | 0.00                         |
| 2B-1H | 92,028,325.00        | 92,028,325.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 92,028,325.00              | 1.00000000                    | 0.00                         |
| 2B-2H | 199,942,325.00       | 197,605,318.58                | 0.00                             | 0.00                               | 0.00      | 203,124.16               | 203,124.16                | 197,402,194.42             | 0.98729568                    | 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 | 40,136,523.85        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2 | 40,136,523.85        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3 | 40,136,523.85        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4 | 40,136,523.85        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1 | 43,224,036.29        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.25157883                    | 684,701.47                   |
| 2E-B2 | 43,224,036.29        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.25157883                    | 684,701.47                   |
| 2E-B3 | 43,224,036.29        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.25157883                    | 684,701.47                   |

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## 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  | 43,224,036.29        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.25157883                    | 684,701.47                   |
| 2E-C1  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C2  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C3  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C4  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-D1  | 83,360,560.15        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.13044841                    | 684,701.47                   |
| 2E-D2  | 83,360,560.15        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.13044841                    | 684,701.47                   |
| 2E-D3  | 83,360,560.15        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.13044841                    | 684,701.47                   |
| 2E-D4  | 83,360,560.15        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.13044841                    | 684,701.47                   |
| 2E-D5  | 83,360,560.15        | 11,558,954.12                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 10,874,252.64              | 0.13044841                    | 684,701.47                   |
| 2E-F1  | 83,360,560.15        | 51,695,477.97                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 51,010,776.49              | 0.61192939                    | 684,701.47                   |
| 2E-F2  | 83,360,560.15        | 51,695,477.97                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 51,010,776.49              | 0.61192939                    | 684,701.47                   |
| 2E-F3  | 83,360,560.15        | 51,695,477.97                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 51,010,776.49              | 0.61192939                    | 684,701.47                   |
| 2E-F4  | 83,360,560.15        | 51,695,477.97                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 51,010,776.49              | 0.61192939                    | 684,701.47                   |
| 2E-F5  | 83,360,560.15        | 51,695,477.97                 | 274,860.42                       | 409,841.05                         | 0.00      | 0.00                     | 684,701.47                | 51,010,776.49              | 0.61192939                    | 684,701.47                   |
| 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 | 42,115,828,225.46    | 9,340,223,505.56              | 26,245,347.54                    | 39,619,840.32                      | 0.00      | 203,124.16               | 66,068,312.04             | 9,274,155,193.36           | 0.22020593                    | 65,865,187.88                |

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$636,281,916 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$82,031,000 as a result of the CAS 2017-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:19 AM

## 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    | 201.88269621                  | 0.49069631                       | 0.74432394                         | 0.00000000 | 0.00000000               | 1.23502024                | 200.64767597               | 0.20064768                    | 1.23502024                   |
| 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 | 40,136,523.85        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-AH | 219,788,498.15       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2B | 43,224,036.29        | 267.41959132                  | 6.35897162                       | 9.48178572                         | 0.00000000 | 0.00000000               | 15.84075734               | 251.57883375               | 0.25157883                    | 15.84075734                  |
| 2M-BH | 236,695,218.71       | 267.41959122                  | 6.35897167                       | 9.48178574                         | 0.00000000 | 0.00000000               | 15.84075745               | 251.57883376               | 0.25157883                    | 15.84075745                  |
| 2M-2C | 40,136,523.85        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-CH | 219,788,498.15       | 1000.0000455                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.0000455               | 1.00000000                    | 0.00000000                   |
| 2M-2  | 123,497,084.00       | 418.59674978                  | 2.22564300                       | 3.31862937                         | 0.00000000 | 0.00000000               | 5.54427237                | 413.05247734               | 0.41305248                    | 5.54427237                   |
| 2M-2H | 676,272,216.00       | 418.59686817                  | 2.22563955                       | 3.31862421                         | 0.00000000 | 0.00000000               | 5.54426378                | 413.05260440               | 0.41305260                    | 5.54426378                   |
| 2B-1  | 107,914,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 92,028,325.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 199,942,325.00       | 988.31159726                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 1.01591376               | 1.01591376                | 987.29568349               | 0.98729568                    | 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 | 40,136,523.85        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A2 | 40,136,523.85        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A3 | 40,136,523.85        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A4 | 40,136,523.85        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B1 | 43,224,036.29        | 267.41959132                  | 6.35897162                       | 9.48178572                         | 0.00000000 | 0.00000000               | 15.84075734               | 251.57883375               | 0.25157883                    | 15.84075734                  |
| 2E-B2 | 43,224,036.29        | 267.41959132                  | 6.35897162                       | 9.48178572                         | 0.00000000 | 0.00000000               | 15.84075734               | 251.57883375               | 0.25157883                    | 15.84075734                  |
| 2E-B3 | 43,224,036.29        | 267.41959132                  | 6.35897162                       | 9.48178572                         | 0.00000000 | 0.00000000               | 15.84075734               | 251.57883375               | 0.25157883                    | 15.84075734                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:19 AM

## 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 | 43,224,036.29        | 267.41959132                  | 6.35897162                       | 9.48178572                         | 0.00000000 | 0.00000000               | 15.84075734               | 251.57883375               | 0.25157883                    | 15.84075734                  |
| 2E-C1 | 40,136,523.85        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C2 | 40,136,523.85        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C3 | 40,136,523.85        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C4 | 40,136,523.85        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-D1 | 83,360,560.15        | 138.66214549                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 130.44841134               | 0.13044841                    | 8.21373403                   |
| 2E-D2 | 83,360,560.15        | 138.66214549                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 130.44841134               | 0.13044841                    | 8.21373403                   |
| 2E-D3 | 83,360,560.15        | 138.66214549                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 130.44841134               | 0.13044841                    | 8.21373403                   |
| 2E-D4 | 83,360,560.15        | 138.66214549                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 130.44841134               | 0.13044841                    | 8.21373403                   |
| 2E-D5 | 83,360,560.15        | 138.66214549                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 130.44841134               | 0.13044841                    | 8.21373403                   |
| 2E-F1 | 83,360,560.15        | 620.14312136                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 611.92938721               | 0.61192939                    | 8.21373403                   |
| 2E-F2 | 83,360,560.15        | 620.14312136                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 611.92938721               | 0.61192939                    | 8.21373403                   |
| 2E-F3 | 83,360,560.15        | 620.14312136                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 611.92938721               | 0.61192939                    | 8.21373403                   |
| 2E-F4 | 83,360,560.15        | 620.14312136                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 611.92938721               | 0.61192939                    | 8.21373403                   |
| 2E-F5 | 83,360,560.15        | 620.14312136                  | 3.29724776                       | 4.91648628                         | 0.00000000 | 0.00000000               | 8.21373403                | 611.92938721               | 0.61192939                    | 8.21373403                   |
| 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:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:19 AM

## 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 %                | 7,750,059,964.28                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,702,648,863.02                    |
| 2M-1  | N/A                 | N/A          | 6.58487 %                | 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 | N/A                 | N/A          | 9.08487 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | 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-2B | 03/25/24 - 04/24/24 | 31           | 9.08487 %                | 11,558,954.12                          | 90,426.65                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 90,426.65                   | 0.00                                   | 10,874,252.64                       |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 63,296,938.63                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 59,547,507.08                       |
| 2M-2C | 03/25/24 - 04/24/24 | 31           | 9.08487 %                | 40,136,523.85                          | 313,991.34               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 313,991.34                  | 0.00                                   | 40,136,523.85                       |
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 219,788,499.15                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 219,788,499.15                      |
| 2M-2  | 03/25/24 - 04/24/24 | 31           | 9.08487 %                | 51,695,477.97                          | 404,417.99               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 404,417.99                  | 0.00                                   | 51,010,776.49                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 283,085,431.65                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 279,336,000.10                      |
| 2B-1  | 03/25/24 - 04/24/24 | 31           | 10.93487 %               | 107,914,000.00                         | 1,016,133.12             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,016,133.12                | 0.00                                   | 107,914,000.00                      |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 92,028,325.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 92,028,325.00                       |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 197,605,318.58                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 197,402,194.42                      |
| 2A-I1 | N/A                 | N/A          | 1.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 2.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 2.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | 03/25/24 - 04/24/24 | 31           | 1.30000 %                | 11,558,954.12                          | 12,939.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,939.61                   | 0.00                                   | 10,874,252.64                       |
| 2B-I2 | 03/25/24 - 04/24/24 | 31           | 1.80000 %                | 11,558,954.12                          | 17,916.38                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,916.38                   | 0.00                                   | 10,874,252.64                       |
| 2B-I3 | 03/25/24 - 04/24/24 | 31           | 2.30000 %                | 11,558,954.12                          | 22,893.15                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,893.15                   | 0.00                                   | 10,874,252.64                       |
| 2B-I4 | 03/25/24 - 04/24/24 | 31           | 2.80000 %                | 11,558,954.12                          | 27,869.92                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,869.92                   | 0.00                                   | 10,874,252.64                       |
| 2C-I1 | 03/25/24 - 04/24/24 | 31           | 1.30000 %                | 40,136,523.85                          | 44,930.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,930.61                   | 0.00                                   | 40,136,523.85                       |
| 2C-I2 | 03/25/24 - 04/24/24 | 31           | 1.80000 %                | 40,136,523.85                          | 62,211.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 62,211.61                   | 0.00                                   | 40,136,523.85                       |
| 2C-I3 | 03/25/24 - 04/24/24 | 31           | 2.30000 %                | 40,136,523.85                          | 79,492.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 79,492.62                   | 0.00                                   | 40,136,523.85                       |
| 2C-I4 | 03/25/24 - 04/24/24 | 31           | 2.80000 %                | 40,136,523.85                          | 96,773.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 96,773.62                   | 0.00                                   | 40,136,523.85                       |
| 2E-A1 | N/A                 | N/A          | 7.78487 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 7.28487 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.78487 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 6.28487 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 03/25/24 - 04/24/24 | 31           | 7.78487 %                | 11,558,954.12                          | 77,487.04                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 77,487.04                   | 0.00                                   | 10,874,252.64                       |
| 2E-B2 | 03/25/24 - 04/24/24 | 31           | 7.28487 %                | 11,558,954.12                          | 72,510.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 72,510.27                   | 0.00                                   | 10,874,252.64                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## 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         | 03/25/24 - 04/24/24 | 31           | 6.78487 %                | 11,558,954.12                          | 67,533.50                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 67,533.50                   | 0.00                                   | 10,874,252.64                       |
| 2E-B4         | 03/25/24 - 04/24/24 | 31           | 6.28487 %                | 11,558,954.12                          | 62,556.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 62,556.73                   | 0.00                                   | 10,874,252.64                       |
| 2E-C1         | 03/25/24 - 04/24/24 | 31           | 7.78487 %                | 40,136,523.85                          | 269,060.73               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 269,060.73                  | 0.00                                   | 40,136,523.85                       |
| 2E-C2         | 03/25/24 - 04/24/24 | 31           | 7.28487 %                | 40,136,523.85                          | 251,779.73               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 251,779.73                  | 0.00                                   | 40,136,523.85                       |
| 2E-C3         | 03/25/24 - 04/24/24 | 31           | 6.78487 %                | 40,136,523.85                          | 234,498.72               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 234,498.72                  | 0.00                                   | 40,136,523.85                       |
| 2E-C4         | 03/25/24 - 04/24/24 | 31           | 6.28487 %                | 40,136,523.85                          | 217,217.72               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 217,217.72                  | 0.00                                   | 40,136,523.85                       |
| 2E-D1         | 03/25/24 - 04/24/24 | 31           | 7.78487 %                | 11,558,954.12                          | 77,487.04                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 77,487.04                   | 0.00                                   | 10,874,252.64                       |
| 2E-D2         | 03/25/24 - 04/24/24 | 31           | 7.28487 %                | 11,558,954.12                          | 72,510.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 72,510.27                   | 0.00                                   | 10,874,252.64                       |
| 2E-D3         | 03/25/24 - 04/24/24 | 31           | 6.78487 %                | 11,558,954.12                          | 67,533.50                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 67,533.50                   | 0.00                                   | 10,874,252.64                       |
| 2E-D4         | 03/25/24 - 04/24/24 | 31           | 6.28487 %                | 11,558,954.12                          | 62,556.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 62,556.73                   | 0.00                                   | 10,874,252.64                       |
| 2E-D5         | 03/25/24 - 04/24/24 | 31           | 9.08487 %                | 11,558,954.12                          | 90,426.65                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 90,426.65                   | 0.00                                   | 10,874,252.64                       |
| 2E-F1         | 03/25/24 - 04/24/24 | 31           | 7.78487 %                | 51,695,477.97                          | 346,547.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 346,547.77                  | 0.00                                   | 51,010,776.49                       |
| 2E-F2         | 03/25/24 - 04/24/24 | 31           | 7.28487 %                | 51,695,477.97                          | 324,290.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 324,290.00                  | 0.00                                   | 51,010,776.49                       |
| 2E-F3         | 03/25/24 - 04/24/24 | 31           | 6.78487 %                | 51,695,477.97                          | 302,032.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 302,032.22                  | 0.00                                   | 51,010,776.49                       |
| 2E-F4         | 03/25/24 - 04/24/24 | 31           | 6.28487 %                | 51,695,477.97                          | 279,774.45               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 279,774.45                  | 0.00                                   | 51,010,776.49                       |
| 2E-F5         | 03/25/24 - 04/24/24 | 31           | 9.08487 %                | 51,695,477.97                          | 404,417.99               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 404,417.99                  | 0.00                                   | 51,010,776.49                       |
| 2X-1          | 03/25/24 - 04/24/24 | 31           | 1.30000 %                | 11,558,954.12                          | 12,939.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,939.61                   | 0.00                                   | 10,874,252.64                       |
| 2X-2          | 03/25/24 - 04/24/24 | 31           | 1.80000 %                | 11,558,954.12                          | 17,916.38                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,916.38                   | 0.00                                   | 10,874,252.64                       |
| 2X-3          | 03/25/24 - 04/24/24 | 31           | 2.30000 %                | 11,558,954.12                          | 22,893.15                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,893.15                   | 0.00                                   | 10,874,252.64                       |
| 2X-4          | 03/25/24 - 04/24/24 | 31           | 2.80000 %                | 11,558,954.12                          | 27,869.92                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,869.92                   | 0.00                                   | 10,874,252.64                       |
| 2Y-1          | 03/25/24 - 04/24/24 | 31           | 1.30000 %                | 51,695,477.97                          | 57,870.22                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 57,870.22                   | 0.00                                   | 51,010,776.50                       |
| 2Y-2          | 03/25/24 - 04/24/24 | 31           | 1.80000 %                | 51,695,477.97                          | 80,127.99                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 80,127.99                   | 0.00                                   | 51,010,776.50                       |
| 2Y-3          | 03/25/24 - 04/24/24 | 31           | 2.30000 %                | 51,695,477.97                          | 102,385.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 102,385.77                  | 0.00                                   | 51,010,776.50                       |
| 2Y-4          | 03/25/24 - 04/24/24 | 31           | 2.80000 %                | 51,695,477.97                          | 124,643.54               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 124,643.54                  | 0.00                                   | 51,010,776.50                       |
| <b>Totals</b> |                     |              |                          |                                        | 5,916,864.26             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,916,864.26                | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:19 AM

