

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: 27-Nov-2023  
 07-Nov-2023 11:21:17 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  |           | 10/31/2023  | 0.00000 %                     | 8,021,239,656.16              | 0.00                  | 62,272,829.29          | 0.00                             | 7,958,966,826.87           | 62,272,829.29      | 0.00                                  |
| 2M-1  | 30711XGK4 | 11/24/2023  | 6.58510 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 10/31/2023  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XGL2 | 11/24/2023  | 9.08510 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 10/31/2023  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XGM0 | 11/24/2023  | 9.08510 %                     | 15,477,023.79                 | 128,892.78            | 894,369.26             | 0.00                             | 14,582,654.53              | 1,023,262.04       | 0.00                                  |
| 2M-BH |           | 10/31/2023  | 0.00000 %                     | 84,752,324.04                 | 0.00                  | 4,897,574.24           | 0.00                             | 79,854,749.80              | 4,897,574.24       | 0.00                                  |
| 2M-2C | 30711XGN8 | 11/24/2023  | 9.08510 %                     | 40,136,523.85                 | 334,257.31            | 0.00                   | 0.00                             | 40,136,523.85              | 334,257.31         | 0.00                                  |
| 2M-CH |           | 10/31/2023  | 0.00000 %                     | 219,788,499.15                | 0.00                  | 0.00                   | 0.00                             | 219,788,499.15             | 0.00               | 0.00                                  |
| 2M-2  | 30711XGP3 | 11/24/2023  | 9.08510 %                     | 55,613,547.64                 | 463,150.09            | 894,369.26             | 0.00                             | 54,719,178.38              | 1,357,519.35       | 0.00                                  |
| 2M-2H |           | 10/31/2023  | 0.00000 %                     | 304,540,817.06                | 0.00                  | 4,897,574.24           | 0.00                             | 299,643,242.82             | 4,897,574.24       | 0.00                                  |
| 2B-1  | 30711XGQ1 | 11/24/2023  | 10.93510 %                    | 107,914,000.00                | 1,081,712.85          | 0.00                   | 0.00                             | 107,914,000.00             | 1,081,712.85       | 0.00                                  |
| 2B-1H |           | 10/31/2023  | 0.00000 %                     | 92,028,325.00                 | 0.00                  | 0.00                   | 0.00                             | 92,028,325.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 10/31/2023  | 0.00000 %                     | 197,734,568.05                | 0.00                  | 0.00                   | 280,520.14                       | 197,454,047.91             | 0.00               | 2,488,277.09                          |
| 2A-I1 | 30711XGR9 | 11/24/2023  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XGS7 | 11/24/2023  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XGT5 | 11/24/2023  | 2.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XGU2 | 11/24/2023  | 2.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XGZ1 | 11/24/2023  | 1.30000 %                     | 0.00                          | 18,443.45             | 0.00                   | 0.00                             | 0.00                       | 18,443.45          | 0.00                                  |
| 2B-I2 | 30711XHA5 | 11/24/2023  | 1.80000 %                     | 0.00                          | 25,537.09             | 0.00                   | 0.00                             | 0.00                       | 25,537.09          | 0.00                                  |
| 2B-I3 | 30711XHB3 | 11/24/2023  | 2.30000 %                     | 0.00                          | 32,630.73             | 0.00                   | 0.00                             | 0.00                       | 32,630.73          | 0.00                                  |
| 2B-I4 | 30711XHC1 | 11/24/2023  | 2.80000 %                     | 0.00                          | 39,724.36             | 0.00                   | 0.00                             | 0.00                       | 39,724.36          | 0.00                                  |
| 2C-I1 | 30711XHH0 | 11/24/2023  | 1.30000 %                     | 0.00                          | 47,829.36             | 0.00                   | 0.00                             | 0.00                       | 47,829.36          | 0.00                                  |
| 2C-I2 | 30711XHJ6 | 11/24/2023  | 1.80000 %                     | 0.00                          | 66,225.26             | 0.00                   | 0.00                             | 0.00                       | 66,225.26          | 0.00                                  |
| 2C-I3 | 30711XHK3 | 11/24/2023  | 2.30000 %                     | 0.00                          | 84,621.17             | 0.00                   | 0.00                             | 0.00                       | 84,621.17          | 0.00                                  |
| 2C-I4 | 30711XHL1 | 11/24/2023  | 2.80000 %                     | 0.00                          | 103,017.08            | 0.00                   | 0.00                             | 0.00                       | 103,017.08         | 0.00                                  |
| 2E-A1 | 30711XGV0 | 11/24/2023  | 7.78510 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XGW8 | 11/24/2023  | 7.28510 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XGX6 | 11/24/2023  | 6.78510 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XGY4 | 11/24/2023  | 6.28510 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XHD9 | 11/24/2023  | 7.78510 %                     | 15,477,023.79                 | 110,449.33            | 894,369.26             | 0.00                             | 14,582,654.53              | 1,004,818.59       | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
07-Nov-2023 11:21:17 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 | 11/24/2023  | 7.28510 %                     | 15,477,023.79                 | 103,355.69            | 894,369.26             | 0.00                             | 14,582,654.53              | 997,724.95         | 0.00                                  |
| 2E-B3  | 30711XHF4 | 11/24/2023  | 6.78510 %                     | 15,477,023.79                 | 96,262.06             | 894,369.26             | 0.00                             | 14,582,654.53              | 990,631.32         | 0.00                                  |
| 2E-B4  | 30711XHG2 | 11/24/2023  | 6.28510 %                     | 15,477,023.79                 | 89,168.42             | 894,369.26             | 0.00                             | 14,582,654.53              | 983,537.68         | 0.00                                  |
| 2E-C1  | 30711XHM9 | 11/24/2023  | 7.78510 %                     | 40,136,523.85                 | 286,427.95            | 0.00                   | 0.00                             | 40,136,523.85              | 286,427.95         | 0.00                                  |
| 2E-C2  | 30711XHN7 | 11/24/2023  | 7.28510 %                     | 40,136,523.85                 | 268,032.04            | 0.00                   | 0.00                             | 40,136,523.85              | 268,032.04         | 0.00                                  |
| 2E-C3  | 30711XHP2 | 11/24/2023  | 6.78510 %                     | 40,136,523.85                 | 249,636.13            | 0.00                   | 0.00                             | 40,136,523.85              | 249,636.13         | 0.00                                  |
| 2E-C4  | 30711XHQ0 | 11/24/2023  | 6.28510 %                     | 40,136,523.85                 | 231,240.23            | 0.00                   | 0.00                             | 40,136,523.85              | 231,240.23         | 0.00                                  |
| 2E-D1  | 30711XHR8 | 11/24/2023  | 7.78510 %                     | 15,477,023.79                 | 110,449.33            | 894,369.26             | 0.00                             | 14,582,654.53              | 1,004,818.59       | 0.00                                  |
| 2E-D2  | 30711XHS6 | 11/24/2023  | 7.28510 %                     | 15,477,023.79                 | 103,355.69            | 894,369.26             | 0.00                             | 14,582,654.53              | 997,724.95         | 0.00                                  |
| 2E-D3  | 30711XHT4 | 11/24/2023  | 6.78510 %                     | 15,477,023.79                 | 96,262.06             | 894,369.26             | 0.00                             | 14,582,654.53              | 990,631.32         | 0.00                                  |
| 2E-D4  | 30711XHU1 | 11/24/2023  | 6.28510 %                     | 15,477,023.79                 | 89,168.42             | 894,369.26             | 0.00                             | 14,582,654.53              | 983,537.68         | 0.00                                  |
| 2E-D5  | 30711XHV9 | 11/24/2023  | 9.08510 %                     | 15,477,023.79                 | 128,892.78            | 894,369.26             | 0.00                             | 14,582,654.53              | 1,023,262.04       | 0.00                                  |
| 2E-F1  | 30711XHW7 | 11/24/2023  | 7.78510 %                     | 55,613,547.64                 | 396,877.28            | 894,369.26             | 0.00                             | 54,719,178.38              | 1,291,246.54       | 0.00                                  |
| 2E-F2  | 30711XHX5 | 11/24/2023  | 7.28510 %                     | 55,613,547.64                 | 371,387.73            | 894,369.26             | 0.00                             | 54,719,178.38              | 1,265,756.99       | 0.00                                  |
| 2E-F3  | 30711XHY3 | 11/24/2023  | 6.78510 %                     | 55,613,547.64                 | 345,898.19            | 894,369.26             | 0.00                             | 54,719,178.38              | 1,240,267.45       | 0.00                                  |
| 2E-F4  | 30711XHZ0 | 11/24/2023  | 6.28510 %                     | 55,613,547.64                 | 320,408.65            | 894,369.26             | 0.00                             | 54,719,178.38              | 1,214,777.91       | 0.00                                  |
| 2E-F5  | 30711XJA3 | 11/24/2023  | 9.08510 %                     | 55,613,547.64                 | 463,150.09            | 894,369.26             | 0.00                             | 54,719,178.38              | 1,357,519.35       | 0.00                                  |
| 2X-1   | 30711XJB1 | 11/24/2023  | 1.30000 %                     | 0.00                          | 18,443.45             | 0.00                   | 0.00                             | 0.00                       | 18,443.45          | 0.00                                  |
| 2X-2   | 30711XJC9 | 11/24/2023  | 1.80000 %                     | 0.00                          | 25,537.09             | 0.00                   | 0.00                             | 0.00                       | 25,537.09          | 0.00                                  |
| 2X-3   | 30711XJD7 | 11/24/2023  | 2.30000 %                     | 0.00                          | 32,630.73             | 0.00                   | 0.00                             | 0.00                       | 32,630.73          | 0.00                                  |
| 2X-4   | 30711XJE5 | 11/24/2023  | 2.80000 %                     | 0.00                          | 39,724.36             | 0.00                   | 0.00                             | 0.00                       | 39,724.36          | 0.00                                  |
| 2Y-1   | 30711XJF2 | 11/24/2023  | 1.30000 %                     | 0.00                          | 66,272.81             | 0.00                   | 0.00                             | 0.00                       | 66,272.81          | 0.00                                  |
| 2Y-2   | 30711XJG0 | 11/24/2023  | 1.80000 %                     | 0.00                          | 91,762.35             | 0.00                   | 0.00                             | 0.00                       | 91,762.35          | 0.00                                  |
| 2Y-3   | 30711XJH8 | 11/24/2023  | 2.30000 %                     | 0.00                          | 117,251.90            | 0.00                   | 0.00                             | 0.00                       | 117,251.90         | 0.00                                  |
| 2Y-4   | 30711XJJ4 | 11/24/2023  | 2.80000 %                     | 0.00                          | 142,741.44            | 0.00                   | 0.00                             | 0.00                       | 142,741.44         | 0.00                                  |
| Totals |           |             |                               | 9,717,132,332.45              | 6,820,827.73          | 86,377,885.93          | 280,520.14                       | 9,630,473,926.38           | 93,198,713.66      | 2,488,277.09                          |

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: 27-Nov-2023  
07-Nov-2023 11:21:17 AM

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
07-Nov-2023 11:21:17 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    | 8,021,239,656.16              | 19,273,750.90                    | 42,999,078.39                      | 0.00      | 0.00                     | 62,272,829.29             | 7,958,966,826.87           | 0.20732455                    | 62,272,829.29                |
| 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        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.33737373                    | 894,369.26                   |
| 2M-BH | 236,695,218.71       | 84,752,324.04                 | 1,539,763.35                     | 3,357,810.88                       | 0.00      | 0.00                     | 4,897,574.24              | 79,854,749.80              | 0.33737373                    | 4,897,574.24                 |
| 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       | 55,613,547.64                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 54,719,178.38              | 0.44308073                    | 894,369.26                   |
| 2M-2H | 676,272,216.00       | 304,540,817.06                | 1,539,763.35                     | 3,357,810.88                       | 0.00      | 0.00                     | 4,897,574.24              | 299,643,242.82             | 0.44308081                    | 4,897,574.24                 |
| 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       | 197,734,568.05                | 0.00                             | 0.00                               | 0.00      | 280,520.14               | 280,520.14                | 197,454,047.91             | 0.98755503                    | 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        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.33737373                    | 894,369.26                   |
| 2E-B2 | 43,224,036.29        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.33737373                    | 894,369.26                   |
| 2E-B3 | 43,224,036.29        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.33737373                    | 894,369.26                   |

