

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-Jan-2025  
06-Jan-2025 4:56:03 PM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2A-H  |           | 12/31/2024  | 0.00000%                      | 7,199,308,651.35              | 0.00                  | 51,885,334.68          | 0.00                             | 7,147,423,316.68           | 51,885,334.68      | 0.00                                  |
| 2M-1  | 30711XGK4 | 01/24/2025  | 5.83327%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 12/31/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XGL2 | 01/24/2025  | 8.33327%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 12/31/2024  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XGM0 | 01/24/2025  | 8.33327%                      | 3,624,934.52                  | 26,851.16             | 744,637.66             | 0.00                             | 2,880,296.86               | 771,488.82         | 0.00                                  |
| 2M-BH |           | 12/31/2024  | 0.00000%                      | 19,850,174.62                 | 0.00                  | 4,077,642.63           | 0.00                             | 15,772,531.99              | 4,077,642.63       | 0.00                                  |
| 2M-2C | 30711XGN8 | 01/24/2025  | 8.33327%                      | 40,136,523.85                 | 297,305.32            | 0.00                   | 0.00                             | 40,136,523.85              | 297,305.32         | 0.00                                  |
| 2M-CH |           | 12/31/2024  | 0.00000%                      | 219,788,499.15                | 0.00                  | 0.00                   | 0.00                             | 219,788,499.15             | 0.00               | 0.00                                  |
| 2M-2  | 30711XGP3 | 01/24/2025  | 8.33327%                      | 43,761,458.37                 | 324,156.49            | 744,637.66             | 0.00                             | 43,016,820.71              | 1,068,794.15       | 0.00                                  |
| 2M-2H |           | 12/31/2024  | 0.00000%                      | 239,638,667.63                | 0.00                  | 4,077,642.63           | 0.00                             | 235,561,025.01             | 4,077,642.63       | 0.00                                  |
| 2B-1  | 30711XGQ1 | 01/24/2025  | 10.18327%                     | 102,914,000.00                | 931,556.49            | 0.00                   | 0.00                             | 102,914,000.00             | 931,556.49         | 0.00                                  |
| 2B-1H |           | 12/31/2024  | 0.00000%                      | 97,028,325.00                 | 0.00                  | 0.00                   | 0.00                             | 97,028,325.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 12/31/2024  | 0.00000%                      | 195,763,232.31                | 0.00                  | 0.00                   | 108,560.49                       | 195,654,671.82             | 0.00               | 4,287,653.18                          |
| 2A-I1 | 30711XGR9 | 01/24/2025  | 1.30000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XGS7 | 01/24/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XGT5 | 01/24/2025  | 2.30000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XGU2 | 01/24/2025  | 2.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XGZ1 | 01/24/2025  | 1.30000%                      | 0.00                          | 4,188.81              | 0.00                   | 0.00                             | 0.00                       | 4,188.81           | 0.00                                  |
| 2B-I2 | 30711XHA5 | 01/24/2025  | 1.80000%                      | 0.00                          | 5,799.90              | 0.00                   | 0.00                             | 0.00                       | 5,799.90           | 0.00                                  |
| 2B-I3 | 30711XHB3 | 01/24/2025  | 2.30000%                      | 0.00                          | 7,410.98              | 0.00                   | 0.00                             | 0.00                       | 7,410.98           | 0.00                                  |
| 2B-I4 | 30711XHC1 | 01/24/2025  | 2.80000%                      | 0.00                          | 9,022.06              | 0.00                   | 0.00                             | 0.00                       | 9,022.06           | 0.00                                  |
| 2C-I1 | 30711XHH0 | 01/24/2025  | 1.30000%                      | 0.00                          | 46,379.98             | 0.00                   | 0.00                             | 0.00                       | 46,379.98          | 0.00                                  |
| 2C-I2 | 30711XHJ6 | 01/24/2025  | 1.80000%                      | 0.00                          | 64,218.44             | 0.00                   | 0.00                             | 0.00                       | 64,218.44          | 0.00                                  |
| 2C-I3 | 30711XHK3 | 01/24/2025  | 2.30000%                      | 0.00                          | 82,056.89             | 0.00                   | 0.00                             | 0.00                       | 82,056.89          | 0.00                                  |
| 2C-I4 | 30711XHL1 | 01/24/2025  | 2.80000%                      | 0.00                          | 99,895.35             | 0.00                   | 0.00                             | 0.00                       | 99,895.35          | 0.00                                  |
| 2E-A1 | 30711XGV0 | 01/24/2025  | 7.03327%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XGW8 | 01/24/2025  | 6.53327%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XGX6 | 01/24/2025  | 6.03327%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XGY4 | 01/24/2025  | 5.53327%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XHD9 | 01/24/2025  | 7.03327%                      | 3,624,934.52                  | 22,662.35             | 744,637.66             | 0.00                             | 2,880,296.86               | 767,300.01         | 0.00                                  |
| 2E-B2 | 30711XHE7 | 01/24/2025  | 6.53327%                      | 3,624,934.52                  | 21,051.27             | 744,637.66             | 0.00                             | 2,880,296.86               | 765,688.93         | 0.00                                  |
| 2E-B3 | 30711XHF4 | 01/24/2025  | 6.03327%                      | 3,624,934.52                  | 19,440.19             | 744,637.66             | 0.00                             | 2,880,296.86               | 764,077.85         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
06-Jan-2025 4:56:04 PM

## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2E-B4  | 30711XHG2 | 01/24/2025  | 5.53327%                      | 3,624,934.52                  | 17,829.10             | 744,637.66             | 0.00                             | 2,880,296.86               | 762,466.76         | 0.00                                  |
| 2E-C1  | 30711XHM9 | 01/24/2025  | 7.03327%                      | 40,136,523.85                 | 250,925.34            | 0.00                   | 0.00                             | 40,136,523.85              | 250,925.34         | 0.00                                  |
| 2E-C2  | 30711XHN7 | 01/24/2025  | 6.53327%                      | 40,136,523.85                 | 233,086.89            | 0.00                   | 0.00                             | 40,136,523.85              | 233,086.89         | 0.00                                  |
| 2E-C3  | 30711XHP2 | 01/24/2025  | 6.03327%                      | 40,136,523.85                 | 215,248.43            | 0.00                   | 0.00                             | 40,136,523.85              | 215,248.43         | 0.00                                  |
| 2E-C4  | 30711XHQ0 | 01/24/2025  | 5.53327%                      | 40,136,523.85                 | 197,409.98            | 0.00                   | 0.00                             | 40,136,523.85              | 197,409.98         | 0.00                                  |
| 2E-D1  | 30711XHR8 | 01/24/2025  | 7.03327%                      | 3,624,934.52                  | 22,662.35             | 744,637.66             | 0.00                             | 2,880,296.86               | 767,300.01         | 0.00                                  |
| 2E-D2  | 30711XHS6 | 01/24/2025  | 6.53327%                      | 3,624,934.52                  | 21,051.27             | 744,637.66             | 0.00                             | 2,880,296.86               | 765,688.93         | 0.00                                  |
| 2E-D3  | 30711XHT4 | 01/24/2025  | 6.03327%                      | 3,624,934.52                  | 19,440.19             | 744,637.66             | 0.00                             | 2,880,296.86               | 764,077.85         | 0.00                                  |
| 2E-D4  | 30711XHU1 | 01/24/2025  | 5.53327%                      | 3,624,934.52                  | 17,829.10             | 744,637.66             | 0.00                             | 2,880,296.86               | 762,466.76         | 0.00                                  |
| 2E-D5  | 30711XHV9 | 01/24/2025  | 8.33327%                      | 3,624,934.52                  | 26,851.16             | 744,637.66             | 0.00                             | 2,880,296.86               | 771,488.82         | 0.00                                  |
| 2E-F1  | 30711XHW7 | 01/24/2025  | 7.03327%                      | 43,761,458.37                 | 273,587.69            | 744,637.66             | 0.00                             | 43,016,820.71              | 1,018,225.35       | 0.00                                  |
| 2E-F2  | 30711XHX5 | 01/24/2025  | 6.53327%                      | 43,761,458.37                 | 254,138.15            | 744,637.66             | 0.00                             | 43,016,820.71              | 998,775.81         | 0.00                                  |
| 2E-F3  | 30711XHY3 | 01/24/2025  | 6.03327%                      | 43,761,458.37                 | 234,688.62            | 744,637.66             | 0.00                             | 43,016,820.71              | 979,326.28         | 0.00                                  |
| 2E-F4  | 30711XHZ0 | 01/24/2025  | 5.53327%                      | 43,761,458.37                 | 215,239.08            | 744,637.66             | 0.00                             | 43,016,820.71              | 959,876.74         | 0.00                                  |