## 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 %                | 201.88269621                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 200.64767597                        |
| 2M-1  | 379,890,000.00       | 6.58487 %                | 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 | 40,136,523.85        | 9.08487 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 219,788,498.15       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 43,224,036.29        | 9.08487 %                | 267.41959132                           | 2.09204549               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.09204549                  | 0.00000000                             | 251.57883375                        |
| 2M-BH | 236,695,218.71       | 0.00000 %                | 267.41959122                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 251.57883376                        |
| 2M-2C | 40,136,523.85        | 9.08487 %                | 1000.00000000                          | 7.82308257               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.82308257                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 219,788,498.15       | 0.00000 %                | 1000.00000455                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000455                       |
| 2M-2  | 123,497,084.00       | 9.08487 %                | 418.59674978                           | 3.27471692               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.27471692                  | 0.00000000                             | 413.05247734                        |
| 2M-2H | 676,272,216.00       | 0.00000 %                | 418.59686817                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 413.05260440                        |
| 2B-1  | 107,914,000.00       | 10.93487 %               | 1000.00000000                          | 9.41613804               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 9.41613804                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 92,028,325.00        | 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 %                | 988.31159726                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 987.29568349                        |
| 2A-I1 | 0.00                 | 1.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 2.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 2.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.30000 %                | 267.41959132                           | 0.29936145               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.29936145                  | 0.00000000                             | 251.57883375                        |
| 2B-I2 | 0.00                 | 1.80000 %                | 267.41959132                           | 0.41450039               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41450039                  | 0.00000000                             | 251.57883375                        |
| 2B-I3 | 0.00                 | 2.30000 %                | 267.41959132                           | 0.52963934               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.52963934                  | 0.00000000                             | 251.57883375                        |
| 2B-I4 | 0.00                 | 2.80000 %                | 267.41959132                           | 0.64477829               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.64477829                  | 0.00000000                             | 251.57883375                        |
| 2C-I1 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.11944448               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11944448                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.54999995               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.54999995                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 2.30000 %                | 1000.00000000                          | 1.98055567               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98055567                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 2.80000 %                | 1000.00000000                          | 2.41111115               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.41111115                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 40,136,523.85        | 7.78487 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 40,136,523.85        | 7.28487 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 40,136,523.85        | 6.78487 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## 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 | 40,136,523.85        | 6.28487 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 43,224,036.29        | 7.78487 %                | 267.41959132                           | 1.79268404               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.79268404                  | 0.00000000                             | 251.57883375                        |
| 2E-B2 | 43,224,036.29        | 7.28487 %                | 267.41959132                           | 1.67754509               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.67754509                  | 0.00000000                             | 251.57883375                        |
| 2E-B3 | 43,224,036.29        | 6.78487 %                | 267.41959132                           | 1.56240615               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.56240615                  | 0.00000000                             | 251.57883375                        |
| 2E-B4 | 43,224,036.29        | 6.28487 %                | 267.41959132                           | 1.44726720               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.44726720                  | 0.00000000                             | 251.57883375                        |
| 2E-C1 | 40,136,523.85        | 7.78487 %                | 1000.00000000                          | 6.70363809               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.70363809                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 40,136,523.85        | 7.28487 %                | 1000.00000000                          | 6.27308262               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.27308262                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 40,136,523.85        | 6.78487 %                | 1000.00000000                          | 5.84252689               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.84252689                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 40,136,523.85        | 6.28487 %                | 1000.00000000                          | 5.41197142               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.41197142                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 83,360,560.15        | 7.78487 %                | 138.66214549                           | 0.92954078               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.92954078                  | 0.00000000                             | 130.44841134                        |
| 2E-D2 | 83,360,560.15        | 7.28487 %                | 138.66214549                           | 0.86983904               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.86983904                  | 0.00000000                             | 130.44841134                        |
| 2E-D3 | 83,360,560.15        | 6.78487 %                | 138.66214549                           | 0.81013731               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.81013731                  | 0.00000000                             | 130.44841134                        |
| 2E-D4 | 83,360,560.15        | 6.28487 %                | 138.66214549                           | 0.75043558               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.75043558                  | 0.00000000                             | 130.44841134                        |
| 2E-D5 | 83,360,560.15        | 9.08487 %                | 138.66214549                           | 1.08476538               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08476538                  | 0.00000000                             | 130.44841134                        |
| 2E-F1 | 83,360,560.15        | 7.78487 %                | 620.14312136                           | 4.15721499               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.15721499                  | 0.00000000                             | 611.92938721                        |
| 2E-F2 | 83,360,560.15        | 7.28487 %                | 620.14312136                           | 3.89020898               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.89020898                  | 0.00000000                             | 611.92938721                        |
| 2E-F3 | 83,360,560.15        | 6.78487 %                | 620.14312136                           | 3.62320286               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.62320286                  | 0.00000000                             | 611.92938721                        |
| 2E-F4 | 83,360,560.15        | 6.28487 %                | 620.14312136                           | 3.35619686               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.35619686                  | 0.00000000                             | 611.92938721                        |
| 2E-F5 | 83,360,560.15        | 9.08487 %                | 620.14312136                           | 4.85143081               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.85143081                  | 0.00000000                             | 611.92938721                        |
| 2X-1  | 0.00                 | 1.30000 %                | 138.66214549                           | 0.15522460               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.15522460                  | 0.00000000                             | 130.44841134                        |
| 2X-2  | 0.00                 | 1.80000 %                | 138.66214549                           | 0.21492634               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21492634                  | 0.00000000                             | 130.44841134                        |
| 2X-3  | 0.00                 | 2.30000 %                | 138.66214549                           | 0.27462807               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.27462807                  | 0.00000000                             | 130.44841134                        |
| 2X-4  | 0.00                 | 2.80000 %                | 138.66214549                           | 0.33432981               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.33432981                  | 0.00000000                             | 130.44841134                        |
| 2Y-1  | 0.00                 | 1.30000 %                | 620.14312136                           | 0.69421582               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.69421582                  | 0.00000000                             | 611.92938733                        |
| 2Y-2  | 0.00                 | 1.80000 %                | 620.14312136                           | 0.96122183               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.96122183                  | 0.00000000                             | 611.92938733                        |
| 2Y-3  | 0.00                 | 2.30000 %                | 620.14312136                           | 1.22822795               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.22822795                  | 0.00000000                             | 611.92938733                        |
| 2Y-4  | 0.00                 | 2.80000 %                | 620.14312136                           | 1.49523395               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49523395                  | 0.00000000                             | 611.92938733                        |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,327,543.40 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (203,124.16) |
| Total Deposits                                  | 2,124,419.24 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,105,252.58 |
| Total Withdrawals (Pool Distribution Amount)    | 2,124,419.24 |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 52,048,358.44     |
| Total Principal Reduction Cumulative                        | 31,558,124,824.68 |
| Scheduled Principal Current                                 | 20,617,303.06     |
| Scheduled Principal Cumulative                              | 3,499,134,959.94  |
| Unscheduled Principal Current                               | 31,227,931.22     |
| Unscheduled Principal Cumulative                            | 28,056,449,733.36 |
| Senior Reduction Amount                                     | 47,411,101.26     |
| Subordinate Reduction Amount                                | 4,434,133.02      |
| Calculated Tranche Write-down Amount                        | 203,124.16        |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 105,240.03        |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 26,657.51         |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 170672            |
| Period Beginning Loan Count                                 | 49392             |
| Period Reference Pool Removal Loan Count                    | 188               |
| Period Ending Loan Count                                    | 49204             |
| UPB at Origination                                          | 40,538,481,000.00 |
| UPB at Issuance                                             | 39,988,464,989.77 |
| UPB Actual Current                                          | 8,430,340,165.09  |
| Period PIF Loan Count Current                               | 183               |
| PIF Loan Count Cumulative                                   | 120916            |
| Period PIF Loan UPB Current                                 | 25,946,261.66     |
| PIF Loan UPB Cumulative                                     | 27,273,668,994.48 |
| Period Partial Prepayment Amount                            | 4,891,727.37      |
| Repurchase Prior CE Loan Count Curr                         | 0                 |
| Repurchase Prior CE Loan Count Cum                          | 189               |
| Repurchase Prior Credit Event UPB Curr                      | 0.00              |
| Repurchase Prior Credit Event UPB Cum                       | 33,118,283.91     |
| Credit Event Amount Current                                 | 688,844.21        |
| Credit Event Amount Cumulative                              | 66,351,183.04     |
| Total Active Modified Loan Count                            | 1248              |
| Total Active Modified Loan UPB                              | 292,831,557.07    |
| Adjusted SOFR                                               | 5.434870%         |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 91.366482% |
| Subordinate Percentage                | 8.633518%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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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 %     | 8.630000 %       | 8.630000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.000000 %     | 8.630000 %       | 8.630000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.000000 %     | 8.630000 %       | 8.630000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.350000 %     | 8.630000 %       | 8.630000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.650000 %     | 7.750000 %       | 7.800000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 4.690000 %       | 4.710000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 4.690000 %       | 4.710000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 4.690000 %       | 4.710000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.330000 %       | 2.340000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.330000 %       | 2.340000 %    |
| 2B-2H | 203,124.16                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 597          | 107,176,558.85 | 1.213316 % | 1.271320 % |
| 60 Days     | 182          | 34,276,234.22  | 0.369889 % | 0.406582 % |
| 90 Days     | 77           | 14,900,819.44  | 0.156491 % | 0.176752 % |
| 120 Days    | 47           | 9,338,030.80   | 0.095521 % | 0.110767 % |
| 150 Days    | 42           | 8,185,830.33   | 0.085359 % | 0.097100 % |
| 180+ Days   | 232          | 50,996,655.42  | 0.471506 % | 0.604918 % |
| Totals      | 1177         | 224,874,129.06 | 2.392082 % | 2.667438 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Modification Loss Summary