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### Series 2017-C02



Distribution Date: 27-Nov-2023  
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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        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.33737373                    | 894,369.26                   |
| 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        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.17493470                    | 894,369.26                   |
| 2E-D2  | 83,360,560.15        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.17493470                    | 894,369.26                   |
| 2E-D3  | 83,360,560.15        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.17493470                    | 894,369.26                   |
| 2E-D4  | 83,360,560.15        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.17493470                    | 894,369.26                   |
| 2E-D5  | 83,360,560.15        | 15,477,023.79                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 14,582,654.53              | 0.17493470                    | 894,369.26                   |
| 2E-F1  | 83,360,560.15        | 55,613,547.64                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 54,719,178.38              | 0.65641568                    | 894,369.26                   |
| 2E-F2  | 83,360,560.15        | 55,613,547.64                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 54,719,178.38              | 0.65641568                    | 894,369.26                   |
| 2E-F3  | 83,360,560.15        | 55,613,547.64                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 54,719,178.38              | 0.65641568                    | 894,369.26                   |
| 2E-F4  | 83,360,560.15        | 55,613,547.64                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 54,719,178.38              | 0.65641568                    | 894,369.26                   |
| 2E-F5  | 83,360,560.15        | 55,613,547.64                 | 281,183.49                       | 613,185.77                         | 0.00      | 0.00                     | 894,369.26                | 54,719,178.38              | 0.65641568                    | 894,369.26                   |
| 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    | 9,717,132,332.45              | 26,852,213.44                    | 59,525,672.47                      | 0.00      | 280,520.14               | 86,658,406.07             | 9,630,473,926.38           | 0.22866638                    | 86,377,885.93                |

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.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
07-Nov-2023 11:21:17 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    | 208.94670444                  | 0.50206538                       | 1.12009067                         | 0.00000000 | 0.00000000               | 1.62215605                | 207.32454839               | 0.20732455                    | 1.62215605                   |
| 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        | 358.06521367                  | 6.50525759                       | 14.18622189                        | 0.00000000 | 0.00000000               | 20.69147948               | 337.37373419               | 0.33737373                    | 20.69147948                  |
| 2M-BH | 236,695,218.71       | 358.06521358                  | 6.50525751                       | 14.18622184                        | 0.00000000 | 0.00000000               | 20.69147939               | 337.37373419               | 0.33737373                    | 20.69147939                  |
| 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       | 1000.00000455                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000455              | 1.00000000                    | 0.00000000                   |
| 2M-2  | 123,497,084.00       | 450.32275936                  | 2.27684315                       | 4.96518420                         | 0.00000000 | 0.00000000               | 7.24202735                | 443.08073201               | 0.44308073                    | 7.24202735                   |
| 2M-2H | 676,272,216.00       | 450.32282837                  | 2.27683958                       | 4.96517645                         | 0.00000000 | 0.00000000               | 7.24201605                | 443.08081233               | 0.44308081                    | 7.24201605                   |
| 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       | 988.95803102                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 1.40300529               | 1.40300529                | 987.55502573               | 0.98755503                    | 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        | 358.06521367                  | 6.50525759                       | 14.18622189                        | 0.00000000 | 0.00000000               | 20.69147948               | 337.37373419               | 0.33737373                    | 20.69147948                  |
| 2E-B2 | 43,224,036.29        | 358.06521367                  | 6.50525759                       | 14.18622189                        | 0.00000000 | 0.00000000               | 20.69147948               | 337.37373419               | 0.33737373                    | 20.69147948                  |
| 2E-B3 | 43,224,036.29        | 358.06521367                  | 6.50525759                       | 14.18622189                        | 0.00000000 | 0.00000000               | 20.69147948               | 337.37373419               | 0.33737373                    | 20.69147948                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
07-Nov-2023 11:21:17 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        | 358.06521367                  | 6.50525759                       | 14.18622189                        | 0.00000000 | 0.00000000               | 20.69147948               | 337.37373419               | 0.33737373                    | 20.69147948                  |
| 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        | 185.66362513                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 174.93469938               | 0.17493470                    | 10.72892575                  |
| 2E-D2 | 83,360,560.15        | 185.66362513                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 174.93469938               | 0.17493470                    | 10.72892575                  |
| 2E-D3 | 83,360,560.15        | 185.66362513                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 174.93469938               | 0.17493470                    | 10.72892575                  |
| 2E-D4 | 83,360,560.15        | 185.66362513                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 174.93469938               | 0.17493470                    | 10.72892575                  |
| 2E-D5 | 83,360,560.15        | 185.66362513                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 174.93469938               | 0.17493470                    | 10.72892575                  |
| 2E-F1 | 83,360,560.15        | 667.14460100                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 656.41567525               | 0.65641568                    | 10.72892575                  |
| 2E-F2 | 83,360,560.15        | 667.14460100                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 656.41567525               | 0.65641568                    | 10.72892575                  |
| 2E-F3 | 83,360,560.15        | 667.14460100                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 656.41567525               | 0.65641568                    | 10.72892575                  |
| 2E-F4 | 83,360,560.15        | 667.14460100                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 656.41567525               | 0.65641568                    | 10.72892575                  |
| 2E-F5 | 83,360,560.15        | 667.14460100                  | 3.37309981                       | 7.35582593                         | 0.00000000 | 0.00000000               | 10.72892575               | 656.41567525               | 0.65641568                    | 10.72892575                  |
| 2X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2Y-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 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 %                | 8,021,239,656.16                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,958,966,826.87                    |
| 2M-1  | N/A                 | N/A          | 6.58510 %                | 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          | 9.08510 %                | 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 | 10/25/23 - 11/26/23 | 33           | 9.08510 %                | 15,477,023.79                          | 128,892.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 128,892.78                  | 0.00                                   | 14,582,654.53                       |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 84,752,324.04                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 79,854,749.80                       |
| 2M-2C | 10/25/23 - 11/26/23 | 33           | 9.08510 %                | 40,136,523.85                          | 334,257.31               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 334,257.31                  | 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  | 10/25/23 - 11/26/23 | 33           | 9.08510 %                | 55,613,547.64                          | 463,150.09               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 463,150.09                  | 0.00                                   | 54,719,178.38                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 304,540,817.06                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 299,643,242.82                      |
| 2B-1  | 10/25/23 - 11/26/23 | 33           | 10.93510 %               | 107,914,000.00                         | 1,081,712.85             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,081,712.85                | 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 %                | 197,734,568.05                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 197,454,047.91                      |
| 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 | 10/25/23 - 11/26/23 | 33           | 1.30000 %                | 15,477,023.79                          | 18,443.45                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 18,443.45                   | 0.00                                   | 14,582,654.53                       |
| 2B-I2 | 10/25/23 - 11/26/23 | 33           | 1.80000 %                | 15,477,023.79                          | 25,537.09                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,537.09                   | 0.00                                   | 14,582,654.53                       |
| 2B-I3 | 10/25/23 - 11/26/23 | 33           | 2.30000 %                | 15,477,023.79                          | 32,630.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,630.73                   | 0.00                                   | 14,582,654.53                       |
| 2B-I4 | 10/25/23 - 11/26/23 | 33           | 2.80000 %                | 15,477,023.79                          | 39,724.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,724.36                   | 0.00                                   | 14,582,654.53                       |
| 2C-I1 | 10/25/23 - 11/26/23 | 33           | 1.30000 %                | 40,136,523.85                          | 47,829.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,829.36                   | 0.00                                   | 40,136,523.85                       |
| 2C-I2 | 10/25/23 - 11/26/23 | 33           | 1.80000 %                | 40,136,523.85                          | 66,225.26                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 66,225.26                   | 0.00                                   | 40,136,523.85                       |
| 2C-I3 | 10/25/23 - 11/26/23 | 33           | 2.30000 %                | 40,136,523.85                          | 84,621.17                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 84,621.17                   | 0.00                                   | 40,136,523.85                       |
| 2C-I4 | 10/25/23 - 11/26/23 | 33           | 2.80000 %                | 40,136,523.85                          | 103,017.08               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 103,017.08                  | 0.00                                   | 40,136,523.85                       |
| 2E-A1 | N/A                 | N/A          | 7.78510 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 7.28510 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.78510 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 6.28510 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 10/25/23 - 11/26/23 | 33           | 7.78510 %                | 15,477,023.79                          | 110,449.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 110,449.33                  | 0.00                                   | 14,582,654.53                       |
| 2E-B2 | 10/25/23 - 11/26/23 | 33           | 7.28510 %                | 15,477,023.79                          | 103,355.69               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 103,355.69                  | 0.00                                   | 14,582,654.53                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
07-Nov-2023 11:21:17 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         | 10/25/23 - 11/26/23 | 33           | 6.78510 %                | 15,477,023.79                          | 96,262.06                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 96,262.06                   | 0.00                                   | 14,582,654.53                       |
| 2E-B4         | 10/25/23 - 11/26/23 | 33           | 6.28510 %                | 15,477,023.79                          | 89,168.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 89,168.42                   | 0.00                                   | 14,582,654.53                       |
| 2E-C1         | 10/25/23 - 11/26/23 | 33           | 7.78510 %                | 40,136,523.85                          | 286,427.95               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 286,427.95                  | 0.00                                   | 40,136,523.85                       |
| 2E-C2         | 10/25/23 - 11/26/23 | 33           | 7.28510 %                | 40,136,523.85                          | 268,032.04               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 268,032.04                  | 0.00                                   | 40,136,523.85                       |
| 2E-C3         | 10/25/23 - 11/26/23 | 33           | 6.78510 %                | 40,136,523.85                          | 249,636.13               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 249,636.13                  | 0.00                                   | 40,136,523.85                       |
| 2E-C4         | 10/25/23 - 11/26/23 | 33           | 6.28510 %                | 40,136,523.85                          | 231,240.23               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 231,240.23                  | 0.00                                   | 40,136,523.85                       |
| 2E-D1         | 10/25/23 - 11/26/23 | 33           | 7.78510 %                | 15,477,023.79                          | 110,449.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 110,449.33                  | 0.00                                   | 14,582,654.53                       |
| 2E-D2         | 10/25/23 - 11/26/23 | 33           | 7.28510 %                | 15,477,023.79                          | 103,355.69               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 103,355.69                  | 0.00                                   | 14,582,654.53                       |
| 2E-D3         | 10/25/23 - 11/26/23 | 33           | 6.78510 %                | 15,477,023.79                          | 96,262.06                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 96,262.06                   | 0.00                                   | 14,582,654.53                       |
| 2E-D4         | 10/25/23 - 11/26/23 | 33           | 6.28510 %                | 15,477,023.79                          | 89,168.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 89,168.42                   | 0.00                                   | 14,582,654.53                       |
| 2E-D5         | 10/25/23 - 11/26/23 | 33           | 9.08510 %                | 15,477,023.79                          | 128,892.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 128,892.78                  | 0.00                                   | 14,582,654.53                       |
| 2E-F1         | 10/25/23 - 11/26/23 | 33           | 7.78510 %                | 55,613,547.64                          | 396,877.28               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 396,877.28                  | 0.00                                   | 54,719,178.38                       |
| 2E-F2         | 10/25/23 - 11/26/23 | 33           | 7.28510 %                | 55,613,547.64                          | 371,387.73               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 371,387.73                  | 0.00                                   | 54,719,178.38                       |
| 2E-F3         | 10/25/23 - 11/26/23 | 33           | 6.78510 %                | 55,613,547.64                          | 345,898.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 345,898.19                  | 0.00                                   | 54,719,178.38                       |
| 2E-F4         | 10/25/23 - 11/26/23 | 33           | 6.28510 %                | 55,613,547.64                          | 320,408.65               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 320,408.65                  | 0.00                                   | 54,719,178.38                       |
| 2E-F5         | 10/25/23 - 11/26/23 | 33           | 9.08510 %                | 55,613,547.64                          | 463,150.09               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 463,150.09                  | 0.00                                   | 54,719,178.38                       |
| 2X-1          | 10/25/23 - 11/26/23 | 33           | 1.30000 %                | 15,477,023.79                          | 18,443.45                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 18,443.45                   | 0.00                                   | 14,582,654.53                       |
| 2X-2          | 10/25/23 - 11/26/23 | 33           | 1.80000 %                | 15,477,023.79                          | 25,537.09                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,537.09                   | 0.00                                   | 14,582,654.53                       |
| 2X-3          | 10/25/23 - 11/26/23 | 33           | 2.30000 %                | 15,477,023.79                          | 32,630.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,630.73                   | 0.00                                   | 14,582,654.53                       |
| 2X-4          | 10/25/23 - 11/26/23 | 33           | 2.80000 %                | 15,477,023.79                          | 39,724.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,724.36                   | 0.00                                   | 14,582,654.53                       |
| 2Y-1          | 10/25/23 - 11/26/23 | 33           | 1.30000 %                | 55,613,547.64                          | 66,272.81                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 66,272.81                   | 0.00                                   | 54,719,178.39                       |
| 2Y-2          | 10/25/23 - 11/26/23 | 33           | 1.80000 %                | 55,613,547.64                          | 91,762.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 91,762.35                   | 0.00                                   | 54,719,178.39                       |
| 2Y-3          | 10/25/23 - 11/26/23 | 33           | 2.30000 %                | 55,613,547.64                          | 117,251.90               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 117,251.90                  | 0.00                                   | 54,719,178.39                       |
| 2Y-4          | 10/25/23 - 11/26/23 | 33           | 2.80000 %                | 55,613,547.64                          | 142,741.44               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 142,741.44                  | 0.00                                   | 54,719,178.39                       |
| <b>Totals</b> |                     |              |                          |                                        | 6,820,827.73             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,820,827.73                | 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: 27-Nov-2023  
07-Nov-2023 11:21:17 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 %                | 208.94670444                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 207.32454839                        |
| 2M-1  | 379,890,000.00       | 6.58510 %                | 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        | 9.08510 %                | 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        | 9.08510 %                | 358.06521367                           | 2.98197001               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.98197001                  | 0.00000000                             | 337.37373419                        |
| 2M-BH | 236,695,218.71       | 0.00000 %                | 358.06521358                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 337.37373419                        |
| 2M-2C | 40,136,523.85        | 9.08510 %                | 1000.00000000                          | 8.32800846               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 8.32800846                  | 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       | 9.08510 %                | 450.32275936                           | 3.75029171               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.75029171                  | 0.00000000                             | 443.08073201                        |
| 2M-2H | 676,272,216.00       | 0.00000 %                | 450.32282837                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 443.08081233                        |
| 2B-1  | 107,914,000.00       | 10.93510 %               | 1000.00000000                          | 10.02384167              | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 10.02384167                 | 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 %                | 988.95803102                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 987.55502573                        |
| 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 %                | 358.06521367                           | 0.42669430               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.42669430                  | 0.00000000                             | 337.37373419                        |
| 2B-I2 | 0.00                 | 1.80000 %                | 358.06521367                           | 0.59080762               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.59080762                  | 0.00000000                             | 337.37373419                        |
| 2B-I3 | 0.00                 | 2.30000 %                | 358.06521367                           | 0.75492094               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.75492094                  | 0.00000000                             | 337.37373419                        |
| 2B-I4 | 0.00                 | 2.80000 %                | 358.06521367                           | 0.91903402               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.91903402                  | 0.00000000                             | 337.37373419                        |
| 2C-I1 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.19166673               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.19166673                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.64999989               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.64999989                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 2.30000 %                | 1000.00000000                          | 2.10833331               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.10833331                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 2.80000 %                | 1000.00000000                          | 2.56666672               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.56666672                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 40,136,523.85        | 7.78510 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 40,136,523.85        | 7.28510 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 40,136,523.85        | 6.78510 %                | 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: 27-Nov-2023  
07-Nov-2023 11:21:17 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        | 6.28510 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 43,224,036.29        | 7.78510 %                | 358.06521367                           | 2.55527571               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.55527571                  | 0.00000000                             | 337.37373419                        |
| 2E-B2 | 43,224,036.29        | 7.28510 %                | 358.06521367                           | 2.39116239               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.39116239                  | 0.00000000                             | 337.37373419                        |
| 2E-B3 | 43,224,036.29        | 6.78510 %                | 358.06521367                           | 2.22704931               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.22704931                  | 0.00000000                             | 337.37373419                        |
| 2E-B4 | 43,224,036.29        | 6.28510 %                | 358.06521367                           | 2.06293599               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.06293599                  | 0.00000000                             | 337.37373419                        |
| 2E-C1 | 40,136,523.85        | 7.78510 %                | 1000.00000000                          | 7.13634173               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.13634173                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 40,136,523.85        | 7.28510 %                | 1000.00000000                          | 6.67800831               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.67800831                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 40,136,523.85        | 6.78510 %                | 1000.00000000                          | 6.21967490               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.21967490                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 40,136,523.85        | 6.28510 %                | 1000.00000000                          | 5.76134174               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.76134174                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 83,360,560.15        | 7.78510 %                | 185.66362513                           | 1.32495907               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.32495907                  | 0.00000000                             | 174.93469938                        |
| 2E-D2 | 83,360,560.15        | 7.28510 %                | 185.66362513                           | 1.23986319               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.23986319                  | 0.00000000                             | 174.93469938                        |
| 2E-D3 | 83,360,560.15        | 6.78510 %                | 185.66362513                           | 1.15476743               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.15476743                  | 0.00000000                             | 174.93469938                        |
| 2E-D4 | 83,360,560.15        | 6.28510 %                | 185.66362513                           | 1.06967155               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.06967155                  | 0.00000000                             | 174.93469938                        |
| 2E-D5 | 83,360,560.15        | 9.08510 %                | 185.66362513                           | 1.54620818               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.54620818                  | 0.00000000                             | 174.93469938                        |
| 2E-F1 | 83,360,560.15        | 7.78510 %                | 667.14460100                           | 4.76097185               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.76097185                  | 0.00000000                             | 656.41567525                        |
| 2E-F2 | 83,360,560.15        | 7.28510 %                | 667.14460100                           | 4.45519715               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.45519715                  | 0.00000000                             | 656.41567525                        |
| 2E-F3 | 83,360,560.15        | 6.78510 %                | 667.14460100                           | 4.14942257               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.14942257                  | 0.00000000                             | 656.41567525                        |
| 2E-F4 | 83,360,560.15        | 6.28510 %                | 667.14460100                           | 3.84364800               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.84364800                  | 0.00000000                             | 656.41567525                        |
| 2E-F5 | 83,360,560.15        | 9.08510 %                | 667.14460100                           | 5.55598582               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.55598582                  | 0.00000000                             | 656.41567525                        |
| 2X-1  | 0.00                 | 1.30000 %                | 185.66362513                           | 0.22124911               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.22124911                  | 0.00000000                             | 174.93469938                        |
| 2X-2  | 0.00                 | 1.80000 %                | 185.66362513                           | 0.30634499               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30634499                  | 0.00000000                             | 174.93469938                        |
| 2X-3  | 0.00                 | 2.30000 %                | 185.66362513                           | 0.39144087               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39144087                  | 0.00000000                             | 174.93469938                        |
| 2X-4  | 0.00                 | 2.80000 %                | 185.66362513                           | 0.47653663               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47653663                  | 0.00000000                             | 174.93469938                        |
| 2Y-1  | 0.00                 | 1.30000 %                | 667.14460100                           | 0.79501397               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.79501397                  | 0.00000000                             | 656.41567537                        |
| 2Y-2  | 0.00                 | 1.80000 %                | 667.14460100                           | 1.10078855               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.10078855                  | 0.00000000                             | 656.41567537                        |
| 2Y-3  | 0.00                 | 2.30000 %                | 667.14460100                           | 1.40656325               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40656325                  | 0.00000000                             | 656.41567537                        |
| 2Y-4  | 0.00                 | 2.80000 %                | 667.14460100                           | 1.71233782               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.71233782                  | 0.00000000                             | 656.41567537                        |