| 2E-F5  | 30711XJA3 | 01/24/2025  | 8.33327%                      | 43,761,458.37                 | 324,156.49            | 744,637.66             | 0.00                             | 43,016,820.71              | 1,068,794.15       | 0.00                                  |
| 2X-1   | 30711XJB1 | 01/24/2025  | 1.30000%                      | 0.00                          | 4,188.81              | 0.00                   | 0.00                             | 0.00                       | 4,188.81           | 0.00                                  |
| 2X-2   | 30711XJC9 | 01/24/2025  | 1.80000%                      | 0.00                          | 5,799.90              | 0.00                   | 0.00                             | 0.00                       | 5,799.90           | 0.00                                  |
| 2X-3   | 30711XJD7 | 01/24/2025  | 2.30000%                      | 0.00                          | 7,410.98              | 0.00                   | 0.00                             | 0.00                       | 7,410.98           | 0.00                                  |
| 2X-4   | 30711XJE5 | 01/24/2025  | 2.80000%                      | 0.00                          | 9,022.06              | 0.00                   | 0.00                             | 0.00                       | 9,022.06           | 0.00                                  |
| 2Y-1   | 30711XJF2 | 01/24/2025  | 1.30000%                      | 0.00                          | 50,568.80             | 0.00                   | 0.00                             | 0.00                       | 50,568.80          | 0.00                                  |
| 2Y-2   | 30711XJG0 | 01/24/2025  | 1.80000%                      | 0.00                          | 70,018.33             | 0.00                   | 0.00                             | 0.00                       | 70,018.33          | 0.00                                  |
| 2Y-3   | 30711XJH8 | 01/24/2025  | 2.30000%                      | 0.00                          | 89,467.87             | 0.00                   | 0.00                             | 0.00                       | 89,467.87          | 0.00                                  |
| 2Y-4   | 30711XJJ4 | 01/24/2025  | 2.80000%                      | 0.00                          | 108,917.41            | 0.00                   | 0.00                             | 0.00                       | 108,917.41         | 0.00                                  |
| Totals |           |             |                               | 8,573,792,264.73              | 4,631,533.68          | 71,954,822.50          | 108,560.49                       | 8,501,728,881.76           | 76,586,356.18      | 4,287,653.18                          |

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

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-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 38,388,926,390.00    | 7,199,308,651.35              | 18,768,230.83                    | 33,117,103.85                      | 0.00      | 0.00                     | 51,885,334.68             | 7,147,423,316.68           | 0.18618451                    | 51,885,334.68                |
| 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        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.06663646                    | 744,637.66                   |
| 2M-BH | 236,695,218.71       | 19,850,174.62                 | 1,497,016.63                     | 2,580,626.00                       | 0.00      | 0.00                     | 4,077,642.63              | 15,772,531.99              | 0.06663646                    | 4,077,642.63                 |
| 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       | 43,761,458.37                 | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 43,016,820.71              | 0.34832256                    | 744,637.66                   |
| 2M-2H | 676,272,216.00       | 239,638,667.63                | 1,497,016.63                     | 2,580,626.00                       | 0.00      | 0.00                     | 4,077,642.63              | 235,561,025.01             | 0.34832279                    | 4,077,642.63                 |
| 2B-1  | 102,914,000.00       | 102,914,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 102,914,000.00             | 1.00000000                    | 0.00                         |
| 2B-1H | 97,028,325.00        | 97,028,325.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 97,028,325.00              | 1.00000000                    | 0.00                         |
| 2B-2H | 199,942,325.00       | 195,763,232.31                | 0.00                             | 0.00                               | 0.00      | 108,560.49               | 108,560.49                | 195,654,671.82             | 0.97855555                    | 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        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.06663646                    | 744,637.66                   |
| 2E-B2 | 43,224,036.29        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.06663646                    | 744,637.66                   |
| 2E-B3 | 43,224,036.29        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.06663646                    | 744,637.66                   |
| 2E-B4 | 43,224,036.29        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.06663646                    | 744,637.66                   |
| 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                         |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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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-D1 | 83,360,560.15        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.03455227                    | 744,637.66                   |
| 2E-D2 | 83,360,560.15        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.03455227                    | 744,637.66                   |
| 2E-D3 | 83,360,560.15        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.03455227                    | 744,637.66                   |
| 2E-D4 | 83,360,560.15        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.03455227                    | 744,637.66                   |
| 2E-D5 | 83,360,560.15        | 3,624,934.52                  | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 2,880,296.86               | 0.03455227                    | 744,637.66                   |
| 2E-F1 | 83,360,560.15        | 43,761,458.37                 | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 43,016,820.71              | 0.51603325                    | 744,637.66                   |
| 2E-F2 | 83,360,560.15        | 43,761,458.37                 | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 43,016,820.71              | 0.51603325                    | 744,637.66                   |
| 2E-F3 | 83,360,560.15        | 43,761,458.37                 | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 43,016,820.71              | 0.51603325                    | 744,637.66                   |
| 2E-F4 | 83,360,560.15        | 43,761,458.37                 | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 43,016,820.71              | 0.51603325                    | 744,637.66                   |
| 2E-F5 | 83,360,560.15        | 43,761,458.37                 | 273,377.30                       | 471,260.35                         | 0.00      | 0.00                     | 744,637.66                | 43,016,820.71              | 0.51603325                    | 744,637.66                   |
| 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                         |
| Total | 42,115,828,225.46    | 8,573,792,264.73              | 26,136,300.89                    | 45,818,521.45                      | 0.00      | 108,560.49               | 72,063,382.99             | 8,501,728,881.76           | 0.20186541                    | 71,954,822.50                |

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 and \$5,000,000 as a result of CAS 2017-C02 tender offers. 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-Jan-2025  
06-Jan-2025 4:56:04 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 38,388,926,390.00    | 187.53607689                  | 0.48889700                       | 0.86267335                         | 0.00000000 | 0.00000000               | 1.35157035                | 186.18450654               | 0.18618451                    | 1.35157035                   |
| 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        | 83.86385981                   | 6.32465923                       | 10.90273816                        | 0.00000000 | 0.00000000               | 17.22739762               | 66.63646219                | 0.06663646                    | 17.22739762                  |
| 2M-BH | 236,695,218.71       | 83.86385973                   | 6.32465936                       | 10.90273819                        | 0.00000000 | 0.00000000               | 17.22739755               | 66.63646218                | 0.06663646                    | 17.22739755                  |
| 2M-2C | 40,136,523.85        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-CH | 219,788,498.15       | 1000.0000455                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.0000455               | 1.00000000                    | 0.00000000                   |
| 2M-2  | 123,497,084.00       | 354.35215920                  | 2.21363364                       | 3.81596338                         | 0.00000000 | 0.00000000               | 6.02959710                | 348.32256209               | 0.34832256                    | 6.02959710                   |
| 2M-2H | 676,272,216.00       | 354.35237758                  | 2.21363024                       | 3.81595745                         | 0.00000000 | 0.00000000               | 6.02958769                | 348.32278990               | 0.34832279                    | 6.02958769                   |
| 2B-1  | 102,914,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 97,028,325.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 199,942,325.00       | 979.09850908                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.54295903               | 0.54295903                | 978.55555006               | 0.97855555                    | 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        | 83.86385981                   | 6.32465923                       | 10.90273816                        | 0.00000000 | 0.00000000               | 17.22739762               | 66.63646219                | 0.06663646                    | 17.22739762                  |