| Group | Count of loans | Current UPB    | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|----------------|------------------------|-----------------|
| Total | 571            | 145,532,277.09 | 105,240.03             | 0.072314        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039434372  | 285,138.00  | 415.83                 | 0.145835        |
| Summary | 0039434459  | 269,838.44  | 430.22                 | 0.159436        |
| Summary | 0039434607  | 443,722.92  | 462.21                 | 0.104166        |
| Summary | 0039434774  | 299,527.51  | 156.00                 | 0.052082        |
| Summary | 0039435537  | 161,540.53  | 79.95                  | 0.049492        |
| Summary | 0039435747  | 76,161.40   | 111.07                 | 0.145835        |
| Summary | 0039435787  | 358,922.01  | 296.11                 | 0.082500        |
| Summary | 0039436085  | 306,766.89  | 255.64                 | 0.083334        |
| Summary | 0039436178  | 155,065.81  | 48.46                  | 0.031251        |
| Summary | 0039436230  | 300,189.25  | 343.97                 | 0.114584        |
| Summary | 0039436332  | 333,786.40  | 312.92                 | 0.093749        |
| Summary | 0039436726  | 274,968.35  | 33.91                  | 0.012332        |
| Summary | 0039437058  | 578,333.64  | 566.29                 | 0.097918        |
| Summary | 0039437085  | 226,760.65  | 94.48                  | 0.041665        |
| Summary | 0039437472  | 392,116.29  | 23.06                  | 0.005881        |
| Summary | 0039438105  | 330,985.60  | 310.30                 | 0.093750        |
| Summary | 0039438108  | 304,052.29  | 316.72                 | 0.104166        |
| Summary | 0039438352  | 349,017.99  | 571.33                 | 0.163696        |
| Summary | 0039438507  | 266,319.02  | 277.42                 | 0.104168        |
| Summary | 0039438666  | 279,109.33  | 319.81                 | 0.114582        |
| Summary | 0039438883  | 279,589.67  | 291.24                 | 0.104167        |
| Summary | 0039438931  | 197,918.08  | 206.16                 | 0.104164        |
| Summary | 0039439393  | 109,216.68  | 21.67                  | 0.019841        |
| Summary | 0039439686  | 221,997.25  | 92.50                  | 0.041667        |
| Summary | 0039439714  | 337,304.34  | 210.82                 | 0.062501        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039439716  | 159,151.40  | 66.31                  | 0.041665        |
| Summary | 0039439889  | 380,013.35  | 197.92                 | 0.052082        |
| Summary | 0039439923  | 299,166.44  | 436.28                 | 0.145832        |
| Summary | 0039439937  | 325,430.77  | 406.79                 | 0.125000        |
| Summary | 0039440034  | 456,879.62  | 91.74                  | 0.020080        |
| Summary | 0039440469  | 155,107.98  | 145.41                 | 0.093748        |
| Summary | 0039442509  | 153,558.46  | 47.99                  | 0.031252        |
| Summary | 0039442950  | 192,565.68  | 120.35                 | 0.062498        |
| Summary | 0039442971  | 369,879.14  | 154.12                 | 0.041668        |
| Summary | 0039443038  | 288,177.32  | 240.15                 | 0.083334        |
| Summary | 0039443045  | 242,599.19  | 227.44                 | 0.093751        |
| Summary | 0039443073  | 138,546.53  | 72.16                  | 0.052084        |
| Summary | 0039443320  | 387,271.28  | 17.49                  | 0.004516        |
| Summary | 0039443529  | 202,526.12  | 24.93                  | 0.012310        |
| Summary | 0039443869  | 402,327.61  | 670.55                 | 0.166668        |
| Summary | 0039443872  | 140,678.32  | 63.89                  | 0.045416        |
| Summary | 0039444135  | 121,386.11  | 101.16                 | 0.083337        |
| Summary | 0039444673  | 385,640.58  | 482.05                 | 0.125000        |
| Summary | 0039444679  | 227,306.06  | 114.81                 | 0.050509        |
| Summary | 0039444760  | 448,615.81  | 171.74                 | 0.038282        |
| Summary | 0039445386  | 226,218.82  | 117.19                 | 0.051804        |
| Summary | 0039445480  | 90,734.39   | 37.81                  | 0.041671        |
| Summary | 0039445539  | 251,607.61  | 126.14                 | 0.050134        |
| Summary | 0039445692  | 205,542.99  | 278.34                 | 0.135417        |
| Summary | 0039446587  | 167,955.60  | 192.45                 | 0.114584        |
| Summary | 0039446758  | 153,396.87  | 57.19                  | 0.037282        |
| Summary | 0039447560  | 210,045.94  | 153.16                 | 0.072917        |
| Summary | 0039447806  | 114,552.18  | 95.46                  | 0.083333        |
| Summary | 0039448174  | 456,822.85  | 475.86                 | 0.104167        |
| Summary | 0039448409  | 156,594.25  | 51.88                  | 0.033130        |
| Summary | 0039448816  | 359,316.20  | 149.72                 | 0.041668        |
| Summary | 0039449195  | 372,538.78  | 314.92                 | 0.084533        |
| Summary | 0039449264  | 387,921.65  | 117.26                 | 0.030228        |
| Summary | 0039449644  | 152,410.43  | 136.05                 | 0.089266        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039449680  | 257,294.40  | 241.21                 | 0.093749        |
| Summary | 0039450238  | 67,262.93   | 98.09                  | 0.145831        |
| Summary | 0039450504  | 456,920.83  | 832.11                 | 0.182113        |
| Summary | 0039450518  | 351,355.43  | 366.00                 | 0.104168        |
| Summary | 0039450531  | 225,200.60  | 117.22                 | 0.052051        |
| Summary | 0039450645  | 130,836.91  | 100.85                 | 0.077081        |
| Summary | 0039450838  | 263,629.10  | 219.69                 | 0.083333        |
| Summary | 0039450977  | 359,384.12  | 561.54                 | 0.156251        |
| Summary | 0039451467  | 254,329.66  | 86.12                  | 0.033862        |
| Summary | 0039451508  | 219,127.58  | 251.08                 | 0.114582        |
| Summary | 0039452485  | 161,770.78  | 50.55                  | 0.031248        |
| Summary | 0039452575  | 134,313.62  | 111.93                 | 0.083335        |
| Summary | 0039452930  | 85,529.43   | 133.64                 | 0.156250        |
| Summary | 0039453039  | 417,332.06  | 434.72                 | 0.104166        |
| Summary | 0039453085  | 305,563.88  | 318.30                 | 0.104168        |
| Summary | 0039453307  | 237,880.76  | 223.01                 | 0.093749        |
| Summary | 0039453736  | 434,970.42  | 407.78                 | 0.093749        |
| Summary | 0039454071  | 210,998.78  | 65.94                  | 0.031251        |
| Summary | 0039454201  | 215,804.23  | 179.84                 | 0.083335        |
| Summary | 0039454204  | 276,676.60  | 73.58                  | 0.026594        |
| Summary | 0039454370  | 177,336.54  | 203.20                 | 0.114584        |
| Summary | 0039454940  | 155,766.87  | 32.45                  | 0.020832        |
| Summary | 0039455066  | 184,479.25  | 96.08                  | 0.052082        |
| Summary | 0039455481  | 173,836.28  | 108.72                 | 0.062542        |
| Summary | 0039455809  | 139,926.45  | 145.76                 | 0.104169        |
| Summary | 0039456995  | 302,728.79  | 73.06                  | 0.024134        |
| Summary | 0039457780  | 208,959.97  | 130.60                 | 0.062500        |
| Summary | 0039457825  | 351,913.46  | 432.81                 | 0.122988        |
| Summary | 0039458024  | 183,055.48  | 133.48                 | 0.072918        |
| Summary | 0039458344  | 210,650.38  | 153.60                 | 0.072917        |
| Summary | 0039459032  | 271,734.77  | 113.22                 | 0.041666        |
| Summary | 0039459399  | 114,252.97  | 47.61                  | 0.041671        |
| Summary | 0039459991  | 475,717.05  | 418.23                 | 0.087916        |
| Summary | 0039460027  | 125,622.58  | 117.77                 | 0.093749        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039460091  | 128,171.67  | 48.94                  | 0.038183        |
| Summary | 0039460094  | 120,202.18  | 130.72                 | 0.108750        |
| Summary | 0039460702  | 196,675.46  | 168.06                 | 0.085450        |
| Summary | 0039460722  | 356,608.41  | 331.35                 | 0.092917        |
| Summary | 0039460755  | 347,920.94  | 398.66                 | 0.114584        |
| Summary | 0039460795  | 254,580.34  | 238.67                 | 0.093750        |
| Summary | 0039460898  | 84,802.15   | 106.00                 | 0.124997        |
| Summary | 0039461238  | 104,260.52  | 90.60                  | 0.086898        |
| Summary | 0039461514  | 317,093.44  | 231.21                 | 0.072915        |
| Summary | 0039461954  | 173,772.19  | 198.16                 | 0.114034        |
| Summary | 0039462078  | 309,483.35  | 322.38                 | 0.104167        |
| Summary | 0039462130  | 281,849.09  | 176.16                 | 0.062502        |
| Summary | 0039462567  | 430,455.58  | 364.47                 | 0.084671        |
| Summary | 0039462775  | 598,059.98  | 872.17                 | 0.145833        |
| Summary | 0039462997  | 303,591.39  | 221.37                 | 0.072917        |
| Summary | 0039463250  | 285,173.80  | 76.58                  | 0.026854        |
| Summary | 0039463441  | 482,973.68  | 348.14                 | 0.072083        |
| Summary | 0039463465  | 75,269.92   | 70.57                  | 0.093756        |
| Summary | 0039463507  | 346,174.19  | 180.30                 | 0.052084        |
| Summary | 0039463980  | 313,326.59  | 359.02                 | 0.114583        |
| Summary | 0039464076  | 247,380.54  | 319.97                 | 0.129343        |
| Summary | 0039464144  | 510,510.00  | 448.82                 | 0.087916        |
| Summary | 0039464189  | 302,464.19  | 58.45                  | 0.019325        |
| Summary | 0039464408  | 173,433.77  | 2.60                   | 0.001499        |
| Summary | 0039464466  | 329,431.78  | 377.47                 | 0.114582        |
| Summary | 0039465118  | 534,073.91  | 611.96                 | 0.114583        |
| Summary | 0039465259  | 37,092.86   | 11.41                  | 0.030761        |
| Summary | 0039466169  | 400,255.69  | 43.46                  | 0.010858        |
| Summary | 0039466229  | 251,933.90  | 218.21                 | 0.086614        |
| Summary | 0039466352  | 228,616.63  | 309.59                 | 0.135419        |
| Summary | 0039466433  | 81,352.85   | 23.84                  | 0.029304        |
| Summary | 0039466796  | 263,647.04  | 4.84                   | 0.001836        |
| Summary | 0039466895  | 199,597.29  | 145.54                 | 0.072917        |
| Summary | 0039467000  | 68,554.18   | 85.69                  | 0.124996        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039467496  | 84,189.31   | 105.24                 | 0.125004        |
| Summary | 0039468562  | 331,892.54  | 380.29                 | 0.114582        |
| Summary | 0039468684  | 173,194.57  | 36.08                  | 0.020832        |
| Summary | 0039468895  | 456,671.33  | 570.84                 | 0.125000        |
| Summary | 0039469171  | 286,094.05  | 38.04                  | 0.013296        |
| Summary | 0039469284  | 164,774.70  | 132.83                 | 0.080613        |
| Summary | 0039469394  | 199,804.20  | 333.01                 | 0.166668        |
| Summary | 0039470160  | 233,612.02  | 121.67                 | 0.052082        |
| Summary | 0039470274  | 429,763.25  | 243.23                 | 0.056596        |
| Summary | 0039470322  | 371,721.05  | 464.65                 | 0.125000        |
| Summary | 0039470572  | 156,740.89  | 81.64                  | 0.052086        |
| Summary | 0039470607  | 337,124.04  | 105.35                 | 0.031250        |
| Summary | 0039471363  | 68,768.08   | 85.96                  | 0.125000        |