(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



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,738,919.00 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (280,520.14) |
| Total Deposits                                  | 2,458,398.86 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,439,232.20 |
| Total Withdrawals (Pool Distribution Amount)    | 2,458,398.86 |
| 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



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## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 68,345,292.92     |
| Total Principal Reduction Cumulative                        | 31,277,739,362.73 |
| Scheduled Principal Current                                 | 21,094,697.74     |
| Scheduled Principal Cumulative                              | 3,395,048,800.98  |
| Unscheduled Principal Current                               | 46,970,075.04     |
| Unscheduled Principal Cumulative                            | 27,880,202,283.86 |
| Senior Reduction Amount                                     | 62,272,829.29     |
| Subordinate Reduction Amount                                | 5,791,943.49      |
| Calculated Tranche Write-down Amount                        | 280,520.14        |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 107,466.30        |
| 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                                 | 50515             |
| Period Reference Pool Removal Loan Count                    | 268               |
| Period Ending Loan Count                                    | 50247             |
| UPB at Origination                                          | 40,538,481,000.00 |
| UPB at Issuance                                             | 39,988,464,989.77 |
| UPB Actual Current                                          | 8,710,725,627.04  |
| Period PIF Loan Count Current                               | 262               |
| PIF Loan Count Cumulative                                   | 119887            |
| Period PIF Loan UPB Current                                 | 41,366,273.45     |
| PIF Loan UPB Cumulative                                     | 27,124,038,709.21 |
| Period Partial Prepayment Amount                            | 4,779,421.13      |
| Repurchase Prior CE Loan Count Curr                         | 0                 |
| Repurchase Prior CE Loan Count Cum                          | 187               |
| Repurchase Prior Credit Event UPB Curr                      | 0.00              |
| Repurchase Prior Credit Event UPB Cum                       | 32,727,033.61     |
| Credit Event Amount Current                                 | 1,248,717.34      |
| Credit Event Amount Cumulative                              | 64,165,726.95     |
| Total Active Modified Loan Count                            | 1236              |
| Total Active Modified Loan UPB                              | 292,824,881.28    |
| Adjusted SOFR                                               | 5.435100%         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



## Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 91.367751% |
| Subordinate Percentage                | 8.632249%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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## Credit-Linked Notes

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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 %     | 7.490000 %       | 7.550000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 4.530000 %       | 4.560000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 4.530000 %       | 4.560000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 4.530000 %       | 4.560000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.250000 %       | 2.270000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.250000 %       | 2.270000 %    |
| 2B-2H | 280,520.14                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Connecticut Avenue Securities  
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Rep and Warranty Settlement Reporting - Deal Level

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

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

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



Distribution Date: 27-Nov-2023  
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## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 686          | 126,144,390.78 | 1.365256 % | 1.448150 % |
| 60 Days     | 162          | 30,194,720.86  | 0.322407 % | 0.346638 % |
| 90 Days     | 101          | 18,497,533.44  | 0.201007 % | 0.212354 % |
| 120 Days    | 49           | 10,891,094.58  | 0.097518 % | 0.125031 % |
| 150 Days    | 41           | 8,131,972.32   | 0.081597 % | 0.093356 % |
| 180+ Days   | 239          | 53,122,813.04  | 0.475650 % | 0.609855 % |
| Totals      | 1278         | 246,982,525.02 | 2.543435 % | 2.835384 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
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## Modification Loss Summary