| 2E-B2 | 43,224,036.29        | 83.86385981                   | 6.32465923                       | 10.90273816                        | 0.00000000 | 0.00000000               | 17.22739762               | 66.63646219                | 0.06663646                    | 17.22739762                  |
| 2E-B3 | 43,224,036.29        | 83.86385981                   | 6.32465923                       | 10.90273816                        | 0.00000000 | 0.00000000               | 17.22739762               | 66.63646219                | 0.06663646                    | 17.22739762                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
06-Jan-2025 4:56:04 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-B4 | 43,224,036.29        | 83.86385981                   | 6.32465923                       | 10.90273816                        | 0.00000000 | 0.00000000               | 17.22739762               | 66.63646219                | 0.06663646                    | 17.22739762                  |
| 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        | 43.48500674                   | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 34.55227334                | 0.03455227                    | 8.93273340                   |
| 2E-D2 | 83,360,560.15        | 43.48500674                   | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 34.55227334                | 0.03455227                    | 8.93273340                   |
| 2E-D3 | 83,360,560.15        | 43.48500674                   | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 34.55227334                | 0.03455227                    | 8.93273340                   |
| 2E-D4 | 83,360,560.15        | 43.48500674                   | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 34.55227334                | 0.03455227                    | 8.93273340                   |
| 2E-D5 | 83,360,560.15        | 43.48500674                   | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 34.55227334                | 0.03455227                    | 8.93273340                   |
| 2E-F1 | 83,360,560.15        | 524.96598261                  | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 516.03324921               | 0.51603325                    | 8.93273340                   |
| 2E-F2 | 83,360,560.15        | 524.96598261                  | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 516.03324921               | 0.51603325                    | 8.93273340                   |
| 2E-F3 | 83,360,560.15        | 524.96598261                  | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 516.03324921               | 0.51603325                    | 8.93273340                   |
| 2E-F4 | 83,360,560.15        | 524.96598261                  | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 516.03324921               | 0.51603325                    | 8.93273340                   |
| 2E-F5 | 83,360,560.15        | 524.96598261                  | 3.27945613                       | 5.65327715                         | 0.00000000 | 0.00000000               | 8.93273340                | 516.03324921               | 0.51603325                    | 8.93273340                   |
| 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-Jan-2025  
06-Jan-2025 4:56:04 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 7,199,308,651.35                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,147,423,316.68                    |
| 2M-1  | N/A                 | N/A          | 5.83327 %                | 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          | 8.33327 %                | 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 | 12/26/24 - 01/26/25 | 32           | 8.33327 %                | 3,624,934.52                           | 26,851.16                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 26,851.16                   | 0.00                                   | 2,880,296.86                        |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 19,850,174.62                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 15,772,531.99                       |
| 2M-2C | 12/26/24 - 01/26/25 | 32           | 8.33327 %                | 40,136,523.85                          | 297,305.32               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 297,305.32                  | 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  | 12/26/24 - 01/26/25 | 32           | 8.33327 %                | 43,761,458.37                          | 324,156.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 324,156.49                  | 0.00                                   | 43,016,820.71                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 239,638,667.63                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 235,561,025.01                      |
| 2B-1  | 12/26/24 - 01/26/25 | 32           | 10.18327 %               | 102,914,000.00                         | 931,556.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 931,556.49                  | 0.00                                   | 102,914,000.00                      |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 97,028,325.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 97,028,325.00                       |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 195,763,232.31                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 195,654,671.82                      |
| 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 | 12/26/24 - 01/26/25 | 32           | 1.30000 %                | 3,624,934.52                           | 4,188.81                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,188.81                    | 0.00                                   | 2,880,296.86                        |
| 2B-I2 | 12/26/24 - 01/26/25 | 32           | 1.80000 %                | 3,624,934.52                           | 5,799.90                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,799.90                    | 0.00                                   | 2,880,296.86                        |
| 2B-I3 | 12/26/24 - 01/26/25 | 32           | 2.30000 %                | 3,624,934.52                           | 7,410.98                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,410.98                    | 0.00                                   | 2,880,296.86                        |
| 2B-I4 | 12/26/24 - 01/26/25 | 32           | 2.80000 %                | 3,624,934.52                           | 9,022.06                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 9,022.06                    | 0.00                                   | 2,880,296.86                        |
| 2C-I1 | 12/26/24 - 01/26/25 | 32           | 1.30000 %                | 40,136,523.85                          | 46,379.98                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,379.98                   | 0.00                                   | 40,136,523.85                       |
| 2C-I2 | 12/26/24 - 01/26/25 | 32           | 1.80000 %                | 40,136,523.85                          | 64,218.44                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 64,218.44                   | 0.00                                   | 40,136,523.85                       |
| 2C-I3 | 12/26/24 - 01/26/25 | 32           | 2.30000 %                | 40,136,523.85                          | 82,056.89                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 82,056.89                   | 0.00                                   | 40,136,523.85                       |
| 2C-I4 | 12/26/24 - 01/26/25 | 32           | 2.80000 %                | 40,136,523.85                          | 99,895.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 99,895.35                   | 0.00                                   | 40,136,523.85                       |
| 2E-A1 | N/A                 | N/A          | 7.03327 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 6.53327 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.03327 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 5.53327 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 12/26/24 - 01/26/25 | 32           | 7.03327 %                | 3,624,934.52                           | 22,662.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,662.35                   | 0.00                                   | 2,880,296.86                        |
| 2E-B2 | 12/26/24 - 01/26/25 | 32           | 6.53327 %                | 3,624,934.52                           | 21,051.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,051.27                   | 0.00                                   | 2,880,296.86                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
06-Jan-2025 4:56:04 PM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B3         | 12/26/24 - 01/26/25 | 32           | 6.03327 %                | 3,624,934.52                           | 19,440.19                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,440.19                   | 0.00                                   | 2,880,296.86                        |
| 2E-B4         | 12/26/24 - 01/26/25 | 32           | 5.53327 %                | 3,624,934.52                           | 17,829.10                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,829.10                   | 0.00                                   | 2,880,296.86                        |
| 2E-C1         | 12/26/24 - 01/26/25 | 32           | 7.03327 %                | 40,136,523.85                          | 250,925.34               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 250,925.34                  | 0.00                                   | 40,136,523.85                       |
| 2E-C2         | 12/26/24 - 01/26/25 | 32           | 6.53327 %                | 40,136,523.85                          | 233,086.89               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 233,086.89                  | 0.00                                   | 40,136,523.85                       |
| 2E-C3         | 12/26/24 - 01/26/25 | 32           | 6.03327 %                | 40,136,523.85                          | 215,248.43               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 215,248.43                  | 0.00                                   | 40,136,523.85                       |