| Summary | 0039471507  | 144,319.19  | 136.25                 | 0.094409        |
| Summary | 0039471913  | 109,403.16  | 2.54                   | 0.002322        |
| Summary | 0039472036  | 181,419.50  | 11.93                  | 0.006576        |
| Summary | 0039472237  | 133,335.09  | 138.89                 | 0.104166        |
| Summary | 0039472338  | 173,957.55  | 36.24                  | 0.020833        |
| Summary | 0039472513  | 179,445.33  | 37.38                  | 0.020831        |
| Summary | 0039472886  | 280,351.74  | 73.04                  | 0.026053        |
| Summary | 0039473433  | 112,102.09  | 46.71                  | 0.041667        |
| Summary | 0039473654  | 214,303.80  | 401.82                 | 0.187500        |
| Summary | 0039473924  | 135,234.45  | 32.75                  | 0.024217        |
| Summary | 0039474304  | 198,303.72  | 199.51                 | 0.100608        |
| Summary | 0039474488  | 396,021.67  | 412.52                 | 0.104166        |
| Summary | 0039474664  | 320,514.33  | 367.26                 | 0.114585        |
| Summary | 0039474760  | 284,282.97  | 67.66                  | 0.023800        |
| Summary | 0039475157  | 301,912.08  | 31.45                  | 0.010417        |
| Summary | 0039475372  | 177,463.90  | 30.73                  | 0.017316        |
| Summary | 0039475552  | 215,574.06  | 200.30                 | 0.092915        |
| Summary | 0039476236  | 246,995.91  | 231.56                 | 0.093751        |
| Summary | 0039477120  | 225,686.06  | 188.07                 | 0.083333        |
| Summary | 0039477289  | 206,890.97  | 193.96                 | 0.093750        |
| Summary | 0039478499  | 365,488.56  | 39.66                  | 0.010851        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039478643  | 389,475.16  | 106.14                 | 0.027252        |
| Summary | 0039479461  | 289,586.72  | 77.48                  | 0.026755        |
| Summary | 0039479526  | 87,261.76   | 12.75                  | 0.014611        |
| Summary | 0039479770  | 273,591.14  | 57.00                  | 0.020834        |
| Summary | 0039479790  | 441,289.14  | 510.00                 | 0.115570        |
| Summary | 0039480159  | 251,805.65  | 209.84                 | 0.083334        |
| Summary | 0039480392  | 44,208.11   | 33.81                  | 0.076479        |
| Summary | 0039480397  | 298,656.02  | 176.17                 | 0.058988        |
| Summary | 0039480479  | 128,087.68  | 253.51                 | 0.197919        |
| Summary | 0039480749  | 276,365.11  | 74.23                  | 0.026859        |
| Summary | 0039480766  | 254,122.58  | 294.53                 | 0.115901        |
| Summary | 0039480859  | 281,873.99  | 276.00                 | 0.097916        |
| Summary | 0039481069  | 216,196.50  | 200.88                 | 0.092915        |
| Summary | 0039481932  | 116,307.57  | 60.58                  | 0.052086        |
| Summary | 0039481979  | 115,860.10  | 89.57                  | 0.077309        |
| Summary | 0039482253  | 117,624.66  | 4.91                   | 0.004174        |
| Summary | 0039482714  | 148,078.18  | 246.80                 | 0.166669        |
| Summary | 0039482734  | 88,744.75   | 138.66                 | 0.156246        |
| Summary | 0039483118  | 231,965.51  | 243.25                 | 0.104865        |
| Summary | 0039483311  | 140,374.42  | 67.18                  | 0.047858        |
| Summary | 0039483738  | 174,712.20  | 109.20                 | 0.062503        |
| Summary | 0039484057  | 240,474.56  | 111.41                 | 0.046329        |
| Summary | 0039484871  | 211,631.44  | 198.40                 | 0.093748        |
| Summary | 0039486505  | 262,722.69  | 218.94                 | 0.083335        |
| Summary | 0039486591  | 101,535.56  | 22.31                  | 0.021973        |
| Summary | 0039486597  | 269,666.76  | 168.54                 | 0.062499        |
| Summary | 0039486640  | 174,010.32  | 271.89                 | 0.156249        |
| Summary | 0039487146  | 302,334.80  | 157.47                 | 0.052085        |
| Summary | 0039487291  | 315,266.71  | 492.60                 | 0.156249        |
| Summary | 0039487319  | 238,497.37  | 225.30                 | 0.094466        |
| Summary | 0039488169  | 198,072.18  | 4.55                   | 0.002297        |
| Summary | 0039488528  | 258,830.08  | 323.54                 | 0.125001        |
| Summary | 0039488666  | 206,597.77  | 86.08                  | 0.041666        |
| Summary | 0039488892  | 203,077.66  | 190.39                 | 0.093752        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:19 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039488984  | 267,441.36  | 19.99                  | 0.007475        |
| Summary | 0039490080  | 400,176.26  | 468.58                 | 0.117093        |
| Summary | 0039490173  | 300,388.26  | 123.93                 | 0.041257        |
| Summary | 0039490289  | 136,876.69  | 199.61                 | 0.145832        |
| Summary | 0039490983  | 173,195.63  | 180.41                 | 0.104165        |
| Summary | 0039491164  | 190,138.26  | 138.64                 | 0.072915        |
| Summary | 0039491166  | 88,442.13   | 64.49                  | 0.072918        |
| Summary | 0039491221  | 248,387.34  | 56.66                  | 0.022811        |
| Summary | 0039491457  | 252,496.30  | 157.81                 | 0.062500        |
| Summary | 0039492009  | 329,482.73  | 274.57                 | 0.083334        |
| Summary | 0039492202  | 200,816.21  | 167.35                 | 0.083335        |
| Summary | 0039492626  | 165,784.84  | 45.17                  | 0.027246        |
| Summary | 0039492868  | 373,333.63  | 427.78                 | 0.114584        |
| Summary | 0039493088  | 411,243.88  | 428.38                 | 0.104167        |
| Summary | 0039493210  | 307,816.21  | 352.71                 | 0.114585        |
| Summary | 0039493360  | 102,016.94  | 11.08                  | 0.010861        |
| Summary | 0039493420  | 323,330.33  | 202.08                 | 0.062500        |
| Summary | 0039493511  | 111,910.07  | 116.57                 | 0.104164        |
| Summary | 0039493566  | 64,638.55   | 40.40                  | 0.062501        |
| Summary | 0039493567  | 159,098.18  | 298.31                 | 0.187501        |
| Summary | 0039494227  | 259,965.77  | 243.72                 | 0.093751        |
| Summary | 0039495376  | 395,870.20  | 100.87                 | 0.025481        |
| Summary | 0039495802  | 315,015.05  | 90.12                  | 0.028608        |
| Summary | 0039496277  | 481,279.29  | 106.05                 | 0.022035        |
| Summary | 0039496344  | 296,975.37  | 340.28                 | 0.114582        |
| Summary | 0039496357  | 410,948.14  | 316.77                 | 0.077083        |
| Summary | 0039496892  | 314,647.40  | 246.69                 | 0.078402        |
| Summary | 0039496915  | 226,508.32  | 165.16                 | 0.072916        |
| Summary | 0039497243  | 399,519.65  | 489.42                 | 0.122502        |
| Summary | 0039497293  | 152,136.99  | 20.07                  | 0.013192        |
| Summary | 0039498394  | 182,539.41  | 209.16                 | 0.114583        |
| Summary | 0039498494  | 139,150.98  | 217.42                 | 0.156248        |
| Summary | 0039498534  | 153,625.47  | 32.01                  | 0.020836        |
| Summary | 0039498560  | 224,696.38  | 234.28                 | 0.104265        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039498893  | 320,355.57  | 41.71                  | 0.013020        |
| Summary | 0039498922  | 299,598.25  | 310.55                 | 0.103655        |
| Summary | 0039499151  | 258,733.24  | 200.25                 | 0.077396        |
| Summary | 0039499316  | 426,824.94  | 380.26                 | 0.089090        |
| Summary | 0039499375  | 356,412.62  | 46.43                  | 0.013027        |
| Summary | 0039500223  | 335,523.97  | 127.07                 | 0.037872        |
| Summary | 0039500373  | 135,617.63  | 69.82                  | 0.051483        |
| Summary | 0039500489  | 391,975.02  | 326.65                 | 0.083334        |
| Summary | 0039500615  | 262,220.59  | 62.63                  | 0.023884        |
| Summary | 0039500882  | 384,489.40  | 240.31                 | 0.062501        |
| Summary | 0039501031  | 279,712.36  | 349.64                 | 0.125000        |
| Summary | 0039501050  | 407,515.25  | 421.86                 | 0.103520        |
| Summary | 0039501235  | 376,329.23  | 117.60                 | 0.031249        |
| Summary | 0039501465  | 59,286.95   | 44.96                  | 0.075835        |
| Summary | 0039501770  | 331,370.19  | 360.37                 | 0.108751        |
| Summary | 0039501779  | 306,244.81  | 59.89                  | 0.019556        |
| Summary | 0039501910  | 107,393.92  | 41.89                  | 0.039006        |
| Summary | 0039502066  | 145,069.05  | 166.22                 | 0.114580        |
| Summary | 0039502643  | 292,354.57  | 61.77                  | 0.021128        |
| Summary | 0039503134  | 191,302.39  | 18.59                  | 0.009718        |
| Summary | 0039503330  | 228,120.02  | 332.68                 | 0.145836        |
| Summary | 0039503440  | 225,550.83  | 140.97                 | 0.062500        |
| Summary | 0039503657  | 263,610.44  | 164.76                 | 0.062501        |
| Summary | 0039504058  | 455,600.55  | 427.13                 | 0.093751        |
| Summary | 0039504900  | 264,069.32  | 43.32                  | 0.016405        |
| Summary | 0039505016  | 182,335.46  | 397.33                 | 0.217912        |
| Summary | 0039505048  | 165,166.89  | 137.64                 | 0.083334        |
| Summary | 0039505353  | 316,879.85  | 231.06                 | 0.072917        |
| Summary | 0039505470  | 310,210.07  | 64.63                  | 0.020834        |
| Summary | 0039505585  | 373,553.93  | 311.29                 | 0.083332        |
| Summary | 0039505680  | 284,759.73  | 266.96                 | 0.093749        |
| Summary | 0039506152  | 175,182.09  | 127.74                 | 0.072918        |
| Summary | 0039506417  | 252,328.49  | 157.71                 | 0.062502        |
| Summary | 0039506483  | 396,874.66  | 82.68                  | 0.020833        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039506739  | 339,865.47  | 61.28                  | 0.018031        |
| Summary | 0039506746  | 242,259.91  | 255.51                 | 0.105469        |
| Summary | 0039506874  | 60,861.60   | 50.72                  | 0.083337        |
| Summary | 0039507186  | 86,989.88   | 24.09                  | 0.027693        |
| Summary | 0039507262  | 134,893.71  | 126.46                 | 0.093748        |
| Summary | 0039507275  | 375,065.49  | 348.50                 | 0.092917        |
| Summary | 0039507512  | 295,987.28  | 524.14                 | 0.177082        |
| Summary | 0039507735  | 271,020.08  | 56.46                  | 0.020832        |
| Summary | 0039507818  | 228,905.08  | 95.38                  | 0.041668        |
| Summary | 0039508166  | 263,027.28  | 32.74                  | 0.012447        |
| Summary | 0039508339  | 256,504.06  | 70.09                  | 0.027325        |
| Summary | 0039508926  | 233,121.94  | 195.86                 | 0.084016        |
| Summary | 0039508983  | 380,093.87  | 356.34                 | 0.093751        |
| Summary | 0039509195  | 356,121.72  | 46.39                  | 0.013026        |
| Summary | 0039509514  | 400,841.50  | 208.77                 | 0.052083        |
| Summary | 0039509881  | 157,282.56  | 98.30                  | 0.062499        |
| Summary | 0039510208  | 161,422.99  | 133.46                 | 0.082677        |
| Summary | 0039510884  | 308,473.13  | 160.66                 | 0.052082        |
| Summary | 0039511188  | 270,159.28  | 56.28                  | 0.020832        |