| Group | Count of loans | Current UPB    | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|----------------|------------------------|-----------------|
| Total | 587            | 150,446,163.84 | 107,466.30             | 0.071432        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039434372  | 286,858.84  | 418.34                 | 0.145835        |
| Summary | 0039434459  | 269,838.44  | 430.22                 | 0.159436        |
| Summary | 0039434607  | 446,400.87  | 465.00                 | 0.104166        |
| Summary | 0039434774  | 301,665.11  | 157.12                 | 0.052084        |
| Summary | 0039435537  | 162,559.76  | 80.27                  | 0.049379        |
| Summary | 0039435747  | 76,595.92   | 111.70                 | 0.145830        |
| Summary | 0039435787  | 361,126.37  | 297.93                 | 0.082500        |
| Summary | 0039436085  | 308,895.14  | 257.41                 | 0.083332        |
| Summary | 0039436178  | 157,033.12  | 49.07                  | 0.031248        |
| Summary | 0039436230  | 301,896.57  | 345.92                 | 0.114582        |
| Summary | 0039436332  | 335,860.15  | 314.87                 | 0.093750        |
| Summary | 0039436726  | 276,792.46  | 33.91                  | 0.012251        |
| Summary | 0039437058  | 581,823.96  | 569.70                 | 0.097916        |
| Summary | 0039437085  | 227,974.52  | 94.99                  | 0.041667        |
| Summary | 0039437405  | 351,911.82  | 329.92                 | 0.093751        |
| Summary | 0039437411  | 325,685.40  | 583.05                 | 0.179022        |
| Summary | 0039437472  | 394,002.97  | 23.06                  | 0.005853        |
| Summary | 0039438105  | 332,968.85  | 312.16                 | 0.093751        |
| Summary | 0039438108  | 305,920.70  | 318.67                 | 0.104168        |
| Summary | 0039438352  | 350,333.39  | 572.43                 | 0.163396        |
| Summary | 0039438507  | 267,909.03  | 279.07                 | 0.104166        |
| Summary | 0039438666  | 280,787.75  | 321.74                 | 0.114585        |
| Summary | 0039438883  | 279,898.52  | 291.56                 | 0.104166        |
| Summary | 0039438931  | 199,116.85  | 207.41                 | 0.104165        |
| Summary | 0039439393  | 110,144.63  | 21.67                  | 0.019674        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039439686  | 223,479.42  | 93.12                  | 0.041668        |
| Summary | 0039439714  | 339,318.17  | 212.07                 | 0.062499        |
| Summary | 0039439716  | 161,170.35  | 67.15                  | 0.041664        |
| Summary | 0039439889  | 382,395.57  | 199.16                 | 0.052082        |
| Summary | 0039439923  | 301,018.16  | 438.98                 | 0.145832        |
| Summary | 0039439937  | 327,495.14  | 409.37                 | 0.125000        |
| Summary | 0039440034  | 456,879.62  | 91.74                  | 0.020080        |
| Summary | 0039440469  | 155,976.34  | 146.23                 | 0.093751        |
| Summary | 0039442509  | 154,087.36  | 48.15                  | 0.031249        |
| Summary | 0039442950  | 193,651.67  | 121.03                 | 0.062499        |
| Summary | 0039442971  | 371,593.98  | 154.83                 | 0.041666        |
| Summary | 0039443038  | 289,800.21  | 241.50                 | 0.083333        |
| Summary | 0039443045  | 244,052.78  | 228.80                 | 0.093750        |
| Summary | 0039443073  | 139,191.52  | 72.50                  | 0.052087        |
| Summary | 0039443320  | 387,271.28  | 17.49                  | 0.004516        |
| Summary | 0039443529  | 203,616.78  | 25.04                  | 0.012298        |
| Summary | 0039443869  | 404,607.48  | 674.35                 | 0.166668        |
| Summary | 0039443872  | 141,325.31  | 64.03                  | 0.045307        |
| Summary | 0039444135  | 122,097.55  | 101.75                 | 0.083335        |
| Summary | 0039444673  | 387,815.44  | 484.77                 | 0.125000        |
| Summary | 0039444679  | 228,199.56  | 114.90                 | 0.050351        |
| Summary | 0039444760  | 451,000.89  | 172.46                 | 0.038239        |
| Summary | 0039445386  | 227,508.29  | 117.85                 | 0.051800        |
| Summary | 0039445480  | 91,158.59   | 37.98                  | 0.041664        |
| Summary | 0039445539  | 252,989.28  | 126.72                 | 0.050089        |
| Summary | 0039445692  | 206,783.48  | 280.02                 | 0.135417        |
| Summary | 0039446587  | 168,901.42  | 193.53                 | 0.114582        |
| Summary | 0039446758  | 154,221.52  | 57.28                  | 0.037141        |
| Summary | 0039447560  | 211,160.15  | 153.97                 | 0.072916        |
| Summary | 0039447806  | 115,236.06  | 96.03                  | 0.083333        |
| Summary | 0039448174  | 459,656.55  | 478.81                 | 0.104167        |
| Summary | 0039448409  | 157,359.72  | 51.88                  | 0.032969        |
| Summary | 0039448816  | 361,235.71  | 150.51                 | 0.041665        |
| Summary | 0039449195  | 374,145.26  | 315.92                 | 0.084438        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039449264  | 390,075.82  | 117.26                 | 0.030061        |
| Summary | 0039449644  | 154,521.48  | 136.05                 | 0.088046        |
| Summary | 0039449680  | 258,850.03  | 242.67                 | 0.093749        |
| Summary | 0039450238  | 67,642.24   | 98.64                  | 0.145826        |
| Summary | 0039450504  | 439,333.51  | 594.93                 | 0.135416        |
| Summary | 0039450518  | 353,730.15  | 368.47                 | 0.104167        |
| Summary | 0039450531  | 227,079.34  | 117.80                 | 0.051876        |
| Summary | 0039450645  | 131,569.27  | 101.42                 | 0.077085        |
| Summary | 0039450838  | 265,208.72  | 221.01                 | 0.083334        |
| Summary | 0039450977  | 361,528.31  | 564.89                 | 0.156251        |
| Summary | 0039451066  | 179,327.33  | 205.48                 | 0.114584        |
| Summary | 0039451257  | 284,667.13  | 237.22                 | 0.083332        |
| Summary | 0039451467  | 255,175.19  | 86.30                  | 0.033820        |
| Summary | 0039451508  | 220,443.23  | 252.59                 | 0.114583        |
| Summary | 0039452485  | 163,416.41  | 51.07                  | 0.031251        |
| Summary | 0039452575  | 135,285.18  | 112.74                 | 0.083335        |
| Summary | 0039452930  | 86,053.28   | 134.46                 | 0.156252        |
| Summary | 0039453039  | 419,248.80  | 436.72                 | 0.104167        |
| Summary | 0039453085  | 307,531.35  | 320.35                 | 0.104168        |
| Summary | 0039453307  | 239,609.99  | 224.63                 | 0.093748        |
| Summary | 0039453736  | 437,405.24  | 410.07                 | 0.093751        |
| Summary | 0039454071  | 212,074.32  | 66.27                  | 0.031248        |
| Summary | 0039454201  | 216,275.13  | 180.23                 | 0.083334        |
| Summary | 0039454204  | 278,039.15  | 73.58                  | 0.026464        |
| Summary | 0039454370  | 178,399.10  | 204.42                 | 0.114586        |
| Summary | 0039454940  | 156,492.04  | 32.60                  | 0.020832        |
| Summary | 0039455066  | 185,120.09  | 96.42                  | 0.052085        |
| Summary | 0039455481  | 174,406.76  | 108.72                 | 0.062337        |
| Summary | 0039455809  | 140,767.88  | 146.63                 | 0.104164        |
| Summary | 0039456995  | 304,367.22  | 73.06                  | 0.024004        |
| Summary | 0039457780  | 210,489.19  | 131.56                 | 0.062502        |
| Summary | 0039457825  | 353,289.58  | 433.52                 | 0.122710        |
| Summary | 0039458024  | 184,156.10  | 134.28                 | 0.072916        |
| Summary | 0039458344  | 211,917.10  | 154.52                 | 0.072915        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039459032  | 273,330.59  | 113.89                 | 0.041667        |
| Summary | 0039459399  | 114,948.75  | 47.90                  | 0.041671        |
| Summary | 0039459748  | 299,528.75  | 374.41                 | 0.125000        |
| Summary | 0039459991  | 478,379.98  | 420.58                 | 0.087918        |
| Summary | 0039460027  | 126,331.33  | 118.44                 | 0.093753        |
| Summary | 0039460091  | 128,754.47  | 49.00                  | 0.038057        |
| Summary | 0039460094  | 120,927.64  | 131.51                 | 0.108751        |
| Summary | 0039460702  | 196,829.59  | 168.12                 | 0.085414        |
| Summary | 0039460722  | 358,307.56  | 332.93                 | 0.092917        |
| Summary | 0039460755  | 350,041.87  | 401.09                 | 0.114583        |
| Summary | 0039460795  | 256,179.12  | 240.17                 | 0.093751        |
| Summary | 0039460898  | 85,477.40   | 106.85                 | 0.125004        |
| Summary | 0039461514  | 319,007.15  | 232.61                 | 0.072917        |
| Summary | 0039461954  | 176,287.68  | 200.78                 | 0.113893        |
| Summary | 0039462078  | 311,351.15  | 324.32                 | 0.104165        |
| Summary | 0039462130  | 284,447.67  | 177.78                 | 0.062500        |
| Summary | 0039462567  | 431,909.34  | 364.47                 | 0.084386        |
| Summary | 0039462775  | 601,630.61  | 877.38                 | 0.145834        |
| Summary | 0039462997  | 305,417.03  | 222.70                 | 0.072917        |
| Summary | 0039463250  | 286,693.67  | 76.58                  | 0.026711        |
| Summary | 0039463441  | 486,324.82  | 350.56                 | 0.072084        |
| Summary | 0039463465  | 75,767.02   | 71.03                  | 0.093748        |
| Summary | 0039463507  | 347,807.36  | 181.15                 | 0.052083        |
| Summary | 0039463980  | 315,322.96  | 361.31                 | 0.114584        |
| Summary | 0039464076  | 248,860.59  | 321.35                 | 0.129129        |
| Summary | 0039464144  | 514,530.24  | 452.36                 | 0.087917        |
| Summary | 0039464189  | 303,373.23  | 58.45                  | 0.019267        |
| Summary | 0039464408  | 174,820.19  | 2.60                   | 0.001487        |
| Summary | 0039464466  | 331,419.94  | 379.75                 | 0.114583        |
| Summary | 0039465118  | 537,308.77  | 615.67                 | 0.114584        |
| Summary | 0039465259  | 37,279.88   | 11.41                  | 0.030606        |
| Summary | 0039466169  | 399,904.58  | 43.46                  | 0.010868        |
| Summary | 0039466229  | 229,597.85  | 36.22                  | 0.015775        |
| Summary | 0039466352  | 230,064.78  | 311.55                 | 0.135418        |