| 2E-C4         | 12/26/24 - 01/26/25 | 32           | 5.53327 %                | 40,136,523.85                          | 197,409.98               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 197,409.98                  | 0.00                                   | 40,136,523.85                       |
| 2E-D1         | 12/26/24 - 01/26/25 | 32           | 7.03327 %                | 3,624,934.52                           | 22,662.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,662.35                   | 0.00                                   | 2,880,296.86                        |
| 2E-D2         | 12/26/24 - 01/26/25 | 32           | 6.53327 %                | 3,624,934.52                           | 21,051.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,051.27                   | 0.00                                   | 2,880,296.86                        |
| 2E-D3         | 12/26/24 - 01/26/25 | 32           | 6.03327 %                | 3,624,934.52                           | 19,440.19                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,440.19                   | 0.00                                   | 2,880,296.86                        |
| 2E-D4         | 12/26/24 - 01/26/25 | 32           | 5.53327 %                | 3,624,934.52                           | 17,829.10                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,829.10                   | 0.00                                   | 2,880,296.86                        |
| 2E-D5         | 12/26/24 - 01/26/25 | 32           | 8.33327 %                | 3,624,934.52                           | 26,851.16                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 26,851.16                   | 0.00                                   | 2,880,296.86                        |
| 2E-F1         | 12/26/24 - 01/26/25 | 32           | 7.03327 %                | 43,761,458.37                          | 273,587.69               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 273,587.69                  | 0.00                                   | 43,016,820.71                       |
| 2E-F2         | 12/26/24 - 01/26/25 | 32           | 6.53327 %                | 43,761,458.37                          | 254,138.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 254,138.15                  | 0.00                                   | 43,016,820.71                       |
| 2E-F3         | 12/26/24 - 01/26/25 | 32           | 6.03327 %                | 43,761,458.37                          | 234,688.62               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 234,688.62                  | 0.00                                   | 43,016,820.71                       |
| 2E-F4         | 12/26/24 - 01/26/25 | 32           | 5.53327 %                | 43,761,458.37                          | 215,239.08               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 215,239.08                  | 0.00                                   | 43,016,820.71                       |
| 2E-F5         | 12/26/24 - 01/26/25 | 32           | 8.33327 %                | 43,761,458.37                          | 324,156.49               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 324,156.49                  | 0.00                                   | 43,016,820.71                       |
| 2X-1          | 12/26/24 - 01/26/25 | 32           | 1.30000 %                | 3,624,934.52                           | 4,188.81                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,188.81                    | 0.00                                   | 2,880,296.86                        |
| 2X-2          | 12/26/24 - 01/26/25 | 32           | 1.80000 %                | 3,624,934.52                           | 5,799.90                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,799.90                    | 0.00                                   | 2,880,296.86                        |
| 2X-3          | 12/26/24 - 01/26/25 | 32           | 2.30000 %                | 3,624,934.52                           | 7,410.98                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,410.98                    | 0.00                                   | 2,880,296.86                        |
| 2X-4          | 12/26/24 - 01/26/25 | 32           | 2.80000 %                | 3,624,934.52                           | 9,022.06                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 9,022.06                    | 0.00                                   | 2,880,296.86                        |
| 2Y-1          | 12/26/24 - 01/26/25 | 32           | 1.30000 %                | 43,761,458.37                          | 50,568.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 50,568.80                   | 0.00                                   | 43,016,820.71                       |
| 2Y-2          | 12/26/24 - 01/26/25 | 32           | 1.80000 %                | 43,761,458.37                          | 70,018.33                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 70,018.33                   | 0.00                                   | 43,016,820.71                       |
| 2Y-3          | 12/26/24 - 01/26/25 | 32           | 2.30000 %                | 43,761,458.37                          | 89,467.87                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 89,467.87                   | 0.00                                   | 43,016,820.71                       |
| 2Y-4          | 12/26/24 - 01/26/25 | 32           | 2.80000 %                | 43,761,458.37                          | 108,917.41               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 108,917.41                  | 0.00                                   | 43,016,820.71                       |
| <b>Totals</b> |                     |              |                          |                                        | 4,631,533.68             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,631,533.68                | 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-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2A-H  | 38,388,926,390.00    | 0.00000 %                | 187.53607689                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 186.18450654                        |
| 2M-1  | 379,890,000.00       | 5.83327 %                | 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        | 8.33327 %                | 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        | 8.33327 %                | 83.86385981                            | 0.62120899               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.62120899                  | 0.00000000                             | 66.63646219                         |
| 2M-BH | 236,695,218.71       | 0.00000 %                | 83.86385973                            | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 66.63646218                         |
| 2M-2C | 40,136,523.85        | 8.33327 %                | 1000.00000000                          | 7.40735100               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.40735100                  | 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       | 8.33327 %                | 354.35215920                           | 2.62481088               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.62481088                  | 0.00000000                             | 348.32256209                        |
| 2M-2H | 676,272,216.00       | 0.00000 %                | 354.35237758                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 348.32278990                        |
| 2B-1  | 102,914,000.00       | 10.18327 %               | 1000.00000000                          | 9.05179558               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 9.05179558                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 97,028,325.00        | 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 %                | 979.09850908                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 978.55555006                        |
| 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 %                | 83.86385981                            | 0.09690927               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.09690927                  | 0.00000000                             | 66.63646219                         |
| 2B-I2 | 0.00                 | 1.80000 %                | 83.86385981                            | 0.13418229               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.13418229                  | 0.00000000                             | 66.63646219                         |
| 2B-I3 | 0.00                 | 2.30000 %                | 83.86385981                            | 0.17145507               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.17145507                  | 0.00000000                             | 66.63646219                         |
| 2B-I4 | 0.00                 | 2.80000 %                | 83.86385981                            | 0.20872785               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.20872785                  | 0.00000000                             | 66.63646219                         |
| 2C-I1 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.15555548               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.15555548                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.60000005               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.60000005                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 2.30000 %                | 1000.00000000                          | 2.04444436               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.04444436                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 2.80000 %                | 1000.00000000                          | 2.48888893               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.48888893                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 40,136,523.85        | 7.03327 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 40,136,523.85        | 6.53327 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 40,136,523.85        | 6.03327 %                | 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-Jan-2025  