| Summary | 0039511281  | 169,892.24  | 106.18                 | 0.062498        |
| Summary | 0039511524  | 219,299.16  | 137.06                 | 0.062499        |
| Summary | 0039511803  | 362,791.44  | 151.16                 | 0.041666        |
| Summary | 0039511824  | 308,804.75  | 167.73                 | 0.054316        |
| Summary | 0039513262  | 236,197.26  | 146.25                 | 0.061919        |
| Summary | 0039513277  | 373,670.91  | 194.62                 | 0.052083        |
| Summary | 0039513475  | 363,423.63  | 227.14                 | 0.062500        |
| Summary | 0039514171  | 304,064.77  | 368.56                 | 0.121211        |
| Summary | 0039514223  | 342,510.72  | 142.71                 | 0.041666        |
| Summary | 0039514522  | 202,519.11  | 38.11                  | 0.018818        |
| Summary | 0039514784  | 120,924.48  | 88.17                  | 0.072913        |
| Summary | 0039514914  | 291,272.51  | 52.60                  | 0.018059        |
| Summary | 0039514957  | 58,991.28   | 18.43                  | 0.031242        |
| Summary | 0039515636  | 151,162.88  | 114.70                 | 0.075878        |
| Summary | 0039515806  | 136,344.48  | 133.94                 | 0.098236        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039515945  | 291,870.96  | 264.03                 | 0.090461        |
| Summary | 0039516221  | 142,707.39  | 24.70                  | 0.017308        |
| Summary | 0039516526  | 138,822.78  | 71.15                  | 0.051252        |
| Summary | 0039516542  | 222,601.25  | 44.19                  | 0.019852        |
| Summary | 0039517245  | 364,252.66  | 227.66                 | 0.062501        |
| Summary | 0039517322  | 432,440.84  | 234.12                 | 0.054139        |
| Summary | 0039517929  | 174,329.16  | 140.46                 | 0.080572        |
| Summary | 0039518387  | 612,899.55  | 379.74                 | 0.061958        |
| Summary | 0039518405  | 116,311.27  | 121.16                 | 0.104169        |
| Summary | 0039518490  | 165,448.58  | 51.70                  | 0.031248        |
| Summary | 0039518891  | 407,031.02  | 296.79                 | 0.072916        |
| Summary | 0039519036  | 191,271.83  | 139.47                 | 0.072917        |
| Summary | 0039519217  | 92,727.40   | 28.20                  | 0.030412        |
| Summary | 0039519404  | 160,283.73  | 57.81                  | 0.036067        |
| Summary | 0039519632  | 131,622.62  | 29.67                  | 0.022542        |
| Summary | 0039519955  | 357,969.86  | 261.02                 | 0.072917        |
| Summary | 0039520477  | 253,183.99  | 395.60                 | 0.156250        |
| Summary | 0039520958  | 256,410.35  | 278.46                 | 0.108599        |
| Summary | 0039521058  | 399,825.09  | 166.59                 | 0.041666        |
| Summary | 0039521212  | 363,367.77  | 529.91                 | 0.145833        |
| Summary | 0039521507  | 153,006.66  | 16.08                  | 0.010509        |
| Summary | 0039521588  | 143,364.45  | 104.54                 | 0.072919        |
| Summary | 0039522374  | 100,871.40  | 105.07                 | 0.104162        |
| Summary | 0039522716  | 447,943.83  | 413.67                 | 0.092349        |
| Summary | 0039523117  | 333,221.27  | 88.40                  | 0.026529        |
| Summary | 0039523404  | 110,962.08  | 9.99                   | 0.009003        |
| Summary | 0039523587  | 140,444.95  | 45.44                  | 0.032354        |
| Summary | 0039523874  | 305,441.24  | 127.27                 | 0.041668        |
| Summary | 0039524475  | 193,712.89  | 141.25                 | 0.072917        |
| Summary | 0039524616  | 406,250.71  | 380.86                 | 0.093750        |
| Summary | 0039524701  | 268,524.57  | 195.80                 | 0.072917        |
| Summary | 0039524715  | 325,232.23  | 440.42                 | 0.135417        |
| Summary | 0039525295  | 137,350.00  | 49.25                  | 0.035857        |
| Summary | 0039525606  | 259,089.25  | 53.81                  | 0.020769        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039525833  | 184,713.34  | 192.41                 | 0.104167        |
| Summary | 0039526316  | 305,867.02  | 205.52                 | 0.067193        |
| Summary | 0039526676  | 175,071.71  | 36.47                  | 0.020831        |
| Summary | 0039526818  | 116,623.30  | 85.04                  | 0.072919        |
| Summary | 0039527057  | 396,019.74  | 50.73                  | 0.012810        |
| Summary | 0039527241  | 180,197.94  | 112.62                 | 0.062498        |
| Summary | 0039527340  | 281,434.09  | 263.84                 | 0.093748        |
| Summary | 0039527573  | 292,655.95  | 213.39                 | 0.072915        |
| Summary | 0039528032  | 165,930.09  | 138.28                 | 0.083336        |
| Summary | 0039528735  | 155,290.74  | 48.53                  | 0.031251        |
| Summary | 0039529204  | 305,308.12  | 217.53                 | 0.071249        |
| Summary | 0039529409  | 167,503.30  | 105.85                 | 0.063193        |
| Summary | 0039529468  | 171,773.69  | 35.72                  | 0.020795        |
| Summary | 0039529551  | 166,893.35  | 182.50                 | 0.109351        |
| Summary | 0039529814  | 106,465.72  | 66.54                  | 0.062499        |
| Summary | 0039530013  | 132,951.73  | 180.04                 | 0.135418        |
| Summary | 0039530271  | 214,455.09  | 245.73                 | 0.114583        |
| Summary | 0039530565  | 354,963.22  | 369.53                 | 0.104104        |
| Summary | 0039530727  | 233,421.50  | 243.15                 | 0.104168        |
| Summary | 0039530980  | 135,713.45  | 82.42                  | 0.060731        |
| Summary | 0039531022  | 144,262.88  | 48.18                  | 0.033397        |
| Summary | 0039532356  | 322,236.90  | 456.45                 | 0.141650        |
| Summary | 0039533003  | 386,255.55  | 241.41                 | 0.062500        |
| Summary | 0039534136  | 101,217.95  | 9.67                   | 0.009554        |
| Summary | 0039534406  | 189,880.70  | 246.97                 | 0.130066        |
| Summary | 0039534500  | 357,813.51  | 187.52                 | 0.052407        |
| Summary | 0039535614  | 418,775.26  | 427.69                 | 0.102129        |
| Summary | 0039535644  | 200,472.27  | 125.30                 | 0.062502        |
| Summary | 0039535891  | 310,989.65  | 163.68                 | 0.052632        |
| Summary | 0039536402  | 248,221.20  | 95.47                  | 0.038462        |
| Summary | 0039536405  | 323,092.17  | 201.93                 | 0.062499        |
| Summary | 0039536952  | 445,657.10  | 510.65                 | 0.114584        |
| Summary | 0039537086  | 139,859.91  | 19.38                  | 0.013857        |
| Summary | 0039537326  | 433,978.68  | 288.36                 | 0.066446        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039537702  | 232,426.03  | 63.51                  | 0.027325        |
| Summary | 0039537744  | 173,287.27  | 18.05                  | 0.010416        |
| Summary | 0039538720  | 208,614.29  | 217.31                 | 0.104168        |
| Summary | 0039539340  | 378,228.42  | 315.19                 | 0.083333        |
| Summary | 0039539614  | 274,438.51  | 85.76                  | 0.031249        |
| Summary | 0039539672  | 77,384.32   | 112.85                 | 0.145831        |
| Summary | 0039540137  | 211,481.69  | 7.55                   | 0.003570        |
| Summary | 0039540267  | 388,354.55  | 364.08                 | 0.093749        |
| Summary | 0039540314  | 82,651.51   | 33.75                  | 0.040834        |
| Summary | 0039541257  | 265,659.71  | 122.05                 | 0.045942        |
| Summary | 0039541621  | 186,657.71  | 233.32                 | 0.124999        |
| Summary | 0039541861  | 334,263.08  | 389.03                 | 0.116384        |
| Summary | 0039541896  | 153,489.68  | 15.99                  | 0.010418        |
| Summary | 0039541951  | 250,961.96  | 248.09                 | 0.098856        |
| Summary | 0039542798  | 252,350.84  | 368.01                 | 0.145833        |
| Summary | 0039544440  | 216,019.34  | 330.34                 | 0.152921        |
| Summary | 0039544486  | 258,650.51  | 350.26                 | 0.135418        |
| Summary | 0039544688  | 491,659.84  | 598.24                 | 0.121678        |
| Summary | 0039544711  | 414,143.78  | 129.42                 | 0.031250        |
| Summary | 0039545344  | 203,487.92  | 3.36                   | 0.001651        |
| Summary | 0039545541  | 300,031.88  | 281.28                 | 0.093750        |
| Summary | 0039546060  | 265,679.06  | 213.20                 | 0.080247        |
| Summary | 0039546147  | 353,870.54  | 294.89                 | 0.083333        |
| Summary | 0039547289  | 395,083.34  | 246.93                 | 0.062501        |
| Summary | 0039547406  | 228,771.87  | 31.61                  | 0.013817        |
| Summary | 0039547496  | 365,210.08  | 570.64                 | 0.156250        |
| Summary | 0039548288  | 580,473.26  | 544.19                 | 0.093749        |
| Summary | 0039548525  | 191,234.26  | 161.75                 | 0.084582        |
| Summary | 0039548818  | 41,506.31   | 17.29                  | 0.041656        |
| Summary | 0039549019  | 444,741.45  | 235.60                 | 0.052975        |
| Summary | 0039549186  | 272,762.59  | 79.57                  | 0.029172        |
| Summary | 0039549385  | 262,895.01  | 164.31                 | 0.062500        |
| Summary | 0039549997  | 166,880.90  | 42.50                  | 0.025467        |
| Summary | 0039550275  | 246,899.17  | 257.19                 | 0.104168        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039550842  | 262,990.43  | 129.00                 | 0.049051        |
| Summary | 0039551104  | 375,981.47  | 239.39                 | 0.063671        |
| Summary | 0039551181  | 252,680.37  | 282.17                 | 0.111671        |
| Summary | 0039551325  | 189,158.63  | 98.52                  | 0.052083        |
| Summary | 0039551517  | 276,215.96  | 86.32                  | 0.031251        |
| Summary | 0039551621  | 216,890.80  | 73.40                  | 0.033842        |
| Summary | 0039551839  | 250,674.96  | 182.78                 | 0.072915        |
| Summary | 0039551990  | 292,815.39  | 152.51                 | 0.052084        |
| Summary | 0039552305  | 383,659.80  | 119.71                 | 0.031202        |
| Summary | 0039552677  | 163,063.06  | 101.91                 | 0.062497        |
| Summary | 0039553472  | 355,512.53  | 55.45                  | 0.015597        |
| Summary | 0039553903  | 203,396.11  | 63.56                  | 0.031249        |
| Summary | 0039554373  | 162,665.76  | 118.61                 | 0.072916        |
| Summary | 0039554562  | 88,158.75   | 81.91                  | 0.092912        |
| Summary | 0039554930  | 429,450.78  | 581.55                 | 0.135417        |
| Summary | 0039555148  | 366,534.24  | 137.46                 | 0.037503        |
| Summary | 0039555694  | 157,566.76  | 16.41                  | 0.010415        |
| Summary | 0039556794  | 323,987.68  | 69.52                  | 0.021458        |
| Summary | 0039556922  | 350,159.38  | 328.27                 | 0.093749        |
| Summary | 0039557424  | 391,779.82  | 408.10                 | 0.104166        |
| Summary | 0039558233  | 334,584.11  | 497.62                 | 0.148728        |
| Summary | 0039558278  | 293,974.70  | 214.36                 | 0.072918        |
| Summary | 0039558417  | 86,176.82   | 80.79                  | 0.093749        |
| Summary | 0039558664  | 84,144.71   | 75.42                  | 0.089631        |
| Summary | 0039559008  | 297,311.56  | 153.95                 | 0.051781        |
| Summary | 0039559035  | 85,134.50   | 14.71                  | 0.017279        |
| Summary | 0039559236  | 109,498.38  | 79.84                  | 0.072914        |