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## Credit-Linked Notes

### Series 2017-C02



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039466433  | 81,798.95   | 23.87                  | 0.029181        |
| Summary | 0039466796  | 266,195.73  | 4.84                   | 0.001818        |
| Summary | 0039466895  | 200,793.21  | 146.41                 | 0.072916        |
| Summary | 0039467000  | 67,100.45   | 83.88                  | 0.125007        |
| Summary | 0039467496  | 84,756.22   | 105.95                 | 0.125006        |
| Summary | 0039468562  | 333,950.63  | 382.65                 | 0.114583        |
| Summary | 0039468579  | 277,242.78  | 173.77                 | 0.062678        |
| Summary | 0039468684  | 173,194.57  | 36.08                  | 0.020832        |
| Summary | 0039468895  | 459,348.16  | 574.19                 | 0.125001        |
| Summary | 0039469171  | 287,852.94  | 38.04                  | 0.013215        |
| Summary | 0039469284  | 165,490.35  | 132.98                 | 0.080355        |
| Summary | 0039469394  | 200,985.17  | 334.98                 | 0.166669        |
| Summary | 0039470160  | 235,237.61  | 122.52                 | 0.052084        |
| Summary | 0039470269  | 235,291.33  | 318.62                 | 0.135415        |
| Summary | 0039470322  | 373,948.36  | 467.44                 | 0.125001        |
| Summary | 0039470572  | 157,681.89  | 82.13                  | 0.052086        |
| Summary | 0039470607  | 339,332.63  | 106.04                 | 0.031250        |
| Summary | 0039471363  | 69,179.64   | 86.47                  | 0.124993        |
| Summary | 0039471507  | 144,319.19  | 136.25                 | 0.094409        |
| Summary | 0039471913  | 109,898.87  | 2.54                   | 0.002311        |
| Summary | 0039472036  | 182,860.29  | 11.93                  | 0.006524        |
| Summary | 0039472237  | 135,147.37  | 140.78                 | 0.104168        |
| Summary | 0039472338  | 174,866.05  | 36.43                  | 0.020833        |
| Summary | 0039472513  | 180,280.73  | 37.56                  | 0.020834        |
| Summary | 0039472886  | 281,616.26  | 73.04                  | 0.025936        |
| Summary | 0039473433  | 112,727.88  | 46.97                  | 0.041667        |
| Summary | 0039473654  | 215,587.88  | 404.23                 | 0.187501        |
| Summary | 0039473924  | 135,515.75  | 32.75                  | 0.024167        |
| Summary | 0039474060  | 385,894.91  | 283.01                 | 0.073339        |
| Summary | 0039474304  | 198,871.11  | 199.51                 | 0.100321        |
| Summary | 0039474488  | 398,964.67  | 415.59                 | 0.104167        |
| Summary | 0039474664  | 322,438.68  | 369.46                 | 0.114583        |
| Summary | 0039474760  | 285,711.65  | 67.66                  | 0.023681        |
| Summary | 0039475157  | 303,488.98  | 31.61                  | 0.010416        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039475372  | 178,329.11  | 30.82                  | 0.017283        |
| Summary | 0039475552  | 216,870.37  | 201.51                 | 0.092917        |
| Summary | 0039476236  | 248,475.86  | 232.95                 | 0.093752        |
| Summary | 0039477120  | 227,035.17  | 189.20                 | 0.083335        |
| Summary | 0039477289  | 208,130.96  | 195.12                 | 0.093749        |
| Summary | 0039478499  | 367,213.26  | 39.66                  | 0.010800        |
| Summary | 0039478643  | 391,411.69  | 106.14                 | 0.027117        |
| Summary | 0039479461  | 290,623.94  | 77.48                  | 0.026660        |
| Summary | 0039479526  | 87,756.51   | 12.75                  | 0.014529        |
| Summary | 0039479770  | 269,927.06  | 56.23                  | 0.020832        |
| Summary | 0039479790  | 443,059.01  | 511.46                 | 0.115438        |
| Summary | 0039480159  | 253,319.88  | 211.10                 | 0.083333        |
| Summary | 0039480392  | 44,444.95   | 33.91                  | 0.076297        |
| Summary | 0039480397  | 299,615.65  | 176.17                 | 0.058799        |
| Summary | 0039480479  | 128,899.82  | 255.11                 | 0.197913        |
| Summary | 0039480749  | 277,872.88  | 74.23                  | 0.026714        |
| Summary | 0039480766  | 255,628.39  | 295.86                 | 0.115738        |
| Summary | 0039480859  | 284,013.70  | 278.10                 | 0.097918        |
| Summary | 0039481069  | 217,496.58  | 202.09                 | 0.092916        |
| Summary | 0039481932  | 116,943.86  | 60.91                  | 0.052085        |
| Summary | 0039481979  | 116,256.50  | 89.61                  | 0.077080        |
| Summary | 0039482253  | 118,981.79  | 4.91                   | 0.004127        |
| Summary | 0039482714  | 148,747.14  | 247.91                 | 0.166665        |
| Summary | 0039482734  | 89,308.82   | 139.55                 | 0.156256        |
| Summary | 0039483118  | 233,317.14  | 244.09                 | 0.104617        |
| Summary | 0039483311  | 141,110.59  | 67.46                  | 0.047806        |
| Summary | 0039483738  | 174,712.20  | 109.20                 | 0.062503        |
| Summary | 0039484057  | 241,596.07  | 111.64                 | 0.046209        |
| Summary | 0039484871  | 212,824.94  | 199.52                 | 0.093748        |
| Summary | 0039486505  | 264,275.58  | 220.23                 | 0.083333        |
| Summary | 0039486591  | 102,046.72  | 22.31                  | 0.021863        |
| Summary | 0039486597  | 271,320.06  | 169.58                 | 0.062502        |
| Summary | 0039486640  | 175,057.88  | 273.53                 | 0.156251        |
| Summary | 0039487146  | 304,051.51  | 158.36                 | 0.052083        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039487291  | 317,067.73  | 495.42                 | 0.156251        |
| Summary | 0039488169  | 199,194.01  | 4.55                   | 0.002284        |
| Summary | 0039488528  | 260,072.25  | 325.09                 | 0.125000        |
| Summary | 0039488666  | 207,758.56  | 86.57                  | 0.041669        |
| Summary | 0039488892  | 203,077.66  | 190.39                 | 0.093752        |
| Summary | 0039488984  | 268,582.88  | 19.99                  | 0.007443        |
| Summary | 0039490080  | 402,641.78  | 471.41                 | 0.117079        |
| Summary | 0039490173  | 301,615.14  | 124.05                 | 0.041129        |
| Summary | 0039490289  | 137,702.78  | 200.82                 | 0.145836        |
| Summary | 0039490983  | 174,236.40  | 181.50                 | 0.104169        |
| Summary | 0039491164  | 191,307.28  | 139.49                 | 0.072914        |
| Summary | 0039491166  | 88,946.07   | 64.86                  | 0.072921        |
| Summary | 0039491221  | 249,445.16  | 56.88                  | 0.022803        |
| Summary | 0039491349  | 208,929.25  | 17.55                  | 0.008400        |
| Summary | 0039491457  | 254,720.30  | 159.20                 | 0.062500        |
| Summary | 0039492009  | 331,460.41  | 276.22                 | 0.083334        |
| Summary | 0039492202  | 202,019.49  | 168.35                 | 0.083334        |
| Summary | 0039492626  | 166,870.21  | 45.17                  | 0.027069        |
| Summary | 0039492868  | 375,608.78  | 430.39                 | 0.114585        |
| Summary | 0039493088  | 411,243.88  | 428.38                 | 0.104167        |
| Summary | 0039493210  | 309,304.19  | 354.41                 | 0.114583        |
| Summary | 0039493360  | 103,437.10  | 11.08                  | 0.010712        |
| Summary | 0039493420  | 325,288.75  | 203.31                 | 0.062501        |
| Summary | 0039493511  | 112,536.51  | 117.23                 | 0.104171        |
| Summary | 0039493566  | 64,905.26   | 40.57                  | 0.062506        |
| Summary | 0039493567  | 160,110.50  | 300.21                 | 0.187502        |
| Summary | 0039494227  | 261,529.04  | 245.18                 | 0.093749        |
| Summary | 0039495304  | 492,754.66  | 410.63                 | 0.083334        |
| Summary | 0039495376  | 398,060.96  | 100.87                 | 0.025340        |
| Summary | 0039495802  | 317,085.28  | 90.55                  | 0.028557        |
| Summary | 0039496277  | 483,765.37  | 106.05                 | 0.021922        |
| Summary | 0039496344  | 297,652.48  | 341.06                 | 0.114583        |
| Summary | 0039496357  | 410,504.62  | 316.43                 | 0.077083        |
| Summary | 0039496915  | 227,506.61  | 165.89                 | 0.072917        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039497179  | 98,504.96   | 112.87                 | 0.114583        |
| Summary | 0039497243  | 401,153.46  | 490.95                 | 0.122385        |
| Summary | 0039497293  | 152,898.75  | 20.07                  | 0.013126        |
| Summary | 0039497384  | 318,577.46  | 4.86                   | 0.001526        |
| Summary | 0039498394  | 183,883.07  | 210.70                 | 0.114584        |
| Summary | 0039498494  | 139,932.80  | 218.65                 | 0.156254        |
| Summary | 0039498534  | 153,625.47  | 32.01                  | 0.020836        |
| Summary | 0039498560  | 225,844.70  | 235.12                 | 0.104107        |
| Summary | 0039498893  | 297,437.82  | 41.71                  | 0.014023        |
| Summary | 0039498922  | 301,161.26  | 311.69                 | 0.103496        |
| Summary | 0039499151  | 259,152.72  | 200.46                 | 0.077352        |
| Summary | 0039499316  | 428,436.09  | 380.26                 | 0.088755        |
| Summary | 0039499375  | 358,534.60  | 46.43                  | 0.012950        |
| Summary | 0039500223  | 337,081.35  | 127.07                 | 0.037697        |
| Summary | 0039500373  | 136,335.98  | 69.82                  | 0.051212        |
| Summary | 0039500489  | 394,112.59  | 328.43                 | 0.083334        |
| Summary | 0039500615  | 263,679.83  | 62.70                  | 0.023779        |
| Summary | 0039500882  | 386,809.83  | 241.76                 | 0.062501        |
| Summary | 0039501031  | 281,426.06  | 351.78                 | 0.124999        |
| Summary | 0039501050  | 407,515.25  | 421.86                 | 0.103520        |
| Summary | 0039501235  | 377,477.38  | 117.96                 | 0.031250        |
| Summary | 0039501465  | 59,588.11   | 45.12                  | 0.075720        |
| Summary | 0039501770  | 333,336.35  | 362.50                 | 0.108749        |
| Summary | 0039501779  | 306,506.02  | 59.89                  | 0.019540        |
| Summary | 0039501910  | 108,015.09  | 41.89                  | 0.038782        |
| Summary | 0039502066  | 145,944.75  | 167.23                 | 0.114584        |
| Summary | 0039502643  | 293,517.09  | 61.77                  | 0.021045        |
| Summary | 0039503134  | 188,364.08  | 18.59                  | 0.009869        |
| Summary | 0039503330  | 229,491.81  | 334.68                 | 0.145835        |
| Summary | 0039503440  | 226,645.06  | 141.65                 | 0.062499        |
| Summary | 0039503657  | 265,189.93  | 165.74                 | 0.062499        |
| Summary | 0039504058  | 458,857.88  | 430.18                 | 0.093750        |
| Summary | 0039504654  | 136,817.11  | 57.01                  | 0.041669        |
| Summary | 0039504900  | 265,651.35  | 43.49                  | 0.016371        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039505016  | 182,903.95  | 398.21                 | 0.217715        |
| Summary | 0039505048  | 166,098.83  | 138.42                 | 0.083336        |
| Summary | 0039505353  | 318,785.52  | 232.45                 | 0.072917        |
| Summary | 0039505470  | 311,655.48  | 64.93                  | 0.020834        |
| Summary | 0039505585  | 375,660.61  | 313.05                 | 0.083333        |
| Summary | 0039505680  | 285,662.71  | 267.81                 | 0.093750        |
| Summary | 0039506152  | 176,020.55  | 128.35                 | 0.072918        |
| Summary | 0039506417  | 253,743.63  | 158.59                 | 0.062500        |
| Summary | 0039506483  | 399,112.85  | 83.15                  | 0.020834        |
| Summary | 0039506739  | 341,692.69  | 61.28                  | 0.017934        |
| Summary | 0039506746  | 243,630.87  | 256.37                 | 0.105229        |
| Summary | 0039506874  | 61,188.22   | 50.99                  | 0.083333        |
| Summary | 0039507186  | 87,483.85   | 24.19                  | 0.027651        |
| Summary | 0039507262  | 136,216.33  | 127.70                 | 0.093748        |
| Summary | 0039507275  | 377,340.73  | 350.61                 | 0.092916        |
| Summary | 0039507512  | 297,872.59  | 527.48                 | 0.177082        |
| Summary | 0039507735  | 272,480.13  | 56.77                  | 0.020835        |