06-Jan-2025 4:56:04 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-A4 | 40,136,523.85        | 5.53327 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 43,224,036.29        | 7.03327 %                | 83.86385981                            | 0.52429972               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.52429972                  | 0.00000000                             | 66.63646219                         |
| 2E-B2 | 43,224,036.29        | 6.53327 %                | 83.86385981                            | 0.48702694               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.48702694                  | 0.00000000                             | 66.63646219                         |
| 2E-B3 | 43,224,036.29        | 6.03327 %                | 83.86385981                            | 0.44975416               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.44975416                  | 0.00000000                             | 66.63646219                         |
| 2E-B4 | 43,224,036.29        | 5.53327 %                | 83.86385981                            | 0.41248115               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41248115                  | 0.00000000                             | 66.63646219                         |
| 2E-C1 | 40,136,523.85        | 7.03327 %                | 1000.00000000                          | 6.25179552               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.25179552                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 40,136,523.85        | 6.53327 %                | 1000.00000000                          | 5.80735120               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.80735120                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 40,136,523.85        | 6.03327 %                | 1000.00000000                          | 5.36290663               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.36290663                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 40,136,523.85        | 5.53327 %                | 1000.00000000                          | 4.91846231               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.91846231                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 83,360,560.15        | 7.03327 %                | 43.48500674                            | 0.27185938               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.27185938                  | 0.00000000                             | 34.55227334                         |
| 2E-D2 | 83,360,560.15        | 6.53327 %                | 43.48500674                            | 0.25253273               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.25253273                  | 0.00000000                             | 34.55227334                         |
| 2E-D3 | 83,360,560.15        | 6.03327 %                | 43.48500674                            | 0.23320609               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.23320609                  | 0.00000000                             | 34.55227334                         |
| 2E-D4 | 83,360,560.15        | 5.53327 %                | 43.48500674                            | 0.21387932               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21387932                  | 0.00000000                             | 34.55227334                         |
| 2E-D5 | 83,360,560.15        | 8.33327 %                | 43.48500674                            | 0.32210868               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.32210868                  | 0.00000000                             | 34.55227334                         |
| 2E-F1 | 83,360,560.15        | 7.03327 %                | 524.96598261                           | 3.28197999               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.28197999                  | 0.00000000                             | 516.03324921                        |
| 2E-F2 | 83,360,560.15        | 6.53327 %                | 524.96598261                           | 3.04866174               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.04866174                  | 0.00000000                             | 516.03324921                        |
| 2E-F3 | 83,360,560.15        | 6.03327 %                | 524.96598261                           | 2.81534361               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.81534361                  | 0.00000000                             | 516.03324921                        |
| 2E-F4 | 83,360,560.15        | 5.53327 %                | 524.96598261                           | 2.58202536               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.58202536                  | 0.00000000                             | 516.03324921                        |
| 2E-F5 | 83,360,560.15        | 8.33327 %                | 524.96598261                           | 3.88860739               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.88860739                  | 0.00000000                             | 516.03324921                        |
| 2X-1  | 0.00                 | 1.30000 %                | 43.48500674                            | 0.05024930               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.05024930                  | 0.00000000                             | 34.55227334                         |
| 2X-2  | 0.00                 | 1.80000 %                | 43.48500674                            | 0.06957607               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06957607                  | 0.00000000                             | 34.55227334                         |
| 2X-3  | 0.00                 | 2.30000 %                | 43.48500674                            | 0.08890271               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08890271                  | 0.00000000                             | 34.55227334                         |
| 2X-4  | 0.00                 | 2.80000 %                | 43.48500674                            | 0.10822936               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10822936                  | 0.00000000                             | 34.55227334                         |
| 2Y-1  | 0.00                 | 1.30000 %                | 524.96598261                           | 0.60662740               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60662740                  | 0.00000000                             | 516.03324921                        |
| 2Y-2  | 0.00                 | 1.80000 %                | 524.96598261                           | 0.83994553               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83994553                  | 0.00000000                             | 516.03324921                        |
| 2Y-3  | 0.00                 | 2.30000 %                | 524.96598261                           | 1.07326378               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.07326378                  | 0.00000000                             | 516.03324921                        |
| 2Y-4  | 0.00                 | 2.80000 %                | 524.96598261                           | 1.30658203               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.30658203                  | 0.00000000                             | 516.03324921                        |

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

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

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Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,128,077.79 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (108,560.49) |
| Total Deposits                                  | 2,019,517.30 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,000,350.64 |
| Total Withdrawals (Pool Distribution Amount)    | 2,019,517.30 |
| 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                           | 56,816,175.45     |
| Total Principal Reduction Cumulative                        | 32,166,866,824.50 |
| Scheduled Principal Current                                 | 20,538,624.76     |
| Scheduled Principal Cumulative                              | 3,686,316,425.85  |
| Unscheduled Principal Current                               | 36,168,990.20     |
| Unscheduled Principal Cumulative                            | 28,476,262,744.67 |
| Senior Reduction Amount                                     | 51,885,334.68     |
| Subordinate Reduction Amount                                | 4,822,280.28      |
| Calculated Tranche Write-down Amount                        | 108,560.49        |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 95,636.75         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 288,643.15        |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 170672            |
| Period Beginning Loan Count                                 | 47005             |
| Period Reference Pool Removal Loan Count                    | 198               |
| Period Ending Loan Count                                    | 46807             |
| UPB at Origination                                          | 40,538,481,000.00 |
| UPB at Issuance                                             | 39,988,464,989.77 |
| UPB Actual Current                                          | 7,821,598,165.27  |
| Period PIF Loan Count Current                               | 195               |
| PIF Loan Count Cumulative                                   | 123269            |
| Period PIF Loan UPB Current                                 | 30,625,425.02     |
| PIF Loan UPB Cumulative                                     | 27,645,621,664.81 |
| Period Partial Prepayment Amount                            | 4,906,717.14      |
| Repurchase Prior CE Loan Count Curr                         | 0                 |
| Repurchase Prior CE Loan Count Cum                          | 191               |
| Repurchase Prior Credit Event UPB Curr                      | 0.00              |
| Repurchase Prior Credit Event UPB Cum                       | 33,596,475.82     |
| Credit Event Amount Current                                 | 872,126.20        |
| Credit Event Amount Cumulative                              | 74,843,089.69     |
| Total Active Modified Loan Count                            | 1201              |
| Total Active Modified Loan UPB                              | 273,491,157.27    |
| Adjusted SOFR                                               | 4.683270%         |

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Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 91.380173% |