| Summary | 0039559473  | 248,854.01  | 23.42                  | 0.009411        |
| Summary | 0039560335  | 99,943.05   | 18.25                  | 0.018260        |
| Summary | 0039560546  | 228,911.25  | 166.91                 | 0.072915        |
| Summary | 0039560746  | 190,238.64  | 34.85                  | 0.018319        |
| Summary | 0039560910  | 130,948.75  | 136.40                 | 0.104163        |
| Summary | 0039560986  | 78,328.48   | 4.35                   | 0.005554        |
| Summary | 0039561329  | 126,553.68  | 41.18                  | 0.032540        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039562259  | 253,609.40  | 231.74                 | 0.091377        |
| Summary | 0039562407  | 365,845.68  | 266.76                 | 0.072916        |
| Summary | 0039562838  | 239,424.44  | 58.53                  | 0.024446        |
| Summary | 0039563096  | 296,730.70  | 96.40                  | 0.032487        |
| Summary | 0039563100  | 264,942.32  | 275.98                 | 0.104166        |
| Summary | 0039563120  | 70,529.50   | 7.35                   | 0.010421        |
| Summary | 0039563406  | 247,592.31  | 180.54                 | 0.072918        |
| Summary | 0039563782  | 440,235.31  | 366.86                 | 0.083333        |
| Summary | 0039564061  | 273,576.59  | 290.95                 | 0.106350        |
| Summary | 0039564378  | 411,362.35  | 471.35                 | 0.114583        |
| Summary | 0039565294  | 278,946.87  | 261.51                 | 0.093749        |
| Summary | 0039565463  | 288,682.72  | 68.07                  | 0.023580        |
| Summary | 0039565501  | 236,584.54  | 66.05                  | 0.027918        |
| Summary | 0039565670  | 289,419.42  | 188.74                 | 0.065213        |
| Summary | 0039565700  | 125,478.32  | 39.21                  | 0.031248        |
| Summary | 0039566027  | 174,462.57  | 163.56                 | 0.093751        |
| Summary | 0039566280  | 288,408.16  | 68.98                  | 0.023917        |
| Summary | 0039566445  | 103,414.98  | 75.41                  | 0.072920        |
| Summary | 0039566510  | 133,431.46  | 83.39                  | 0.062497        |
| Summary | 0039566840  | 172,380.89  | 41.71                  | 0.024196        |
| Summary | 0039567002  | 101,034.74  | 94.72                  | 0.093750        |
| Summary | 0039568470  | 69,491.15   | 3.76                   | 0.005411        |
| Summary | 0039568874  | 439,787.73  | 167.79                 | 0.038152        |
| Summary | 0039569322  | 280,395.81  | 204.46                 | 0.072918        |
| Summary | 0039569398  | 168,455.55  | 140.38                 | 0.083334        |
| Summary | 0039569532  | 385,246.61  | 200.65                 | 0.052084        |
| Summary | 0039569938  | 340,641.28  | 0.16                   | 0.000047        |
| Summary | 0039570569  | 140,137.81  | 116.39                 | 0.083054        |
| Summary | 0039570718  | 133,880.44  | 43.37                  | 0.032395        |
| Summary | 0039570735  | 146,723.71  | 76.42                  | 0.052084        |
| Summary | 0039570786  | 139,280.81  | 130.58                 | 0.093753        |
| Summary | 0039570878  | 382,907.36  | 398.86                 | 0.104166        |
| Summary | 0039570933  | 283,436.65  | 324.77                 | 0.114583        |
| Summary | 0039571024  | 443,482.33  | 52.86                  | 0.011919        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039571451  | 411,263.03  | 354.18                 | 0.086120        |
| Summary | 0039571453  | 331,063.31  | 238.64                 | 0.072083        |
| Summary | 0039571540  | 212,751.81  | 155.13                 | 0.072916        |
| Summary | 0039572130  | 174,815.22  | 9.46                   | 0.005411        |
| Summary | 0039572182  | 275,193.17  | 172.00                 | 0.062502        |
| Summary | 0039572279  | 312,698.50  | 195.44                 | 0.062501        |
| Summary | 0039572702  | 231,184.38  | 144.49                 | 0.062500        |
| Summary | 0039572777  | 203,666.36  | 52.43                  | 0.025743        |
| Summary | 0039573971  | 66,519.25   | 6.24                   | 0.009381        |
| Summary | 0039574034  | 250,505.29  | 267.13                 | 0.106636        |
| Summary | 0039574215  | 215,638.42  | 89.85                  | 0.041667        |
| Summary | 0039574916  | 123,202.88  | 89.84                  | 0.072920        |
| Summary | 0039575698  | 200,013.06  | 125.50                 | 0.062746        |
| Summary | 0039576553  | 300,457.58  | 246.72                 | 0.082115        |
| Summary | 0039576554  | 206,137.01  | 42.95                  | 0.020836        |
| Summary | 0039577125  | 224,224.40  | 46.71                  | 0.020832        |
| Summary | 0039577246  | 364,354.01  | 265.67                 | 0.072915        |
| Summary | 0039577920  | 163,045.83  | 33.97                  | 0.020835        |
| Summary | 0039578057  | 196,146.61  | 227.80                 | 0.116138        |
| Summary | 0039579043  | 123,170.66  | 137.78                 | 0.111861        |
| Summary | 0039579419  | 268,896.04  | 179.74                 | 0.066844        |
| Summary | 0039579442  | 212,314.37  | 66.35                  | 0.031251        |
| Summary | 0039579573  | 286,653.57  | 268.74                 | 0.093751        |
| Summary | 0039579661  | 222,966.99  | 92.90                  | 0.041665        |
| Summary | 0039579691  | 421,924.68  | 81.68                  | 0.019359        |
| Summary | 0039579708  | 246,912.46  | 15.21                  | 0.006160        |
| Summary | 0039580050  | 318,469.80  | 165.87                 | 0.052083        |
| Summary | 0039580068  | 361,058.07  | 454.00                 | 0.125742        |
| Summary | 0039580387  | 158,501.54  | 115.57                 | 0.072914        |
| Summary | 0039580689  | 450,252.43  | 710.34                 | 0.157765        |
| Summary | 0039580744  | 417,917.08  | 107.22                 | 0.025656        |
| Summary | 0039580970  | 329,073.01  | 239.95                 | 0.072917        |
| Summary | 0039581730  | 301,314.80  | 156.93                 | 0.052082        |
| Summary | 0039581811  | 374,546.58  | 77.89                  | 0.020796        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039581875  | 392,937.22  | 368.38                 | 0.093750        |
| Summary | 0039581910  | 221,449.02  | 184.54                 | 0.083333        |
| Summary | 0039582358  | 125,707.90  | 21.78                  | 0.017326        |
| Summary | 0039582440  | 103,161.22  | 85.97                  | 0.083336        |
| Summary | 0039583048  | 58,722.39   | 48.94                  | 0.083341        |
| Summary | 0039583702  | 553,233.11  | 356.14                 | 0.064374        |
| Summary | 0039583845  | 406,386.09  | 420.56                 | 0.103488        |
| Summary | 0039585044  | 282,009.94  | 558.14                 | 0.197915        |
| Summary | 0039586912  | 431,448.35  | 494.37                 | 0.114584        |
| Summary | 0039587250  | 138,590.84  | 43.31                  | 0.031250        |
| Summary | 0039587378  | 250,407.66  | 55.84                  | 0.022300        |
| Summary | 0039588470  | 404,849.92  | 64.58                  | 0.015952        |
| Summary | 0039588653  | 159,416.45  | 49.82                  | 0.031251        |
| Summary | 0039589021  | 269,229.21  | 224.36                 | 0.083334        |
| Summary | 0039589041  | 282,430.77  | 147.10                 | 0.052084        |
| Summary | 0039589137  | 248,876.62  | 182.50                 | 0.073330        |
| Summary | 0039589287  | 626,074.59  | 586.94                 | 0.093749        |
| Summary | 0039589333  | 493,609.79  | 427.02                 | 0.086510        |
| Summary | 0039589367  | 184,156.83  | 201.91                 | 0.109640        |
| Summary | 0039589777  | 117,034.88  | 36.91                  | 0.031538        |
| Summary | 0039590258  | 325,977.80  | 373.52                 | 0.114584        |
| Summary | 0039590654  | 300,521.93  | 313.04                 | 0.104165        |
| Summary | 0039590888  | 208,452.22  | 152.00                 | 0.072918        |
| Summary | 0039591467  | 255,592.03  | 106.50                 | 0.041668        |
| Summary | 0039591824  | 176,497.29  | 74.23                  | 0.042057        |
| Summary | 0039592152  | 210,275.77  | 164.23                 | 0.078102        |
| Summary | 0039592291  | 178,870.25  | 84.29                  | 0.047124        |
| Summary | 0039592313  | 207,519.14  | 216.17                 | 0.104169        |
| Summary | 0039592995  | 211,133.51  | 87.97                  | 0.041666        |
| Summary | 0039593032  | 243,375.77  | 152.11                 | 0.062500        |
| Summary | 0039593231  | 164,539.82  | 106.84                 | 0.064933        |
| Summary | 0039593576  | 173,230.92  | 126.31                 | 0.072914        |
| Summary | 0039594081  | 241,189.62  | 131.43                 | 0.054492        |
| Summary | 0039594280  | 337,452.58  | 281.21                 | 0.083333        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039595333  | 205,125.26  | 138.99                 | 0.067759        |
| Summary | 0039595354  | 191,901.15  | 0.32                   | 0.000167        |
| Summary | 0039596293  | 307,409.70  | 448.31                 | 0.145835        |
| Summary | 0039596601  | 291,545.83  | 60.74                  | 0.020834        |
| Summary | 0039596795  | 391,355.30  | 64.90                  | 0.016583        |
| Summary | 0039596842  | 201,883.25  | 84.12                  | 0.041668        |
| Summary | 0039597352  | 417,730.54  | 496.71                 | 0.118907        |
| Summary | 0039597426  | 211,097.73  | 197.90                 | 0.093748        |
| Summary | 0039597814  | 199,662.83  | 146.41                 | 0.073329        |
| Summary | 0039597848  | 378,388.95  | 235.61                 | 0.062267        |
| Summary | 0039598033  | 167,889.69  | 87.44                  | 0.052082        |
| Summary | 0039598778  | 79,157.20   | 40.57                  | 0.051252        |
| Summary | 0039599146  | 478,170.39  | 498.09                 | 0.104166        |
| Summary | 0039599333  | 302,063.69  | 377.58                 | 0.125000        |
| Summary | 0039599401  | 338,498.00  | 53.93                  | 0.015932        |
| Summary | 0039599455  | 417,045.25  | 304.10                 | 0.072918        |
| Summary | 0039599727  | 134,753.68  | 126.33                 | 0.093749        |
| Summary | 0039599781  | 361,742.57  | 95.54                  | 0.026411        |
| Summary | 0039599825  | 62,978.64   | 24.40                  | 0.038743        |
| Summary | 0039600257  | 236,369.79  | 147.73                 | 0.062500        |
| Summary | 0039600325  | 415,856.30  | 518.64                 | 0.124716        |
| Summary | 0039600345  | 129,545.26  | 47.42                  | 0.036605        |
| Summary | 0039600486  | 210,214.30  | 328.46                 | 0.156250        |
| Summary | 0039601039  | 348,220.93  | 36.27                  | 0.010416        |
| Summary | 0039601812  | 110,935.27  | 2.43                   | 0.002190        |
| Summary | 0039602414  | 653,555.14  | 606.81                 | 0.092848        |
| Summary | 0039602483  | 535,489.07  | 895.17                 | 0.167169        |
| Summary | 0039602516  | 340,900.98  | 12.04                  | 0.003532        |
| Summary | 0039602696  | 333,189.08  | 167.56                 | 0.050290        |
| Summary | 0039602826  | 130,000.00  | 121.88                 | 0.093754        |
| Summary | 0039602910  | 122,222.19  | 20.08                  | 0.016429        |
| Summary | 0039603096  | 359,660.59  | 37.46                  | 0.010415        |
| Summary | 0039603487  | 201,248.52  | 63.49                  | 0.031548        |
| Summary | 0039603662  | 343,659.69  | 322.18                 | 0.093750        |