| Summary | 0039507818  | 230,253.09  | 95.94                  | 0.041667        |
| Summary | 0039508339  | 257,911.64  | 70.09                  | 0.027176        |
| Summary | 0039508926  | 234,377.44  | 196.64                 | 0.083899        |
| Summary | 0039508983  | 382,366.79  | 358.47                 | 0.093750        |
| Summary | 0039509195  | 357,844.40  | 46.39                  | 0.012964        |
| Summary | 0039509514  | 403,244.65  | 210.02                 | 0.052083        |
| Summary | 0039509881  | 158,094.84  | 98.81                  | 0.062500        |
| Summary | 0039510738  | 290,376.96  | 241.98                 | 0.083333        |
| Summary | 0039510884  | 309,953.53  | 161.43                 | 0.052082        |
| Summary | 0039511188  | 271,490.70  | 56.56                  | 0.020833        |
| Summary | 0039511281  | 170,917.59  | 106.82                 | 0.062498        |
| Summary | 0039511524  | 220,613.17  | 137.88                 | 0.062499        |
| Summary | 0039511803  | 365,172.22  | 152.16                 | 0.041668        |
| Summary | 0039511824  | 310,658.70  | 168.70                 | 0.054304        |
| Summary | 0039513262  | 214,367.46  | 9.35                   | 0.004362        |
| Summary | 0039513277  | 378,360.47  | 197.06                 | 0.052083        |
| Summary | 0039513475  | 365,478.25  | 228.42                 | 0.062499        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039514171  | 305,721.52  | 370.46                 | 0.121176        |
| Summary | 0039514223  | 344,569.60  | 143.57                 | 0.041666        |
| Summary | 0039514522  | 204,168.55  | 38.11                  | 0.018666        |
| Summary | 0039514784  | 122,011.10  | 88.97                  | 0.072920        |
| Summary | 0039514914  | 293,081.72  | 52.60                  | 0.017947        |
| Summary | 0039514957  | 59,713.86   | 18.66                  | 0.031249        |
| Summary | 0039515636  | 151,691.78  | 114.70                 | 0.075614        |
| Summary | 0039515806  | 136,421.79  | 133.94                 | 0.098181        |
| Summary | 0039515945  | 292,221.04  | 264.03                 | 0.090353        |
| Summary | 0039516221  | 143,579.89  | 24.70                  | 0.017203        |
| Summary | 0039516526  | 139,493.45  | 71.49                  | 0.051250        |
| Summary | 0039516542  | 223,257.23  | 44.19                  | 0.019793        |
| Summary | 0039517245  | 366,526.30  | 229.08                 | 0.062500        |
| Summary | 0039517929  | 174,932.16  | 140.46                 | 0.080294        |
| Summary | 0039518387  | 614,173.33  | 379.74                 | 0.061829        |
| Summary | 0039518405  | 117,014.89  | 121.89                 | 0.104166        |
| Summary | 0039518490  | 166,222.07  | 51.94                  | 0.031247        |
| Summary | 0039518623  | 229,583.55  | 34.96                  | 0.015228        |
| Summary | 0039518891  | 409,800.74  | 298.81                 | 0.072916        |
| Summary | 0039519036  | 192,327.94  | 140.24                 | 0.072917        |
| Summary | 0039519217  | 93,223.75   | 28.28                  | 0.030336        |
| Summary | 0039519404  | 161,111.75  | 57.89                  | 0.035932        |
| Summary | 0039519632  | 132,332.29  | 29.67                  | 0.022421        |
| Summary | 0039519955  | 359,988.65  | 262.49                 | 0.072916        |
| Summary | 0039520477  | 254,706.50  | 397.98                 | 0.156250        |
| Summary | 0039521058  | 402,079.94  | 167.53                 | 0.041666        |
| Summary | 0039521212  | 366,265.14  | 534.14                 | 0.145834        |
| Summary | 0039521507  | 153,432.36  | 16.08                  | 0.010480        |
| Summary | 0039521588  | 144,176.02  | 105.13                 | 0.072918        |
| Summary | 0039521591  | 126,495.16  | 118.59                 | 0.093751        |
| Summary | 0039522374  | 101,383.32  | 105.61                 | 0.104169        |
| Summary | 0039522716  | 449,314.50  | 413.67                 | 0.092067        |
| Summary | 0039522742  | 192,263.64  | 160.22                 | 0.083333        |
| Summary | 0039523117  | 334,951.01  | 88.58                  | 0.026446        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:17 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039523242  | 231,959.64  | 62.43                  | 0.026914        |
| Summary | 0039523404  | 111,397.07  | 9.99                   | 0.008968        |
| Summary | 0039523587  | 141,309.97  | 45.71                  | 0.032347        |
| Summary | 0039523874  | 307,513.36  | 128.13                 | 0.041666        |
| Summary | 0039524475  | 194,849.45  | 142.08                 | 0.072918        |
| Summary | 0039524616  | 408,200.38  | 382.69                 | 0.093751        |
| Summary | 0039524701  | 270,153.10  | 196.99                 | 0.072918        |
| Summary | 0039524715  | 325,642.35  | 440.97                 | 0.135415        |
| Summary | 0039525295  | 138,152.30  | 49.25                  | 0.035649        |
| Summary | 0039525606  | 260,486.76  | 53.81                  | 0.020657        |
| Summary | 0039525833  | 185,847.91  | 193.59                 | 0.104166        |
| Summary | 0039526316  | 307,519.80  | 206.38                 | 0.067111        |
| Summary | 0039526676  | 175,886.77  | 36.64                  | 0.020832        |
| Summary | 0039526818  | 117,555.31  | 85.72                  | 0.072919        |
| Summary | 0039527057  | 397,955.50  | 50.73                  | 0.012748        |
| Summary | 0039527241  | 181,283.64  | 113.30                 | 0.062499        |
| Summary | 0039527340  | 283,015.36  | 265.33                 | 0.093751        |
| Summary | 0039527573  | 294,364.86  | 214.64                 | 0.072916        |
| Summary | 0039528032  | 166,924.33  | 139.10                 | 0.083331        |
| Summary | 0039528735  | 155,445.94  | 48.58                  | 0.031252        |
| Summary | 0039529204  | 307,294.85  | 218.77                 | 0.071192        |
| Summary | 0039529409  | 168,070.86  | 105.85                 | 0.062979        |
| Summary | 0039529468  | 172,660.13  | 35.72                  | 0.020688        |
| Summary | 0039529551  | 133,881.27  | 69.73                  | 0.052083        |
| Summary | 0039529814  | 107,451.30  | 67.16                  | 0.062503        |
| Summary | 0039530013  | 133,740.80  | 181.11                 | 0.135419        |
| Summary | 0039530271  | 215,488.58  | 246.91                 | 0.114581        |
| Summary | 0039530565  | 356,612.29  | 370.73                 | 0.103959        |
| Summary | 0039530727  | 234,826.78  | 244.61                 | 0.104166        |
| Summary | 0039530980  | 136,012.66  | 82.42                  | 0.060597        |
| Summary | 0039531022  | 145,023.45  | 48.26                  | 0.033277        |
| Summary | 0039532356  | 323,480.82  | 458.13                 | 0.141625        |
| Summary | 0039533003  | 387,110.96  | 241.94                 | 0.062499        |
| Summary | 0039534136  | 102,100.58  | 9.67                   | 0.009471        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039534406  | 190,349.98  | 247.16                 | 0.129845        |
| Summary | 0039534500  | 359,935.93  | 188.41                 | 0.052345        |
| Summary | 0039535614  | 420,139.18  | 427.69                 | 0.101797        |
| Summary | 0039535644  | 201,423.99  | 125.89                 | 0.062500        |
| Summary | 0039535891  | 312,304.97  | 163.68                 | 0.052410        |
| Summary | 0039536402  | 248,221.20  | 95.47                  | 0.038462        |
| Summary | 0039536405  | 324,955.71  | 203.10                 | 0.062501        |
| Summary | 0039536952  | 448,367.44  | 513.75                 | 0.114582        |
| Summary | 0039537086  | 140,659.27  | 19.38                  | 0.013778        |
| Summary | 0039537326  | 435,377.31  | 288.36                 | 0.066232        |
| Summary | 0039537702  | 233,581.75  | 63.51                  | 0.027190        |
| Summary | 0039537744  | 175,248.10  | 18.26                  | 0.010420        |
| Summary | 0039538720  | 209,626.36  | 218.36                 | 0.104166        |
| Summary | 0039539340  | 380,401.82  | 317.00                 | 0.083333        |
| Summary | 0039539614  | 274,721.85  | 85.85                  | 0.031250        |
| Summary | 0039539672  | 77,779.38   | 113.43                 | 0.145836        |
| Summary | 0039540137  | 212,340.81  | 7.55                   | 0.003556        |
| Summary | 0039540267  | 390,720.60  | 366.30                 | 0.093750        |
| Summary | 0039540314  | 83,073.88   | 33.92                  | 0.040831        |
| Summary | 0039541257  | 266,910.48  | 122.05                 | 0.045727        |
| Summary | 0039541621  | 187,497.09  | 234.37                 | 0.124999        |
| Summary | 0039541861  | 335,517.20  | 389.94                 | 0.116221        |
| Summary | 0039541896  | 154,119.83  | 16.05                  | 0.010414        |
| Summary | 0039541951  | 255,420.41  | 252.27                 | 0.098767        |
| Summary | 0039542798  | 253,678.36  | 369.95                 | 0.145834        |
| Summary | 0039544440  | 216,019.34  | 330.34                 | 0.152921        |
| Summary | 0039544486  | 260,246.85  | 352.42                 | 0.135418        |
| Summary | 0039544688  | 492,192.94  | 598.79                 | 0.121658        |
| Summary | 0039544711  | 416,927.39  | 130.29                 | 0.031250        |
| Summary | 0039545344  | 204,341.40  | 3.36                   | 0.001644        |
| Summary | 0039545541  | 301,983.23  | 283.11                 | 0.093750        |
| Summary | 0039546060  | 266,493.33  | 213.20                 | 0.080002        |
| Summary | 0039546147  | 355,998.55  | 296.67                 | 0.083335        |
| Summary | 0039547289  | 397,450.63  | 248.41                 | 0.062501        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039547406  | 230,276.58  | 31.61                  | 0.013727        |
| Summary | 0039547496  | 367,422.14  | 574.10                 | 0.156251        |
| Summary | 0039548288  | 583,909.29  | 547.41                 | 0.093749        |
| Summary | 0039548525  | 191,731.19  | 162.01                 | 0.084499        |
| Summary | 0039548818  | 41,721.80   | 17.29                  | 0.041441        |
| Summary | 0039549019  | 445,867.75  | 236.19                 | 0.052973        |
| Summary | 0039549186  | 272,762.59  | 79.57                  | 0.029172        |
| Summary | 0039549385  | 264,375.96  | 165.23                 | 0.062498        |
| Summary | 0039549997  | 168,097.08  | 42.50                  | 0.025283        |
| Summary | 0039550275  | 248,419.32  | 258.77                 | 0.104167        |
| Summary | 0039550842  | 264,017.21  | 129.21                 | 0.048940        |
| Summary | 0039551104  | 377,860.50  | 239.98                 | 0.063510        |
| Summary | 0039551181  | 253,630.76  | 282.57                 | 0.111410        |
| Summary | 0039551325  | 190,221.45  | 99.07                  | 0.052081        |
| Summary | 0039551517  | 277,523.43  | 86.73                  | 0.031251        |
| Summary | 0039551621  | 217,973.22  | 73.40                  | 0.033674        |
| Summary | 0039551839  | 251,886.71  | 183.67                 | 0.072918        |
| Summary | 0039551990  | 294,574.35  | 153.42                 | 0.052082        |
| Summary | 0039552305  | 383,659.80  | 119.71                 | 0.031202        |
| Summary | 0039552677  | 164,213.98  | 102.63                 | 0.062498        |
| Summary | 0039553090  | 285,346.44  | 11.71                  | 0.004104        |
| Summary | 0039553472  | 357,359.64  | 55.45                  | 0.015517        |
| Summary | 0039553850  | 342,606.22  | 9.73                   | 0.002840        |
| Summary | 0039553903  | 203,880.15  | 63.71                  | 0.031249        |
| Summary | 0039554373  | 163,643.92  | 119.32                 | 0.072914        |
| Summary | 0039554562  | 88,691.64   | 82.41                  | 0.092917        |
| Summary | 0039554930  | 431,988.79  | 584.98                 | 0.135416        |
| Summary | 0039555148  | 368,317.96  | 137.46                 | 0.037321        |
| Summary | 0039555694  | 157,566.76  | 16.41                  | 0.010415        |
| Summary | 0039556794  | 325,747.12  | 69.52                  | 0.021342        |
| Summary | 0039556922  | 352,140.11  | 330.13                 | 0.093750        |
| Summary | 0039557424  | 394,335.64  | 410.77                 | 0.104168        |
| Summary | 0039558233  | 336,421.71  | 499.92                 | 0.148599        |
| Summary | 0039558278  | 295,742.50  | 215.65                 | 0.072918        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039558417  | 86,659.20   | 81.24                  | 0.093747        |