| Subordinate Percentage                | 8.619827%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

Connecticut Avenue Securities  
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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 %     | 8.620000 %       | 8.620000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.000000 %     | 8.620000 %       | 8.620000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.000000 %     | 8.620000 %       | 8.620000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.350000 %     | 8.620000 %       | 8.620000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.650000 %     | 8.320000 %       | 8.380000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 5.020000 %       | 5.060000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 5.020000 %       | 5.060000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 5.020000 %       | 5.060000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.480000 %       | 2.500000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.480000 %       | 2.500000 %    |
| 2B-2H | 108,560.49                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 689          | 118,866,124.13 | 1.472002 % | 1.519717 % |
| 60 Days     | 182          | 35,437,998.86  | 0.388831 % | 0.453079 % |
| 90 Days     | 86           | 14,887,058.53  | 0.183733 % | 0.190333 % |
| 120 Days    | 58           | 10,904,278.17  | 0.123913 % | 0.139412 % |
| 150 Days    | 41           | 8,395,388.78   | 0.087594 % | 0.107336 % |
| 180+ Days   | 192          | 41,603,424.67  | 0.410195 % | 0.531904 % |
| Totals      | 1248         | 230,094,273.14 | 2.666268 % | 2.941781 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Summary

| Group | Count of loans | Current UPB    | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|----------------|------------------------|-----------------|
| Total | 498            | 124,612,011.57 | 95,636.75              | 0.076748        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039434372  | 281,988.11  | 411.23                 | 0.145832        |
| Summary | 0039434459  | 282,025.90  | 486.63                 | 0.172548        |
| Summary | 0039434607  | 438,821.13  | 457.11                 | 0.104168        |
| Summary | 0039434774  | 296,759.01  | 154.56                 | 0.052083        |
| Summary | 0039435431  | 149,877.26  | 137.43                 | 0.091695        |
| Summary | 0039435537  | 159,973.00  | 79.46                  | 0.049671        |
| Summary | 0039435747  | 75,364.90   | 109.91                 | 0.145837        |
| Summary | 0039435787  | 354,884.13  | 292.78                 | 0.082500        |
| Summary | 0039436085  | 311,973.95  | 259.98                 | 0.083334        |
| Summary | 0039436178  | 151,441.11  | 47.33                  | 0.031253        |
| Summary | 0039436230  | 297,059.56  | 340.38                 | 0.114583        |
| Summary | 0039436332  | 329,990.58  | 309.37                 | 0.093751        |
| Summary | 0039436726  | 271,823.72  | 33.91                  | 0.012475        |
| Summary | 0039437058  | 571,944.86  | 560.03                 | 0.097917        |
| Summary | 0039437085  | 224,525.75  | 93.55                  | 0.041666        |
| Summary | 0039438105  | 327,355.42  | 306.90                 | 0.093751        |
| Summary | 0039438108  | 300,632.31  | 313.16                 | 0.104167        |
| Summary | 0039439393  | 108,036.39  | 21.67                  | 0.020058        |
| Summary | 0039439686  | 219,702.55  | 91.54                  | 0.041665        |
| Summary | 0039439716  | 155,423.72  | 64.76                  | 0.041667        |
| Summary | 0039442971  | 367,784.50  | 153.24                 | 0.041666        |
| Summary | 0039443320  | 385,279.22  | 17.49                  | 0.004540        |
| Summary | 0039443360  | 53,487.07   | 53.69                  | 0.100379        |
| Summary | 0039443529  | 200,519.54  | 24.72                  | 0.012328        |
| Summary | 0039443869  | 398,617.59  | 664.36                 | 0.166666        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039443872  | 139,482.79  | 63.64                  | 0.045626        |
| Summary | 0039444135  | 120,081.03  | 100.07                 | 0.083335        |
| Summary | 0039444673  | 381,450.66  | 476.81                 | 0.124999        |
| Summary | 0039444679  | 225,656.20  | 114.64                 | 0.050803        |
| Summary | 0039445386  | 223,851.67  | 115.98                 | 0.051811        |
| Summary | 0039445480  | 89,953.37   | 37.48                  | 0.041666        |
| Summary | 0039445539  | 248,994.48  | 125.05                 | 0.050222        |
| Summary | 0039445692  | 204,034.69  | 276.30                 | 0.135418        |
| Summary | 0039446587  | 166,221.81  | 190.46                 | 0.114582        |
| Summary | 0039446758  | 150,955.04  | 56.93                  | 0.037713        |
| Summary | 0039447560  | 206,630.32  | 150.67                 | 0.072918        |
| Summary | 0039447806  | 113,300.39  | 94.42                  | 0.083336        |
| Summary | 0039448174  | 451,549.34  | 470.36                 | 0.104166        |
| Summary | 0039448409  | 60,873.68   | 51.88                  | 0.085226        |
| Summary | 0039448816  | 355,784.73  | 148.24                 | 0.041666        |
| Summary | 0039449195  | 368,867.49  | 312.62                 | 0.084751        |
| Summary | 0039449264  | 384,603.50  | 117.26                 | 0.030489        |
| Summary | 0039449644  | 150,020.80  | 136.05                 | 0.090687        |
| Summary | 0039449680  | 254,446.92  | 238.54                 | 0.093748        |
| Summary | 0039450238  | 66,567.61   | 97.08                  | 0.145837        |
| Summary | 0039450504  | 453,651.48  | 827.68                 | 0.182448        |
| Summary | 0039450518  | 347,723.15  | 362.21                 | 0.104166        |
| Summary | 0039450531  | 221,739.08  | 116.14                 | 0.052377        |
| Summary | 0039450645  | 129,494.42  | 99.82                  | 0.077084        |
| Summary | 0039452485  | 159,078.33  | 49.71                  | 0.031249        |
| Summary | 0039452930  | 84,570.53   | 132.14                 | 0.156248        |
| Summary | 0039453085  | 302,104.31  | 314.69                 | 0.104166        |
| Summary | 0039454201  | 229,706.95  | 351.40                 | 0.152978        |
| Summary | 0039454204  | 274,738.06  | 73.58                  | 0.026782        |
| Summary | 0039454370  | 175,391.60  | 200.97                 | 0.114584        |
| Summary | 0039454940  | 154,431.73  | 32.17                  | 0.020831        |
| Summary | 0039455066  | 182,745.70  | 95.18                  | 0.052083        |
| Summary | 0039455481  | 172,758.24  | 108.72                 | 0.062932        |
| Summary | 0039456995  | 300,133.67  | 73.06                  | 0.024342        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039459399  | 113,304.76  | 47.21                  | 0.041666        |
| Summary | 0039459991  | 470,835.65  | 413.94                 | 0.087916        |
| Summary | 0039460027  | 124,263.00  | 116.50                 | 0.093753        |
| Summary | 0039460091  | 127,097.90  | 48.83                  | 0.038419        |
| Summary | 0039460094  | 119,320.09  | 129.76                 | 0.108749        |
| Summary | 0039460702  | 196,054.10  | 167.80                 | 0.085589        |
| Summary | 0039460722  | 356,181.07  | 330.95                 | 0.092916        |
| Summary | 0039460755  | 342,923.78  | 392.93                 | 0.114582        |
| Summary | 0039460795  | 253,935.45  | 238.06                 | 0.093748        |
| Summary | 0039460898  | 83,568.10   | 104.46                 | 0.125000        |
| Summary | 0039461238  | 110,648.71  | 90.60                  | 0.081881        |
| Summary | 0039461514  | 313,590.53  | 228.66                 | 0.072917        |
| Summary | 0039461954  | 172,802.74  | 197.15                 | 0.114090        |
| Summary | 0039462078  | 306,064.47  | 318.82                 | 0.104168        |
| Summary | 0039462130  | 277,092.57  | 173.18                 | 0.062499        |
| Summary | 0039462567  | 427,781.73  | 364.47                 | 0.085200        |
| Summary | 0039462775  | 593,718.43  | 865.84                 | 0.145833        |
| Summary | 0039462997  | 300,249.69  | 218.93                 | 0.072916        |
| Summary | 0039463250  | 282,375.53  | 76.58                  | 0.027120        |
| Summary | 0039463441  | 477,847.88  | 344.45                 | 0.072084        |
| Summary | 0039463465  | 73,890.46   | 69.27                  | 0.093747        |
| Summary | 0039463507  | 343,166.63  | 178.73                 | 0.052083        |
| Summary | 0039463980  | 309,631.03  | 354.79                 | 0.114585        |
| Summary | 0039464076  | 245,120.25  | 317.87                 | 0.129679        |
| Summary | 0039464144  | 505,232.41  | 444.18                 | 0.087916        |
| Summary | 0039464189  | 300,369.81  | 58.45                  | 0.019459        |
| Summary | 0039464466  | 325,792.56  | 373.30                 | 0.114582        |
| Summary | 0039465118  | 528,152.74  | 605.17                 | 0.114582        |
| Summary | 0039465259  | 36,748.51   | 11.41                  | 0.031049        |
| Summary | 0039466169  | 420,330.71  | 441.75                 | 0.105096        |
| Summary | 0039466229  | 250,421.30  | 218.21                 | 0.087137        |
| Summary | 0039466352  | 225,753.63  | 305.71                 | 0.135418        |
| Summary | 0039466433  | 80,502.23   | 23.79                  | 0.029552        |
| Summary | 0039466796  | 258,404.29  | 4.84                   | 0.001873        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039466895  | 198,872.83  | 145.01                 | 0.072916        |
| Summary | 0039467000  | 67,764.50   | 84.71                  | 0.125006        |
| Summary | 0039467496  | 83,419.55   | 104.27                 | 0.124995        |
| Summary | 0039468562  | 326,314.53  | 373.90                 | 0.114583        |
| Summary | 0039468684  | 180,050.26  | 37.51                  | 0.020833        |
| Summary | 0039468895  | 451,771.57  | 564.71                 | 0.124999        |
| Summary | 0039469171  | 282,820.28  | 38.04                  | 0.013450        |
| Summary | 0039469284  | 163,607.00  | 132.59                 | 0.081042        |
| Summary | 0039469394  | 198,125.87  | 330.21                 | 0.166667        |