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Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:20 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039603722  | 363,458.99  | 142.79                 | 0.039286        |
| Summary | 0039604172  | 247,941.64  | 154.96                 | 0.062499        |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Realized Loss Summary Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 5          | 688,844.21        | 184,787.90            | 26.826             |

## Realized Loss Detail Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0039489245     | 145,337.71        | (1,821.50)            | (1.253)            |
| 0039499113     | 214,075.77        | 42,665.02             | 19.930             |
| 0039506493     | 176,556.85        | 75,936.17             | 43.009             |
| 0039518026     | 41,556.68         | 27,143.31             | 65.316             |
| 0039600435     | 111,317.20        | 40,864.90             | 36.710             |

## Realized Loss Summary Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 4          | 747,999.15        | 18,336.26             | (51,321.88)                 | (6.861)            |

## Realized Loss Detail Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0039497636     | 373,636.03        | 44.00                 | (48,142.65)                 | (12.885)           |
| 0039499199     | 51,595.14         | 2,549.48              | 4,314.54                    | 8.362              |
| 0039523057     | 94,719.25         | 27.58                 | 10,610.49                   | 11.202             |
| 0039599776     | 228,048.73        | 15,715.20             | (18,104.26)                 | (7.939)            |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 363            | 66,351,183.04     | 2,540,131.37          | 3.828              |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0039435340     | 366,051.58        | 14,066.21             | 3.843              |
| 0039435939     | 230,442.76        | (14,642.16)           | (6.354)            |
| 0039435985     | 218,753.09        | 519.12                | 0.237              |
| 0039436525     | 359,698.07        | (386.31)              | (0.107)            |
| 0039437362     | 265,980.02        | 30,796.54             | 11.579             |
| 0039437664     | 192,740.17        | 61,278.06             | 31.793             |
| 0039438547     | 200,893.08        | 123,415.39            | 61.433             |
| 0039439301     | 94,668.82         | 15,978.98             | 16.879             |
| 0039439320     | 97,688.10         | (6,431.42)            | (6.584)            |
| 0039439436     | 48,126.10         | 12,401.67             | 25.769             |
| 0039439452     | 92,510.40         | 5,691.14              | 6.152              |
| 0039439969     | 42,249.22         | 16,266.51             | 38.501             |
| 0039440059     | 78,767.52         | 4,383.70              | 5.565              |
| 0039440163     | 273,752.99        | 41,933.38             | 15.318             |
| 0039441588     | 272,866.38        | (35,163.01)           | (12.887)           |
| 0039442904     | 273,382.86        | (10,325.28)           | (3.777)            |
| 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             |
| 0039444594     | 68,444.98         | 1,187.43              | 1.735              |
| 0039446440     | 203,316.15        | 41,184.45             | 20.256             |
| 0039446827     | 133,609.85        | 6,693.97              | 5.010              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039449223  | 91,811.74      | (44,806.28)        | (48.802)        |
| 0039450008  | 368,533.75     | (5,914.81)         | (1.605)         |
| 0039450747  | 215,460.21     | 58,452.44          | 27.129          |
| 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     | 46,418.45          | 30.541          |
| 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          |
| 0039457604  | 193,145.19     | 2,633.87           | 1.364           |
| 0039458844  | 280,898.01     | (3,441.12)         | (1.225)         |
| 0039459338  | 122,838.62     | 19,850.22          | 16.160          |
| 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           |
| 0039460861  | 93,653.94      | 5,797.82           | 6.191           |
| 0039460925  | 205,291.72     | 868.55             | 0.423           |
| 0039461782  | 44,396.37      | 2,868.17           | 6.460           |
| 0039461806  | 111,412.08     | (22,785.12)        | (20.451)        |
| 0039462436  | 364,961.60     | 80,942.28          | 22.178          |
| 0039462539  | 57,171.57      | 8,693.23           | 15.206          |
| 0039463714  | 313,775.98     | (30,408.57)        | (9.691)         |
| 0039463818  | 355,015.16     | 133,289.19         | 37.545          |
| 0039464006  | 233,196.18     | (912.90)           | (0.391)         |
| 0039464484  | 89,594.12      | (21,962.44)        | (24.513)        |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039464616  | 174,759.88     | (287.36)           | (0.164)         |
| 0039464930  | 114,972.62     | 867.85             | 0.755           |
| 0039464942  | 373,710.33     | 149,644.88         | 40.043          |
| 0039465408  | 132,956.56     | (2,699.34)         | (2.030)         |
| 0039465429  | 246,361.95     | 66,055.00          | 26.812          |
| 0039466387  | 123,056.77     | 15,846.38          | 12.877          |
| 0039466478  | 381,553.51     | (41,840.43)        | (10.966)        |
| 0039466788  | 141,905.97     | 2,790.26           | 1.966           |
| 0039467150  | 147,851.27     | 11,206.53          | 7.580           |
| 0039468532  | 67,121.92      | (8,543.38)         | (12.728)        |
| 0039468740  | 380,462.15     | (73,360.96)        | (19.282)        |
| 0039469081  | 179,141.87     | 48,989.33          | 27.347          |
| 0039469594  | 311,667.26     | 8,730.07           | 2.801           |
| 0039469612  | 269,723.67     | (37,828.48)        | (14.025)        |
| 0039470325  | 274,894.57     | 4,110.14           | 1.495           |
| 0039470912  | 285,791.74     | 1,341.92           | 0.470           |
| 0039471602  | 151,889.63     | 89,825.69          | 59.139          |
| 0039471725  | 144,087.40     | 19,239.60          | 13.353          |
| 0039471849  | 404,686.07     | 78,649.88          | 19.435          |
| 0039471902  | 85,702.93      | (573.73)           | (0.669)         |
| 0039472173  | 102,049.77     | 715.26             | 0.701           |
| 0039472567  | 128,285.97     | 12,861.99          | 10.026          |
| 0039473067  | 108,622.20     | 7,673.71           | 7.065           |
| 0039473687  | 72,415.46      | 27,707.49          | 38.262          |
| 0039474004  | 304,689.38     | 4,985.88           | 1.636           |
| 0039474160  | 210,232.92     | 2,531.77           | 1.204           |
| 0039474566  | 229,143.13     | (91,937.15)        | (40.122)        |
| 0039474621  | 339,481.69     | 16,617.50          | 4.895           |
| 0039475039  | 135,460.34     | 12,663.51          | 9.349           |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039475391  | 116,570.60     | (9,524.04)         | (8.170)         |
| 0039475466  | 41,382.81      | (12,337.07)        | (29.812)        |
| 0039476122  | 171,475.25     | (27,015.42)        | (15.755)        |
| 0039476546  | 219,061.03     | 32,057.58          | 14.634          |
| 0039476923  | 219,765.61     | 6,873.84           | 3.128           |
| 0039477306  | 176,303.90     | 4,278.50           | 2.427           |
| 0039477633  | 406,716.22     | (39,358.22)        | (9.677)         |
| 0039477807  | 263,463.24     | (4,937.02)         | (1.874)         |
| 0039478257  | 234,346.60     | 72,712.94          | 31.028          |
| 0039478571  | 66,330.01      | 50,457.45          | 76.070          |
| 0039478740  | 166,575.95     | 2,672.17           | 1.604           |
| 0039479230  | 194,175.03     | (26,090.91)        | (13.437)        |
| 0039479443  | 78,248.63      | 15,780.81          | 20.168          |
| 0039479610  | 149,737.72     | 54,235.99          | 36.221          |
| 0039479664  | 71,963.49      | 47,565.79          | 66.097          |
| 0039479745  | 100,236.28     | 14,713.80          | 14.679          |
| 0039479834  | 59,539.61      | 12,926.41          | 21.711          |
| 0039480845  | 253,531.55     | (3,785.33)         | (1.493)         |
| 0039481744  | 212,572.05     | 7,902.71           | 3.718           |
| 0039482111  | 182,634.36     | 5,114.32           | 2.800           |
| 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           |
| 0039486158  | 302,465.20     | (5,518.66)         | (1.825)         |
| 0039486210  | 89,126.49      | 8,009.75           | 8.987           |
| 0039486428  | 44,831.31      | 8,872.31           | 19.790          |
| 0039487182  | 75,379.25      | (355.32)           | (0.471)         |
| 0039487284  | 196,650.68     | 16,134.58          | 8.205           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039487804  | 188,110.08     | (4,326.45)         | (2.300)         |
| 0039488318  | 128,931.42     | 729.26             | 0.566           |
| 0039488449  | 152,560.84     | 2,700.93           | 1.770           |
| 0039488864  | 227,973.08     | 8,904.01           | 3.906           |
| 0039489245  | 145,337.71     | (1,821.50)         | (1.253)         |
| 0039489839  | 333,292.77     | 192,804.66         | 57.848          |
| 0039490213  | 88,105.46      | (49,367.58)        | (56.032)        |
| 0039490226  | 121,438.73     | (22,047.40)        | (18.155)        |
| 0039490347  | 108,215.85     | 26,895.49          | 24.854          |
| 0039490795  | 136,088.23     | 3,331.64           | 2.448           |
| 0039491346  | 218,431.62     | 3,241.54           | 1.484           |
| 0039492026  | 175,841.80     | 51,052.49          | 29.033          |
| 0039492189  | 261,521.32     | 32,800.81          | 12.542          |
| 0039492619  | 176,984.76     | 61,771.73          | 34.902          |
| 0039492698  | 162,631.38     | 6,073.00           | 3.734           |
| 0039493082  | 221,478.19     | 9,443.18           | 4.264           |
| 0039493381  | 298,569.72     | (62,352.00)        | (20.884)        |
| 0039495024  | 327,853.42     | 90,843.43          | 27.709          |
| 0039495483  | 145,685.69     | 11,133.76          | 7.642           |
| 0039495486  | 116,589.80     | (1,530.82)         | (1.313)         |
| 0039495692  | 264,227.71     | (51,515.22)        | (19.497)        |
| 0039495871  | 204,631.45     | 445.07             | 0.217           |
| 0039496013  | 99,185.51      | 19,796.80          | 19.959          |
| 0039496051  | 86,479.19      | (29,077.42)        | (33.624)        |
| 0039496517  | 301,369.51     | 4,390.34           | 1.457           |
| 0039497048  | 282,250.24     | (36,399.16)        | (12.896)        |
| 0039497636  | 373,636.03     | (48,142.65)        | (12.885)        |
| 0039497695  | 222,255.28     | (1,879.87)         | (0.846)         |
| 0039497799  | 118,709.97     | (2,252.76)         | (1.898)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039498207  | 330,361.35     | 45,239.29          | 13.694          |
| 0039499089  | 186,928.09     | (154.05)           | (0.082)         |
| 0039499113  | 214,075.77     | 42,665.02          | 19.930          |
| 0039499121  | 271,848.44     | 465.79             | 0.171           |
| 0039499199  | 51,595.14      | 4,314.54           | 8.362           |
| 0039499340  | 161,158.42     | 5,091.00           | 3.159           |
| 0039499703  | 394,496.55     | (180,438.98)       | (45.739)        |
| 0039501076  | 224,239.77     | 42,757.93          | 19.068          |
| 0039501693  | 50,726.19      | 2,348.69           | 4.630           |
| 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          |
| 0039503030  | 219,998.08     | 28,206.63          | 12.821          |
| 0039503465  | 258,303.54     | 1,778.10           | 0.688           |
| 0039503534  | 395,375.74     | 2,765.87           | 0.700           |
| 0039503976  | 113,532.66     | 21,582.73          | 19.010          |
| 0039504055  | 251,362.96     | 90,272.63          | 35.913          |
| 0039504153  | 217,139.12     | (35,920.72)        | (16.543)        |
| 0039504215  | 390,336.67     | 756.65             | 0.194           |
| 0039504463  | 165,364.17     | (8,625.74)         | (5.216)         |
| 0039505014  | 108,570.20     | 4,371.82           | 4.027           |
| 0039506054  | 71,892.22      | (160.33)           | (0.223)         |
| 0039506265  | 86,316.27      | (30,624.51)        | (35.479)        |
| 0039506493  | 176,556.85     | 75,936.17          | 43.009          |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039508041  | 232,598.05     | 3,107.32           | 1.336           |
| 0039508758  | 348,190.20     | 66,575.72          | 19.121          |
| 0039509666  | 210,329.41     | (34,413.26)        | (16.362)        |
| 0039510415  | 55,657.39      | 1,691.84           | 3.040           |
| 0039510681  | 271,949.90     | 4,209.11           | 1.548           |
| 0039510699  | 281,753.49     | 47,120.58          | 16.724          |
| 0039511160  | 203,772.41     | 19,931.84          | 9.781           |
| 0039511185  | 259,337.23     | 60,976.41          | 23.512          |
| 0039511800  | 236,683.38     | 40,020.39          | 16.909          |
| 0039512356  | 307,517.27     | (8,994.80)         | (2.925)         |
| 0039512473  | 70,941.11      | 2,356.70           | 3.322           |
| 0039512980  | 108,539.99     | 25,777.81          | 23.750          |
| 0039514109  | 87,790.94      | 11,476.62          | 13.073          |
| 0039514458  | 110,165.49     | 5,504.31           | 4.996           |
| 0039514618  | 252,699.62     | 2,735.86           | 1.083           |
| 0039514732  | 147,879.93     | 651.10             | 0.440           |
| 0039515431  | 34,036.49      | 2,223.98           | 6.534           |
| 0039516384  | 78,394.98      | 7,500.55           | 9.568           |
| 0039516909  | 123,452.07     | 62,543.25          | 50.662          |
| 0039517215  | 94,037.35      | 3,234.12           | 3.439           |
| 0039518026  | 41,556.68      | 27,143.31          | 65.316          |
| 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           |
| 0039519946  | 83,034.82      | 41,553.07          | 50.043          |
| 0039520864  | 285,714.42     | 10,995.60          | 3.848           |
| 0039522816  | 293,024.79     | (8,980.82)         | (3.065)         |
| 0039523057  | 94,719.25      | 10,610.49          | 11.202          |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039523254  | 84,473.32      | 7,366.45           | 8.720           |
| 0039523809  | 240,167.48     | 28,700.52          | 11.950          |
| 0039525713  | 130,225.91     | 5,991.72           | 4.601           |
| 0039525861  | 371,561.01     | (2,657.63)         | (0.715)         |
| 0039525919  | 238,441.00     | (1,513.90)         | (0.635)         |
| 0039525928  | 34,601.45      | (565.05)           | (1.633)         |
| 0039525944  | 65,875.33      | 502.96             | 0.764           |
| 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          |
| 0039527736  | 82,989.68      | 4,922.95           | 5.932           |
| 0039527795  | 209,953.09     | (28,502.94)        | (13.576)        |
| 0039527958  | 260,295.24     | 4,858.61           | 1.867           |
| 0039528143  | 49,369.06      | (16,033.08)        | (32.476)        |
| 0039529084  | 293,349.80     | 64,690.85          | 22.052          |
| 0039529433  | 62,474.61      | 37,728.45          | 60.390          |
| 0039530233  | 147,436.06     | (17,113.13)        | (11.607)        |
| 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           |
| 0039533790  | 163,010.20     | 41,887.62          | 25.696          |
| 0039534152  | 109,941.08     | 23,910.97          | 21.749          |
| 0039534456  | 134,717.94     | 16,159.85          | 11.995          |
| 0039534646  | 63,169.28      | 40,594.04          | 64.262          |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039534762  | 115,463.01     | 16,714.19          | 14.476          |
| 0039535662  | 188,529.48     | 16,009.06          | 8.492           |
| 0039536065  | 265,982.02     | 4,375.32           | 1.645           |
| 0039537816  | 79,815.13      | 1,104.85           | 1.384           |
| 0039537893  | 272,589.37     | (3,686.58)         | (1.352)         |
| 0039538327  | 166,678.97     | 4,526.97           | 2.716           |
| 0039538647  | 332,997.22     | 32,502.30          | 9.761           |
| 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           |
| 0039540908  | 315,766.92     | (103,262.54)       | (32.702)        |
| 0039541949  | 194,615.68     | 18,141.84          | 9.322           |
| 0039542551  | 111,833.42     | 21,183.54          | 18.942          |
| 0039543137  | 77,044.97      | 8,217.55           | 10.666          |
| 0039543264  | 72,764.80      | 13,973.68          | 19.204          |
| 0039543505  | 267,490.22     | (1,071.36)         | (0.401)         |
| 0039544207  | 49,476.05      | 324.82             | 0.657           |
| 0039544221  | 311,173.37     | 31,075.10          | 9.986           |
| 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)         |
| 0039546885  | 514,105.20     | 60,808.05          | 11.828          |
| 0039547974  | 265,041.22     | (21,509.87)        | (8.116)         |
| 0039548175  | 136,963.70     | 34,508.81          | 25.196          |
| 0039548394  | 220,295.98     | (3,359.13)         | (1.525)         |
| 0039548452  | 141,160.57     | 2,738.49           | 1.940           |
| 0039549265  | 111,077.40     | (8,605.23)         | (7.747)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## 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           |
| 0039551260  | 159,749.26     | 44,733.10          | 28.002          |
| 0039552191  | 256,584.12     | 13,150.25          | 5.125           |
| 0039552233  | 310,997.47     | 3,704.29           | 1.191           |
| 0039552245  | 363,678.66     | 8,863.27           | 2.437           |
| 0039553149  | 340,796.47     | 12,943.44          | 3.798           |
| 0039553409  | 297,634.86     | (162,065.46)       | (54.451)        |
| 0039554102  | 190,883.11     | 10,053.04          | 5.267           |
| 0039554750  | 150,583.02     | 1,756.63           | 1.167           |
| 0039554761  | 195,862.66     | 1,487.48           | 0.759           |
| 0039554983  | 237,634.15     | 104,295.34         | 43.889          |
| 0039555830  | 77,196.84      | 803.97             | 1.041           |
| 0039556192  | 6,323.43       | (37,615.70)        | (594.862)       |
| 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)        |
| 0039559115  | 80,259.41      | 9,628.09           | 11.996          |
| 0039559193  | 222,373.72     | (15,140.23)        | (6.808)         |
| 0039559517  | 322,779.13     | 1,261.87           | 0.391           |
| 0039560223  | 119,501.94     | 11,211.24          | 9.382           |
| 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          |
| 0039563496  | 128,806.02     | 20,450.26          | 15.877          |
| 0039563769  | 254,767.99     | (8,622.59)         | (3.384)         |
| 0039564922  | 130,453.93     | (15,287.49)        | (11.719)        |