| Summary | 0039559008  | 298,468.19  | 154.19                 | 0.051660        |
| Summary | 0039559035  | 85,629.13   | 14.71                  | 0.017179        |
| Summary | 0039559236  | 110,113.75  | 80.29                  | 0.072916        |
| Summary | 0039559473  | 249,994.05  | 23.42                  | 0.009368        |
| Summary | 0039560335  | 100,669.93  | 18.25                  | 0.018129        |
| Summary | 0039560546  | 230,206.22  | 167.86                 | 0.072917        |
| Summary | 0039560746  | 191,033.28  | 34.85                  | 0.018243        |
| Summary | 0039560761  | 316,632.32  | 329.92                 | 0.104197        |
| Summary | 0039560910  | 131,418.96  | 136.89                 | 0.104163        |
| Summary | 0039560986  | 78,742.15   | 4.35                   | 0.005524        |
| Summary | 0039561329  | 127,222.55  | 41.18                  | 0.032368        |
| Summary | 0039562407  | 367,910.11  | 268.27                 | 0.072917        |
| Summary | 0039562633  | 511,860.76  | 319.60                 | 0.062439        |
| Summary | 0039562838  | 232,255.35  | 58.53                  | 0.025201        |
| Summary | 0039563096  | 301,711.07  | 96.40                  | 0.031951        |
| Summary | 0039563100  | 266,535.31  | 277.64                 | 0.104166        |
| Summary | 0039563120  | 71,395.78   | 7.44                   | 0.010421        |
| Summary | 0039563406  | 249,086.55  | 181.63                 | 0.072918        |
| Summary | 0039563782  | 444,178.28  | 370.15                 | 0.083334        |
| Summary | 0039564061  | 278,143.52  | 293.80                 | 0.105629        |
| Summary | 0039564378  | 413,848.17  | 474.20                 | 0.114583        |
| Summary | 0039565294  | 280,197.66  | 262.69                 | 0.093752        |
| Summary | 0039565463  | 290,010.47  | 68.07                  | 0.023472        |
| Summary | 0039565501  | 237,759.58  | 66.05                  | 0.027780        |
| Summary | 0039565670  | 289,419.42  | 188.74                 | 0.065213        |
| Summary | 0039565700  | 126,183.32  | 39.43                  | 0.031248        |
| Summary | 0039566027  | 175,247.78  | 164.29                 | 0.093747        |
| Summary | 0039566280  | 289,903.70  | 68.98                  | 0.023794        |
| Summary | 0039566445  | 104,109.15  | 75.91                  | 0.072914        |
| Summary | 0039566510  | 134,203.97  | 83.88                  | 0.062502        |
| Summary | 0039566840  | 172,683.64  | 41.71                  | 0.024154        |
| Summary | 0039567002  | 101,715.04  | 95.36                  | 0.093752        |
| Summary | 0039568470  | 69,915.45   | 3.76                   | 0.005378        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039569322  | 282,075.90  | 205.68                 | 0.072917        |
| Summary | 0039569398  | 170,570.92  | 142.14                 | 0.083332        |
| Summary | 0039569436  | 155,010.55  | 70.98                  | 0.045790        |
| Summary | 0039569532  | 387,404.42  | 201.77                 | 0.052083        |
| Summary | 0039569938  | 340,641.28  | 0.16                   | 0.000047        |
| Summary | 0039570569  | 140,502.87  | 116.39                 | 0.082838        |
| Summary | 0039570718  | 134,530.46  | 43.37                  | 0.032238        |
| Summary | 0039570735  | 147,379.19  | 76.76                  | 0.052083        |
| Summary | 0039570786  | 140,135.83  | 131.38                 | 0.093752        |
| Summary | 0039570878  | 385,296.15  | 401.35                 | 0.104167        |
| Summary | 0039570933  | 285,135.49  | 326.72                 | 0.114584        |
| Summary | 0039571024  | 445,177.45  | 52.86                  | 0.011874        |
| Summary | 0039571451  | 413,606.88  | 355.89                 | 0.086045        |
| Summary | 0039571453  | 332,937.58  | 239.99                 | 0.072083        |
| Summary | 0039571540  | 214,040.44  | 156.07                 | 0.072916        |
| Summary | 0039572130  | 175,807.19  | 9.46                   | 0.005381        |
| Summary | 0039572182  | 276,839.83  | 173.02                 | 0.062498        |
| Summary | 0039572279  | 315,034.47  | 196.90                 | 0.062501        |
| Summary | 0039572702  | 234,471.91  | 146.54                 | 0.062498        |
| Summary | 0039572777  | 204,634.90  | 52.43                  | 0.025621        |
| Summary | 0039573971  | 66,881.37   | 6.24                   | 0.009330        |
| Summary | 0039574034  | 251,855.49  | 268.25                 | 0.106509        |
| Summary | 0039574215  | 206,159.13  | 85.90                  | 0.041667        |
| Summary | 0039574916  | 123,796.30  | 90.27                  | 0.072918        |
| Summary | 0039575698  | 200,680.26  | 125.50                 | 0.062537        |
| Summary | 0039576553  | 287,256.49  | 14.36                  | 0.004999        |
| Summary | 0039576554  | 257,622.31  | 53.67                  | 0.020833        |
| Summary | 0039577125  | 225,374.72  | 46.95                  | 0.020832        |
| Summary | 0039577246  | 366,468.32  | 267.22                 | 0.072918        |
| Summary | 0039577920  | 164,159.94  | 34.20                  | 0.020833        |
| Summary | 0039578057  | 197,035.40  | 228.36                 | 0.115898        |
| Summary | 0039579043  | 123,621.23  | 137.78                 | 0.111453        |
| Summary | 0039579419  | 270,548.21  | 180.60                 | 0.066753        |
| Summary | 0039579442  | 213,408.38  | 66.69                  | 0.031250        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039579573  | 288,947.60  | 270.89                 | 0.093751        |
| Summary | 0039579661  | 223,715.01  | 93.21                  | 0.041665        |
| Summary | 0039579691  | 423,889.38  | 81.68                  | 0.019269        |
| Summary | 0039579708  | 249,700.99  | 15.21                  | 0.006091        |
| Summary | 0039580050  | 320,448.74  | 166.90                 | 0.052083        |
| Summary | 0039580068  | 362,723.73  | 455.91                 | 0.125691        |
| Summary | 0039580387  | 159,447.86  | 116.26                 | 0.072914        |
| Summary | 0039580689  | 451,126.47  | 711.43                 | 0.157701        |
| Summary | 0039580744  | 419,416.15  | 107.22                 | 0.025564        |
| Summary | 0039580970  | 331,051.88  | 241.39                 | 0.072916        |
| Summary | 0039581730  | 304,227.09  | 158.45                 | 0.052083        |
| Summary | 0039581811  | 376,290.51  | 77.89                  | 0.020699        |
| Summary | 0039581875  | 395,153.21  | 370.46                 | 0.093751        |
| Summary | 0039581910  | 222,771.83  | 185.64                 | 0.083332        |
| Summary | 0039582358  | 126,502.92  | 21.78                  | 0.017217        |
| Summary | 0039582440  | 103,897.61  | 86.58                  | 0.083332        |
| Summary | 0039583048  | 59,056.76   | 49.21                  | 0.083327        |
| Summary | 0039583702  | 555,786.70  | 356.78                 | 0.064194        |
| Summary | 0039583845  | 408,725.17  | 422.75                 | 0.103431        |
| Summary | 0039585044  | 283,716.56  | 561.52                 | 0.197916        |
| Summary | 0039586491  | 187,608.72  | 43.31                  | 0.023085        |
| Summary | 0039586912  | 434,558.01  | 497.93                 | 0.114583        |
| Summary | 0039587250  | 139,441.48  | 43.58                  | 0.031253        |
| Summary | 0039587261  | 268,484.35  | 27.97                  | 0.010418        |
| Summary | 0039587378  | 251,650.79  | 55.84                  | 0.022189        |
| Summary | 0039588470  | 406,709.83  | 64.58                  | 0.015879        |
| Summary | 0039588653  | 160,231.09  | 50.07                  | 0.031249        |
| Summary | 0039588673  | 157,717.52  | 39.82                  | 0.025248        |
| Summary | 0039589021  | 270,415.32  | 225.35                 | 0.083335        |
| Summary | 0039589041  | 284,028.07  | 147.93                 | 0.052083        |
| Summary | 0039589137  | 250,873.89  | 183.95                 | 0.073324        |
| Summary | 0039589287  | 629,096.02  | 589.78                 | 0.093750        |
| Summary | 0039589333  | 495,278.73  | 427.19                 | 0.086252        |
| Summary | 0039589367  | 174,212.55  | 63.16                  | 0.036255        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039589777  | 117,614.44  | 36.91                  | 0.031382        |
| Summary | 0039590258  | 327,913.70  | 375.73                 | 0.114582        |
| Summary | 0039590654  | 302,335.63  | 314.93                 | 0.104166        |
| Summary | 0039590888  | 209,698.16  | 152.90                 | 0.072914        |
| Summary | 0039591467  | 259,037.99  | 107.93                 | 0.041666        |
| Summary | 0039591824  | 177,375.73  | 74.23                  | 0.041849        |
| Summary | 0039591875  | 362,286.67  | 264.17                 | 0.072917        |
| Summary | 0039592152  | 211,540.74  | 165.15                 | 0.078070        |
| Summary | 0039592291  | 179,722.14  | 84.47                  | 0.047000        |
| Summary | 0039592313  | 208,705.48  | 217.40                 | 0.104166        |
| Summary | 0039592995  | 212,356.40  | 88.48                  | 0.041666        |
| Summary | 0039593032  | 245,028.77  | 153.14                 | 0.062499        |
| Summary | 0039593231  | 164,539.82  | 106.84                 | 0.064933        |
| Summary | 0039593576  | 174,272.67  | 127.07                 | 0.072914        |
| Summary | 0039594081  | 241,366.42  | 131.43                 | 0.054452        |
| Summary | 0039594280  | 339,496.51  | 282.91                 | 0.083332        |
| Summary | 0039595333  | 208,187.03  | 140.90                 | 0.067680        |
| Summary | 0039595354  | 189,147.44  | 0.32                   | 0.000169        |
| Summary | 0039596293  | 309,273.02  | 451.02                 | 0.145832        |
| Summary | 0039596601  | 291,545.83  | 60.74                  | 0.020834        |
| Summary | 0039596795  | 390,615.58  | 64.90                  | 0.016615        |
| Summary | 0039596842  | 203,307.99  | 84.71                  | 0.041666        |
| Summary | 0039597352  | 406,474.09  | 296.39                 | 0.072917        |
| Summary | 0039597426  | 205,069.84  | 192.25                 | 0.093749        |
| Summary | 0039597814  | 199,961.66  | 146.57                 | 0.073299        |
| Summary | 0039597848  | 378,388.95  | 235.61                 | 0.062267        |
| Summary | 0039598033  | 164,747.33  | 85.81                  | 0.052086        |
| Summary | 0039598778  | 79,310.99   | 40.65                  | 0.051254        |
| Summary | 0039599146  | 480,862.15  | 500.90                 | 0.104167        |
| Summary | 0039599333  | 302,063.69  | 377.58                 | 0.125000        |
| Summary | 0039599401  | 338,498.00  | 53.93                  | 0.015932        |
| Summary | 0039599455  | 420,051.32  | 306.29                 | 0.072917        |
| Summary | 0039599727  | 135,561.08  | 127.09                 | 0.093751        |
| Summary | 0039599781  | 364,070.97  | 95.54                  | 0.026242        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039599825  | 63,881.33   | 24.59                  | 0.038493        |
| Summary | 0039600257  | 237,809.60  | 148.63                 | 0.062500        |
| Summary | 0039600325  | 416,692.32  | 519.52                 | 0.124677        |
| Summary | 0039600345  | 129,545.26  | 47.42                  | 0.036605        |
| Summary | 0039600486  | 211,516.16  | 330.49                 | 0.156248        |
| Summary | 0039601039  | 350,000.31  | 36.46                  | 0.010417        |
| Summary | 0039601436  | 244,188.60  | 178.05                 | 0.072915        |
| Summary | 0039601812  | 111,856.92  | 2.43                   | 0.002172        |
| Summary | 0039602414  | 657,224.26  | 608.73                 | 0.092621        |
| Summary | 0039602483  | 537,689.09  | 897.46                 | 0.166911        |
| Summary | 0039602516  | 344,640.75  | 12.04                  | 0.003493        |
| Summary | 0039602696  | 335,046.48  | 167.56                 | 0.050011        |
| Summary | 0039602826  | 131,100.00  | 122.91                 | 0.093753        |
| Summary | 0039602910  | 122,820.33  | 20.08                  | 0.016349        |
| Summary | 0039603096  | 361,505.72  | 37.66                  | 0.010418        |
| Summary | 0039603662  | 344,457.79  | 322.93                 | 0.093750        |
| Summary | 0039603722  | 365,145.70  | 142.79                 | 0.039105        |
| Summary | 0039604172  | 249,345.14  | 155.84                 | 0.062500        |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02

Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 6          | 1,248,717.34      | 264,928.01            | 21.216             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0039462436     | 364,961.60        | 80,942.28             | 22.178             |
| 0039478571     | 66,330.01         | 50,457.45             | 76.070             |
| 0039499199     | 51,595.14         | 2,118.02              | 4.105              |
| 0039553149     | 340,796.47        | 12,943.44             | 3.798              |
| 0039582601     | 96,986.93         | 16,432.05             | 16.943             |
| 0039603142     | 328,047.19        | 102,034.77            | 31.104             |

## 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 |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 1          | 163,010.20        | 15,592.13             | 41,887.62                   | 25.696             |

## 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 |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0039533790     | 163,010.20        | 15,592.13             | 41,887.62                   | 25.696             |

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



Distribution Date: 27-Nov-2023  
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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 351            | 64,165,726.95     | 2,488,277.88          | 3.878              |

## 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         | 12,359.37             | 29.253             |
| 0039440059     | 78,767.52         | 4,383.70              | 5.565              |
| 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              |
| 0039449223     | 91,811.74         | (44,806.28)           | (48.802)           |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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)        |
| 0039464616  | 174,759.88     | (287.36)           | (0.164)         |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0039475391  | 116,570.60     | (9,524.04)         | (8.170)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 0039487284  | 196,650.68     | 16,134.58          | 8.205           |
| 0039487804  | 188,110.08     | (4,326.45)         | (2.300)         |
| 0039488318  | 128,931.42     | 729.26             | 0.566           |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039488449  | 152,560.84     | 2,700.93           | 1.770           |
| 0039488864  | 227,973.08     | 8,904.01           | 3.906           |
| 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     | 51,879.96          | 15.824          |
| 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)        |
| 0039497695  | 222,255.28     | (1,879.87)         | (0.846)         |
| 0039497799  | 118,709.97     | (2,252.76)         | (1.898)         |
| 0039498207  | 330,361.35     | 45,239.29          | 13.694          |
| 0039499089  | 186,928.09     | (154.05)           | (0.082)         |
| 0039499121  | 271,848.44     | 465.79             | 0.171           |
| 0039499199  | 51,595.14      | 2,118.02           | 4.105           |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039499340  | 161,158.42     | 5,091.00           | 3.159           |
| 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)        |
| 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           |
| 0039508041  | 232,598.05     | 3,107.32           | 1.336           |
| 0039508758  | 348,190.20     | 66,575.72          | 19.121          |
| 0039509666  | 210,329.41     | (34,347.20)        | (16.330)        |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 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      | 21,653.27          | 22.860          |
| 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)         |
| 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           |

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



Distribution Date: 27-Nov-2023  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039527230  | 68,182.25      | 14,912.40          | 21.871          |
| 0039527736  | 82,989.68      | 6,944.74           | 8.368           |
| 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          |
| 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           |

Contact:  
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 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: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 51,186.53          | 9.956           |
| 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           |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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)        |
| 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           |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 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      | 16,432.05          | 16.943          |
| 0039582711  | 289,431.19     | (3,425.98)         | (1.184)         |
| 0039582773  | 66,999.43      | (5,861.14)         | (8.748)         |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 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)        |
| 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)         |

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



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039599776  | 228,048.73     | (33,819.46)        | (14.830)        |
| 0039600016  | 212,298.02     | (3,801.61)         | (1.791)         |
| 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           |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02

Distribution Date: 27-Nov-2023  
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## Realized Loss Detail Report - Loans with Losses during Current Period

| Group | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
|       | # 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 | 7                   | 1,411,727.54              | 280,520.14                  | 0.003 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 7                   | 1,411,727.54                        | 280,520.14                  | 0.003 %                 |

## 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 | 0039462436  | 417,000.00                   | 3.875 %           | NJ    | 95.00              | 360           | 364,961.60                          | 10/31/2023                 | 80,942.28            | 80,942.28                       |
| Summary | 0039478571  | 67,000.00                    | 4.000 %           | KS    | 95.00              | 360           | 66,330.01                           | 10/31/2023                 | 50,457.45            | 50,457.45                       |
| Summary | 0039499199  | 62,000.00                    | 4.500 %           | WV    | 95.00              | 360           | 51,595.14                           | 10/31/2023                 | 2,118.02             | 2,118.02                        |
| Summary | 0039533790  | 180,000.00                   | 3.750 %           | IL    | 88.00              | 360           | 163,010.20                          | 09/30/2023                 | 15,592.13            | 41,887.62                       |
| Summary | 0039553149  | 354,000.00                   | 3.500 %           | OH    | 95.00              | 360           | 340,796.47                          | 10/31/2023                 | 12,943.44            | 12,943.44                       |
| Summary | 0039582601  | 109,000.00                   | 3.500 %           | MO    | 95.00              | 360           | 96,986.93                           | 10/31/2023                 | 16,432.05            | 16,432.05                       |
| Summary | 0039603142  | 338,000.00                   | 4.375 %           | NJ    | 90.00              | 360           | 328,047.19                          | 10/31/2023                 | 102,034.77           | 102,034.77                      |

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

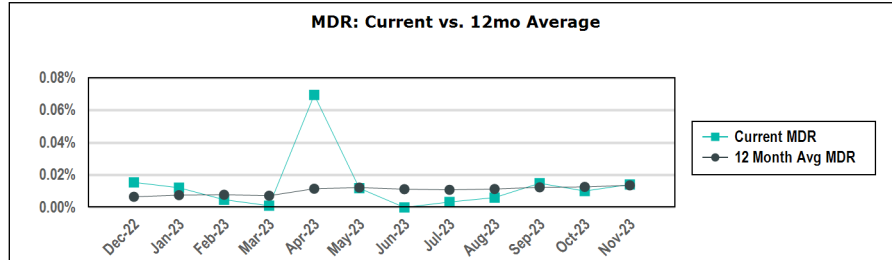
Distribution Date: 27-Nov-2023  
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## Realized Loss Report - Collateral

### Summary

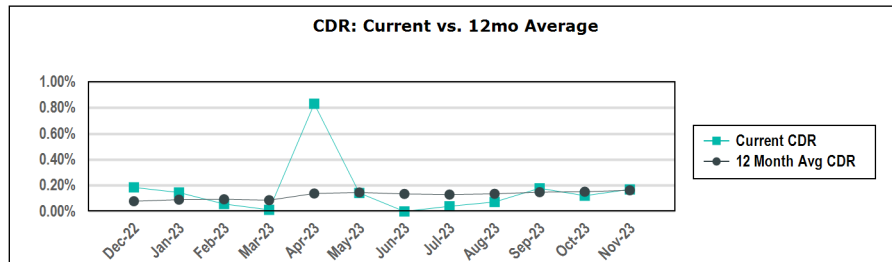
#### MDR

Current Month 0.014 %  
3 Month Average 0.013 %  
12 Month Average 0.014 %



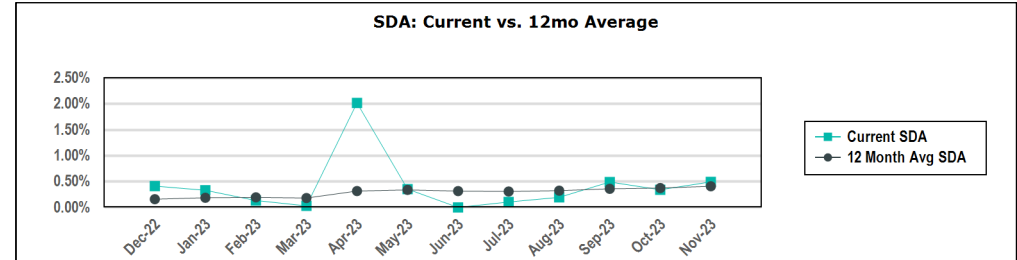
#### CDR

Current Month 0.171 %  
3 Month Average 0.157 %  
12 Month Average 0.163 %



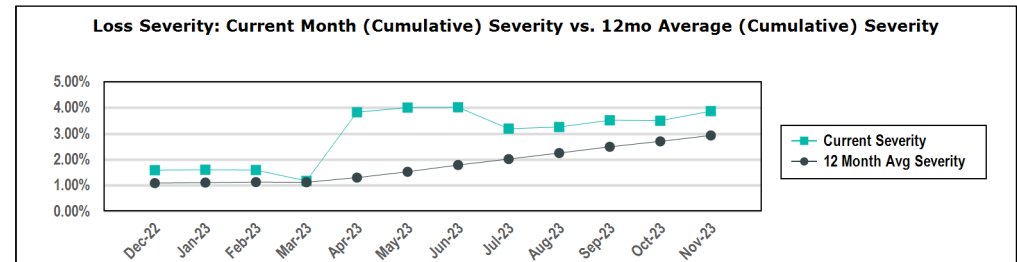
#### SDA

Current Month 0.493 %  
3 Month Average 0.442 %  
12 Month Average 0.409 %



#### Loss Severity

Current Month (Cumulative) 3.878 %  
3 Month Average (Cumulative) 3.638 %  
12 Month Average (Cumulative) 2.937 %



### Calculation Methodology:

Monthly Default Rate (MDR):  $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$ .

Conditional Default Rate (CDR):  $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If  $\text{WAS} \leq 30$  then  $\text{CDR} / (\text{WAS} * 0.02)$  else if  $30 < \text{WAS} \leq 60$  then  $\text{CDR} / 0.6$  else if  $60 < \text{WAS} \leq 120$  then  $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$  else if  $\text{WAS} > 120$  then  $\text{CDR} / 0.03$

Cumulative Loss Severity:  $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$ .  
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Nov-2023  
 07-Nov-2023 11:21:18 AM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.540 % |
| 3 Month Average  | 0.622 % |
| 12 Month Average | 0.588 % |

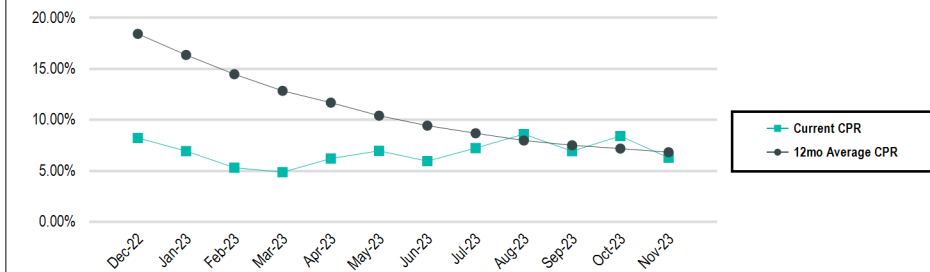
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 6.285 % |
| 3 Month Average  | 7.210 % |
| 12 Month Average | 6.829 % |

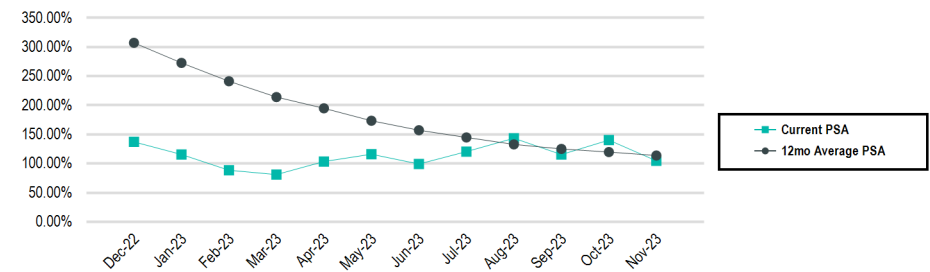
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 104.758 % |
| 3 Month Average  | 120.171 % |
| 12 Month Average | 113.809 % |

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



Distribution Date: 27-Nov-2023  
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## Substitutions

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

## Current Repurchases Due To Breaches

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

## Cumulative Repurchases Due To Breaches

| Count of Loans Repurchased Due To Breaches | Total Cumulative UPB of Loans Repurchased Due To Breaches |
|--------------------------------------------|-----------------------------------------------------------|
| 187                                        | 32,727,033.61                                             |

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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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Distribution Date: 27-Nov-2023  
07-Nov-2023 11:21:18 AM

# 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                      |

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