| Summary | 0039470160  | 231,125.58  | 120.38                 | 0.052084        |
| Summary | 0039470322  | 368,101.46  | 460.13                 | 0.125001        |
| Summary | 0039470607  | 343,751.14  | 134.49                 | 0.039124        |
| Summary | 0039471363  | 68,014.77   | 85.02                  | 0.125002        |
| Summary | 0039471507  | 144,319.19  | 136.25                 | 0.094409        |
| Summary | 0039471913  | 108,487.15  | 2.54                   | 0.002341        |
| Summary | 0039472036  | 178,762.96  | 11.93                  | 0.006674        |
| Summary | 0039472237  | 130,553.48  | 135.99                 | 0.104164        |
| Summary | 0039472338  | 172,288.55  | 35.89                  | 0.020831        |
| Summary | 0039472775  | 116,186.88  | 111.87                 | 0.096285        |
| Summary | 0039472886  | 278,016.81  | 73.04                  | 0.026272        |
| Summary | 0039473654  | 211,953.41  | 397.41                 | 0.187499        |
| Summary | 0039474304  | 197,256.05  | 199.51                 | 0.101143        |
| Summary | 0039474488  | 392,733.44  | 409.10                 | 0.104167        |
| Summary | 0039474664  | 316,991.94  | 363.22                 | 0.114583        |
| Summary | 0039475157  | 298,915.17  | 31.14                  | 0.010418        |
| Summary | 0039475552  | 213,201.24  | 198.10                 | 0.092917        |
| Summary | 0039476236  | 244,286.98  | 229.02                 | 0.093750        |
| Summary | 0039477120  | 223,216.62  | 186.01                 | 0.083332        |
| Summary | 0039478499  | 362,315.47  | 39.66                  | 0.010946        |
| Summary | 0039478643  | 386,308.90  | 106.14                 | 0.027475        |
| Summary | 0039479461  | 287,734.84  | 77.48                  | 0.026928        |
| Summary | 0039479526  | 86,248.82   | 12.75                  | 0.014783        |
| Summary | 0039479770  | 273,405.17  | 56.96                  | 0.020834        |
| Summary | 0039479790  | 436,786.35  | 506.28                 | 0.115910        |

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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 | 0039480159  | 249,033.95  | 207.53                 | 0.083334        |
| Summary | 0039480392  | 43,771.75   | 33.63                  | 0.076830        |
| Summary | 0039480397  | 296,882.77  | 176.17                 | 0.059340        |
| Summary | 0039480479  | 124,590.94  | 246.59                 | 0.197920        |
| Summary | 0039480766  | 251,819.37  | 292.51                 | 0.116159        |
| Summary | 0039480859  | 278,654.88  | 272.85                 | 0.097917        |
| Summary | 0039481069  | 213,816.77  | 198.67                 | 0.092916        |
| Summary | 0039481932  | 115,137.79  | 59.97                  | 0.052085        |
| Summary | 0039481979  | 115,129.20  | 89.50                  | 0.077739        |
| Summary | 0039482253  | 115,116.93  | 4.91                   | 0.004265        |
| Summary | 0039482714  | 146,547.33  | 244.25                 | 0.166670        |
| Summary | 0039482734  | 87,737.73   | 137.09                 | 0.156250        |
| Summary | 0039483118  | 229,963.55  | 242.00                 | 0.105234        |
| Summary | 0039483311  | 138,997.01  | 66.65                  | 0.047951        |
| Summary | 0039483738  | 196,382.24  | 296.51                 | 0.150986        |
| Summary | 0039484057  | 238,403.68  | 110.98                 | 0.046551        |
| Summary | 0039484871  | 209,443.65  | 196.35                 | 0.093748        |
| Summary | 0039486505  | 259,878.14  | 216.57                 | 0.083335        |
| Summary | 0039486591  | 100,593.76  | 22.31                  | 0.022178        |
| Summary | 0039486597  | 266,669.62  | 166.67                 | 0.062501        |
| Summary | 0039486640  | 172,092.84  | 268.90                 | 0.156253        |
| Summary | 0039487146  | 299,187.90  | 155.83                 | 0.052084        |
| Summary | 0039487291  | 313,074.34  | 489.18                 | 0.156250        |
| Summary | 0039487319  | 237,241.28  | 225.30                 | 0.094967        |
| Summary | 0039488169  | 196,350.90  | 4.55                   | 0.002317        |
| Summary | 0039488528  | 255,991.33  | 319.99                 | 0.125000        |
| Summary | 0039488666  | 205,421.79  | 85.59                  | 0.041665        |
| Summary | 0039488892  | 202,611.41  | 189.95                 | 0.093751        |
| Summary | 0039490080  | 395,663.29  | 463.41                 | 0.117122        |
| Summary | 0039490173  | 297,858.64  | 123.66                 | 0.041516        |
| Summary | 0039490289  | 135,364.60  | 197.41                 | 0.145836        |
| Summary | 0039491164  | 188,345.98  | 137.34                 | 0.072919        |
| Summary | 0039491166  | 87,442.58   | 63.76                  | 0.072916        |
| Summary | 0039491221  | 253,302.77  | 52.77                  | 0.020833        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039492626  | 164,305.72  | 45.17                  | 0.027491        |
| Summary | 0039493088  | 411,243.88  | 428.38                 | 0.104167        |
| Summary | 0039493303  | 183,767.05  | 177.52                 | 0.096601        |
| Summary | 0039493360  | 111,945.73  | 103.60                 | 0.092545        |
| Summary | 0039493511  | 110,761.74  | 115.38                 | 0.104170        |
| Summary | 0039493566  | 66,815.24   | 41.76                  | 0.062501        |
| Summary | 0039493567  | 157,215.00  | 294.78                 | 0.187501        |
| Summary | 0039495376  | 391,845.55  | 100.87                 | 0.025742        |
| Summary | 0039495793  | 79,389.09   | 75.49                  | 0.095089        |
| Summary | 0039495802  | 310,066.95  | 89.09                  | 0.028733        |
| Summary | 0039496277  | 476,712.09  | 106.05                 | 0.022246        |
| Summary | 0039496344  | 330,296.48  | 584.86                 | 0.177071        |
| Summary | 0039496357  | 410,948.14  | 316.77                 | 0.077083        |
| Summary | 0039496892  | 314,434.53  | 246.69                 | 0.078455        |
| Summary | 0039496915  | 224,482.83  | 163.69                 | 0.072919        |
| Summary | 0039497243  | 402,339.04  | 492.06                 | 0.122300        |
| Summary | 0039497293  | 150,732.47  | 20.07                  | 0.013315        |
| Summary | 0039498394  | 180,477.58  | 206.80                 | 0.114585        |
| Summary | 0039498494  | 137,878.72  | 215.44                 | 0.156253        |
| Summary | 0039498534  | 153,625.47  | 32.01                  | 0.020836        |
| Summary | 0039498560  | 222,592.92  | 232.75                 | 0.104563        |
| Summary | 0039498893  | 317,435.20  | 41.71                  | 0.013140        |
| Summary | 0039498922  | 296,737.28  | 308.46                 | 0.103951        |
| Summary | 0039499151  | 280,009.44  | 390.66                 | 0.139517        |
| Summary | 0039499316  | 424,349.02  | 380.26                 | 0.089610        |
| Summary | 0039500223  | 332,650.36  | 127.07                 | 0.038199        |
| Summary | 0039500373  | 134,229.15  | 69.82                  | 0.052016        |
| Summary | 0039500489  | 388,039.46  | 323.37                 | 0.083334        |
| Summary | 0039500615  | 259,669.75  | 62.53                  | 0.024081        |
| Summary | 0039500882  | 380,242.01  | 237.65                 | 0.062500        |
| Summary | 0039501031  | 276,630.72  | 345.79                 | 0.125001        |
| Summary | 0039501235  | 370,432.94  | 115.76                 | 0.031250        |
| Summary | 0039501465  | 58,669.87   | 44.64                  | 0.076087        |
| Summary | 0039501770  | 327,771.28  | 356.45                 | 0.108750        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039501779  | 306,244.81  | 59.89                  | 0.019556        |
| Summary | 0039502066  | 143,645.96  | 164.59                 | 0.114580        |
| Summary | 0039502643  | 289,985.54  | 61.77                  | 0.021301        |
| Summary | 0039503330  | 225,609.07  | 329.01                 | 0.145832        |
| Summary | 0039504058  | 450,343.02  | 422.20                 | 0.093751        |
| Summary | 0039505016  | 181,031.87  | 395.29                 | 0.218354        |
| Summary | 0039505048  | 163,625.14  | 136.35                 | 0.083331        |
| Summary | 0039505353  | 312,999.41  | 228.23                 | 0.072917        |
| Summary | 0039505470  | 307,548.87  | 64.07                  | 0.020832        |
| Summary | 0039505585  | 369,692.19  | 308.08                 | 0.083334        |
| Summary | 0039505680  | 282,002.96  | 264.38                 | 0.093751        |
| Summary | 0039506152  | 174,335.57  | 127.12                 | 0.072917        |
| Summary | 0039506417  | 250,025.62  | 156.27                 | 0.062502        |
| Summary | 0039506483  | 392,771.82  | 81.83                  | 0.020834        |
| Summary | 0039506739  | 336,503.76  | 61.28                  | 0.018211        |
| Summary | 0039506746  | 244,127.36  | 301.30                 | 0.123419        |
| Summary | 0039506874  | 60,260.70   | 50.22                  | 0.083338        |
| Summary | 0039507186  | 86,080.42   | 23.90                  | 0.027765        |
| Summary | 0039507262  | 131,816.10  | 123.58                 | 0.093752        |
| Summary | 0039507275  | 370,045.73  | 343.83                 | 0.092916        |
| Summary | 0039507512  | 292,538.87  | 518.04                 | 0.177084        |
| Summary | 0039507735  | 268,333.92  | 55.90                  | 0.020832        |
| Summary | 0039508166  | 260,703.40  | 32.74                  | 0.012558        |
| Summary | 0039508339  | 253,916.30  | 70.09                  | 0.027604        |
| Summary | 0039509514  | 396,442.69  | 206.48                 | 0.052083        |
| Summary | 0039510208  | 160,895.43  | 133.46                 | 0.082948        |
| Summary | 0039511188  | 267,711.50  | 55.77                  | 0.020832        |
| Summary | 0039511281  | 168,015.41  | 105.01                 | 0.062500        |
| Summary | 0039511524  | 216,893.94  | 135.56                 | 0.062501        |
| Summary | 0039511803  | 358,532.92  | 149.39                 | 0.041667        |
| Summary | 0039513262  | 234,963.03  | 146.25                 | 0.062244        |
| Summary | 0039513277  | 368,396.23  | 191.87                 | 0.052083        |
| Summary | 0039513475  | 359,310.72  | 224.57                 | 0.062500        |