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



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | (5,522.44)         | (2.105)         |
| 0039566473  | 66,149.40      | 12,273.29          | 18.554          |
| 0039567115  | 372,509.16     | (6,815.01)         | (1.829)         |
| 0039567381  | 274,998.19     | (132,583.18)       | (48.212)        |
| 0039567791  | 227,508.28     | 1,214.61           | 0.534           |
| 0039567898  | 108,319.27     | 5,874.03           | 5.423           |
| 0039567949  | 141,115.97     | 358.39             | 0.254           |
| 0039568019  | 103,508.88     | 5,775.55           | 5.580           |
| 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)        |
| 0039569141  | 65,935.48      | 3,931.65           | 5.963           |
| 0039570136  | 148,337.86     | (3,347.39)         | (2.257)         |
| 0039570188  | 209,529.37     | 3,029.96           | 1.446           |
| 0039571094  | 157,536.45     | 18,155.05          | 11.524          |
| 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     | 445.03             | 0.295           |
| 0039572367  | 97,267.45      | (4,381.28)         | (4.504)         |
| 0039572547  | 23,526.05      | 4,681.42           | 19.899          |
| 0039572779  | 280,469.25     | 6,969.99           | 2.485           |
| 0039573866  | 75,375.49      | 3,015.80           | 4.001           |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 80,461.70          | 26.290          |
| 0039579845  | 187,071.03     | (37,886.91)        | (20.253)        |
| 0039582140  | 53,586.61      | (670.56)           | (1.251)         |
| 0039582601  | 96,986.93      | 14,414.71          | 14.863          |
| 0039582711  | 289,431.19     | (3,425.98)         | (1.184)         |
| 0039582773  | 66,999.43      | (5,861.14)         | (8.748)         |
| 0039584069  | 128,123.38     | (811.65)           | (0.633)         |
| 0039584079  | 236,300.66     | (71,296.16)        | (30.172)        |
| 0039584478  | 82,221.86      | (3,224.35)         | (3.922)         |
| 0039585606  | 153,266.39     | 33,254.75          | 21.697          |
| 0039586118  | 54,010.68      | 5,850.14           | 10.831          |
| 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           |
| 0039589478  | 85,683.98      | 384.65             | 0.449           |
| 0039589648  | 104,888.15     | 6,911.62           | 6.590           |
| 0039590034  | 57,413.12      | 11,922.25          | 20.766          |
| 0039590530  | 233,668.21     | 7,983.56           | 3.417           |
| 0039591024  | 140,658.53     | 63,845.66          | 45.391          |
| 0039591586  | 142,861.63     | 21,775.82          | 15.243          |
| 0039592129  | 196,333.21     | 116.43             | 0.059           |
| 0039592417  | 163,316.51     | (3,140.79)         | (1.923)         |
| 0039593937  | 76,781.06      | 12,121.48          | 15.787          |
| 0039593979  | 304,378.47     | (47,097.79)        | (15.473)        |
| 0039596146  | 401,018.48     | (125,582.14)       | (31.316)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
 04-Apr-2024 11:42:20 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039596416  | 207,804.99     | 2,157.26           | 1.038           |
| 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     | (405.60)           | (0.335)         |
| 0039597439  | 105,503.35     | 793.42             | 0.752           |
| 0039597772  | 411,399.09     | (27,002.64)        | (6.564)         |
| 0039598070  | 148,331.32     | (26,124.41)        | (17.612)        |
| 0039598228  | 215,057.33     | (15,294.33)        | (7.112)         |
| 0039598238  | 374,284.32     | (378.39)           | (0.101)         |
| 0039599776  | 228,048.73     | (18,104.26)        | (7.939)         |
| 0039600016  | 212,298.02     | (3,801.61)         | (1.791)         |
| 0039600435  | 111,317.20     | 40,864.90          | 36.710          |
| 0039600808  | 366,197.21     | (117,299.83)       | (32.032)        |
| 0039601086  | 99,695.17      | 36,925.20          | 37.038          |
| 0039601848  | 209,143.89     | (4,888.27)         | (2.337)         |
| 0039602032  | 254,642.99     | (8,455.75)         | (3.321)         |
| 0039603142  | 328,047.19     | 102,034.77         | 31.104          |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2024  
04-Apr-2024 11:42:20 AM

## 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 | 9                   | 1,436,843.36              | 203,124.16                  | 0.002 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 9                   | 1,436,843.36                        | 203,124.16                  | 0.002 %                 |

## 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 | 0039489245  | 160,000.00                   | 4.250 %           | AZ    | 97.00              | 360           | 145,337.71                          | 03/31/2024                 | (1,821.50)           | (1,821.50)                      |
| Summary | 0039497636  | 390,000.00                   | 3.750 %           | CT    | 95.00              | 360           | 373,636.03                          | 02/29/2024                 | 44.00                | (48,142.65)                     |
| Summary | 0039499113  | 233,000.00                   | 4.375 %           | ME    | 95.00              | 360           | 214,075.77                          | 03/31/2024                 | 42,665.02            | 42,665.02                       |
| Summary | 0039499199  | 62,000.00                    | 4.500 %           | WV    | 95.00              | 360           | 51,595.14                           | 10/31/2023                 | 2,549.48             | 4,314.54                        |
| Summary | 0039506493  | 190,000.00                   | 3.500 %           | OR    | 90.00              | 360           | 176,556.85                          | 03/31/2024                 | 75,936.17            | 75,936.17                       |
| Summary | 0039518026  | 44,000.00                    | 5.000 %           | TX    | 97.00              | 360           | 41,556.68                           | 03/31/2024                 | 27,143.31            | 27,143.31                       |
| Summary | 0039523057  | 96,000.00                    | 4.125 %           | NJ    | 95.00              | 360           | 94,719.25                           | 09/30/2023                 | 27.58                | 10,610.49                       |
| Summary | 0039599776  | 238,000.00                   | 4.125 %           | CA    | 95.00              | 360           | 228,048.73                          | 03/31/2022                 | 15,715.20            | (18,104.26)                     |
| Summary | 0039600435  | 117,000.00                   | 4.000 %           | MI    | 94.00              | 360           | 111,317.20                          | 03/31/2024                 | 40,864.90            | 40,864.90                       |

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

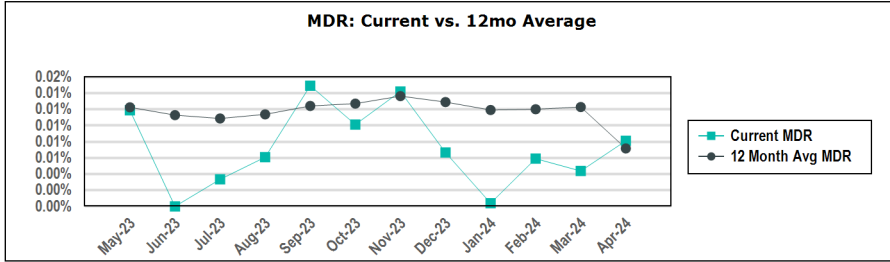
Distribution Date: 25-Apr-2024  
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## Realized Loss Report - Collateral

### Summary

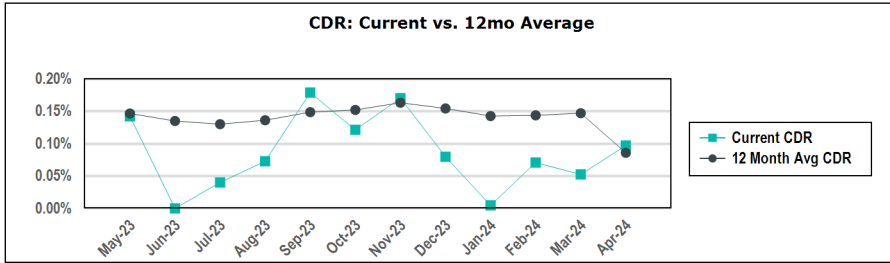
#### MDR

Current Month 0.008 %  
 3 Month Average 0.006 %  
 12 Month Average 0.007 %



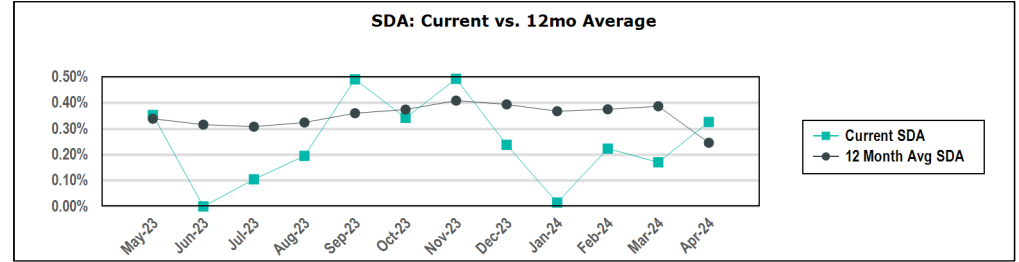
#### CDR

Current Month 0.097 %  
 3 Month Average 0.074 %  
 12 Month Average 0.086 %



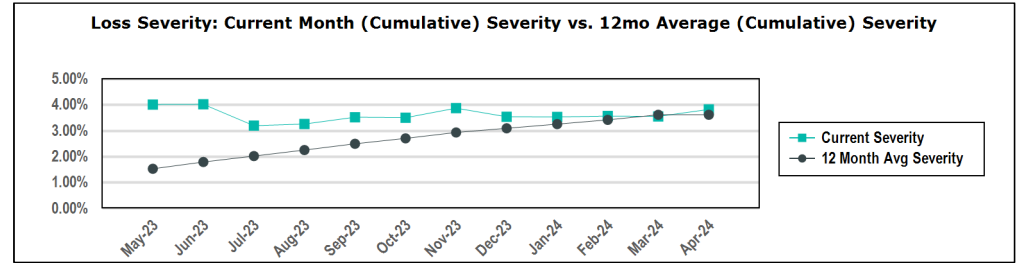
#### SDA

Current Month 0.327 %  
 3 Month Average 0.240 %  
 12 Month Average 0.246 %



#### Loss Severity

Current Month (Cumulative) 3.828 %  
 3 Month Average (Cumulative) 3.653 %  
 12 Month Average (Cumulative) 3.622 %



### 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.

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02

Distribution Date: 25-Apr-2024  
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## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.371 % |
| 3 Month Average  | 0.367 % |
| 12 Month Average | 0.533 % |

#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 4.367 % |
| 3 Month Average  | 4.315 % |
| 12 Month Average | 6.206 % |

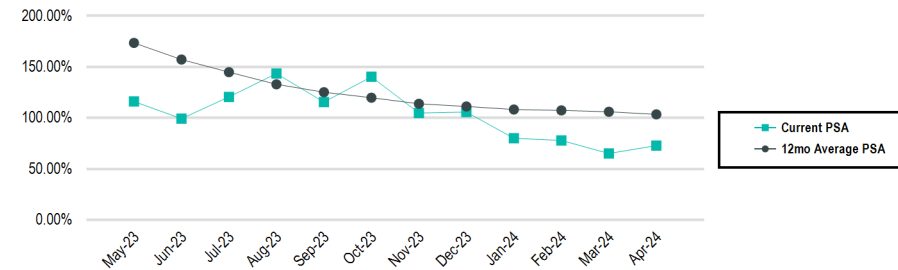
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 72.790 %  |
| 3 Month Average  | 71.924 %  |
| 12 Month Average | 103.429 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Calculation Methodology:

Single Month Mortality (SMM):  $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR):  $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model:  $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



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 |
|--------------------------------------------|-----------------------------------------------------------|
| 189                                        | 33,118,283.91                                             |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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# 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.

### Bond Retirement Detail – Effective November 2021

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 2M-2  | 30711XGP3 | 759,779,000             | 546,972,038                  | 212,806,962                     |
| 2M-2H | N/A       | 39,990,300              | (546,972,038)                | 586,962,338                     |

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

### Bond Retirement Detail – Effective December 2022

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 2M-2  | 30711XGP3 | 212,806,962             | 89,309,878                   | 123,497,084                     |
| 2M-2H | N/A       | 586,962,338             | (89,309,878)                 | 676,272,216                     |

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Supplemental Reporting

| Bond Retirement Detail – Effective October 2023                                                                                                                                                                   |           |                         |                              |                                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                             | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
| 2B-1                                                                                                                                                                                                              | 30711XGQ1 | 189,945,000             | 82,031,000                   | 107,914,000                     |
| 2B-1H                                                                                                                                                                                                             | N/A       | 9,997,325               | (82,031,000)                 | 92,028,325                      |
| <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes</a> |           |                         |                              |                                 |