| Summary | 0039514171  | 301,018.91  | 365.07                 | 0.121278        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039514223  | 338,742.07  | 141.14                 | 0.041666        |
| Summary | 0039514522  | 199,686.99  | 38.11                  | 0.019085        |
| Summary | 0039514784  | 118,832.85  | 86.65                  | 0.072918        |
| Summary | 0039514914  | 288,780.86  | 52.60                  | 0.018215        |
| Summary | 0039514957  | 58,400.96   | 18.25                  | 0.031249        |
| Summary | 0039515636  | 150,191.95  | 114.70                 | 0.076369        |
| Summary | 0039515806  | 139,800.25  | 133.94                 | 0.095808        |
| Summary | 0039515945  | 304,686.15  | 371.86                 | 0.122047        |
| Summary | 0039516526  | 137,666.56  | 70.55                  | 0.051247        |
| Summary | 0039516542  | 222,601.25  | 44.19                  | 0.019852        |
| Summary | 0039517245  | 360,090.93  | 225.06                 | 0.062501        |
| Summary | 0039517322  | 431,871.56  | 234.12                 | 0.054211        |
| Summary | 0039517929  | 173,470.07  | 140.46                 | 0.080971        |
| Summary | 0039518387  | 612,899.55  | 379.74                 | 0.061958        |
| Summary | 0039518405  | 115,341.83  | 120.15                 | 0.104169        |
| Summary | 0039518490  | 164,024.49  | 51.26                  | 0.031251        |
| Summary | 0039518891  | 402,442.48  | 293.45                 | 0.072917        |
| Summary | 0039519082  | 265,777.40  | 268.11                 | 0.100878        |
| Summary | 0039519217  | 91,812.88   | 28.07                  | 0.030573        |
| Summary | 0039519404  | 158,749.24  | 57.65                  | 0.036315        |
| Summary | 0039519632  | 130,316.02  | 29.67                  | 0.022768        |
| Summary | 0039519955  | 354,269.23  | 258.32                 | 0.072916        |
| Summary | 0039520477  | 250,397.17  | 391.25                 | 0.156252        |
| Summary | 0039520958  | 256,410.35  | 278.46                 | 0.108599        |
| Summary | 0039521212  | 360,924.15  | 526.35                 | 0.145834        |
| Summary | 0039521507  | 153,006.66  | 16.08                  | 0.010509        |
| Summary | 0039521588  | 141,876.74  | 103.45                 | 0.072915        |
| Summary | 0039522374  | 99,930.94   | 104.09                 | 0.104162        |
| Summary | 0039522716  | 445,418.52  | 413.67                 | 0.092872        |
| Summary | 0039523117  | 330,102.43  | 88.08                  | 0.026683        |
| Summary | 0039523404  | 111,339.31  | 106.22                 | 0.095402        |
| Summary | 0039523587  | 138,574.88  | 44.85                  | 0.032365        |
| Summary | 0039524475  | 191,693.86  | 139.78                 | 0.072918        |
| Summary | 0039524616  | 406,250.71  | 380.86                 | 0.093750        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039524701  | 265,829.38  | 193.83                 | 0.072915        |
| Summary | 0039524715  | 327,293.68  | 601.76                 | 0.183859        |
| Summary | 0039525295  | 136,117.06  | 49.25                  | 0.036182        |
| Summary | 0039525537  | 220,759.82  | 205.87                 | 0.093255        |
| Summary | 0039525606  | 256,520.02  | 53.81                  | 0.020977        |
| Summary | 0039525833  | 182,869.55  | 190.49                 | 0.104167        |
| Summary | 0039526316  | 302,830.67  | 203.94                 | 0.067345        |
| Summary | 0039526676  | 173,571.09  | 36.16                  | 0.020833        |
| Summary | 0039526818  | 114,590.81  | 83.56                  | 0.072920        |
| Summary | 0039527057  | 392,455.78  | 50.73                  | 0.012926        |
| Summary | 0039527241  | 177,765.45  | 111.10                 | 0.062498        |
| Summary | 0039527340  | 278,535.47  | 261.13                 | 0.093751        |
| Summary | 0039527573  | 289,106.89  | 210.81                 | 0.072918        |
| Summary | 0039528032  | 164,020.89  | 136.68                 | 0.083331        |
| Summary | 0039528735  | 152,187.31  | 47.56                  | 0.031251        |
| Summary | 0039529204  | 303,290.14  | 216.27                 | 0.071308        |
| Summary | 0039529409  | 166,575.35  | 105.85                 | 0.063545        |
| Summary | 0039529468  | 170,324.37  | 35.72                  | 0.020972        |
| Summary | 0039529551  | 165,764.78  | 181.91                 | 0.109740        |
| Summary | 0039529814  | 105,371.26  | 65.86                  | 0.062503        |
| Summary | 0039530013  | 131,344.99  | 177.86                 | 0.135414        |
| Summary | 0039530271  | 212,093.26  | 243.02                 | 0.114582        |
| Summary | 0039530565  | 351,533.54  | 367.03                 | 0.104408        |
| Summary | 0039530727  | 231,137.78  | 240.77                 | 0.104167        |
| Summary | 0039530980  | 139,998.30  | 82.42                  | 0.058872        |
| Summary | 0039531022  | 142,861.56  | 48.04                  | 0.033627        |
| Summary | 0039532356  | 318,019.71  | 450.74                 | 0.141733        |
| Summary | 0039533003  | 403,759.52  | 533.77                 | 0.132200        |
| Summary | 0039534136  | 100,311.86  | 9.67                   | 0.009640        |
| Summary | 0039534406  | 188,923.77  | 246.57                 | 0.130513        |
| Summary | 0039534500  | 354,916.87  | 186.31                 | 0.052494        |
| Summary | 0039535614  | 439,800.25  | 585.92                 | 0.133224        |
| Summary | 0039535644  | 198,720.04  | 124.20                 | 0.062500        |
| Summary | 0039535891  | 308,560.90  | 163.68                 | 0.053046        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039536402  | 248,221.20  | 95.47                  | 0.038462        |
| Summary | 0039536405  | 319,676.13  | 199.80                 | 0.062501        |
| Summary | 0039536952  | 440,138.16  | 504.32                 | 0.114582        |
| Summary | 0039537086  | 138,390.33  | 19.38                  | 0.014004        |
| Summary | 0039537326  | 431,388.58  | 288.36                 | 0.066845        |
| Summary | 0039537702  | 230,246.95  | 63.51                  | 0.027583        |
| Summary | 0039537744  | 169,674.48  | 17.67                  | 0.010414        |
| Summary | 0039538720  | 206,301.41  | 214.90                 | 0.104168        |
| Summary | 0039539340  | 374,244.39  | 311.87                 | 0.083333        |
| Summary | 0039539614  | 288,468.74  | 329.77                 | 0.114317        |
| Summary | 0039539672  | 76,428.14   | 111.46                 | 0.145836        |
| Summary | 0039540267  | 384,020.52  | 360.02                 | 0.093750        |
| Summary | 0039540314  | 81,875.59   | 33.43                  | 0.040830        |
| Summary | 0039541257  | 263,948.95  | 122.05                 | 0.046240        |
| Summary | 0039541621  | 185,382.16  | 231.73                 | 0.125001        |
| Summary | 0039541861  | 331,070.12  | 386.70                 | 0.116803        |
| Summary | 0039541896  | 152,457.29  | 15.88                  | 0.010416        |
| Summary | 0039541951  | 247,674.41  | 245.01                 | 0.098924        |
| Summary | 0039542798  | 249,441.48  | 363.77                 | 0.145834        |
| Summary | 0039544486  | 255,728.51  | 346.30                 | 0.135417        |
| Summary | 0039544688  | 504,177.51  | 844.12                 | 0.167425        |
| Summary | 0039544711  | 409,371.75  | 127.93                 | 0.031250        |
| Summary | 0039545344  | 201,908.53  | 3.36                   | 0.001664        |
| Summary | 0039545541  | 297,039.17  | 278.47                 | 0.093749        |
| Summary | 0039546060  | 264,131.70  | 213.20                 | 0.080717        |
| Summary | 0039546133  | 364,574.57  | 318.99                 | 0.087497        |
| Summary | 0039546147  | 349,975.38  | 291.65                 | 0.083334        |
| Summary | 0039546628  | 111,897.53  | 225.86                 | 0.201845        |
| Summary | 0039547289  | 390,750.19  | 244.22                 | 0.062500        |
| Summary | 0039547406  | 225,881.08  | 31.61                  | 0.013994        |
| Summary | 0039547496  | 361,161.05  | 564.31                 | 0.156249        |
| Summary | 0039548288  | 574,179.28  | 538.29                 | 0.093749        |
| Summary | 0039548525  | 190,399.04  | 161.31                 | 0.084722        |
| Summary | 0039548818  | 40,362.51   | 17.29                  | 0.042837        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039549019  | 481,346.45  | 701.89                 | 0.145818        |
| Summary | 0039549186  | 272,095.67  | 79.50                  | 0.029218        |
| Summary | 0039549385  | 260,103.92  | 162.56                 | 0.062498        |
| Summary | 0039549997  | 165,455.86  | 42.50                  | 0.025687        |
| Summary | 0039550275  | 244,114.62  | 254.29                 | 0.104168        |
| Summary | 0039550842  | 260,360.95  | 128.45                 | 0.049335        |
| Summary | 0039551104  | 372,532.01  | 238.31                 | 0.063970        |
| Summary | 0039551181  | 250,938.24  | 281.44                 | 0.112155        |
| Summary | 0039551325  | 187,210.35  | 97.51                  | 0.052086        |
| Summary | 0039551517  | 273,791.01  | 85.56                  | 0.031250        |
| Summary | 0039551621  | 214,896.49  | 73.40                  | 0.034156        |
| Summary | 0039551839  | 247,905.75  | 180.76                 | 0.072915        |
| Summary | 0039551990  | 289,595.75  | 150.83                 | 0.052083        |
| Summary | 0039552084  | 302,063.90  | 280.93                 | 0.093004        |
| Summary | 0039552305  | 374,812.47  | 119.71                 | 0.031939        |
| Summary | 0039552677  | 160,844.16  | 100.53                 | 0.062501        |
| Summary | 0039553472  | 352,118.20  | 55.45                  | 0.015748        |
| Summary | 0039553903  | 216,631.27  | 204.48                 | 0.094391        |
| Summary | 0039554373  | 162,271.21  | 118.32                 | 0.072915        |
| Summary | 0039554562  | 87,132.97   | 80.96                  | 0.092915        |
| Summary | 0039554930  | 424,808.53  | 575.26                 | 0.135416        |
| Summary | 0039555148  | 363,250.18  | 137.46                 | 0.037842        |
| Summary | 0039555694  | 157,566.76  | 16.41                  | 0.010415        |
| Summary | 0039556794  | 321,281.92  | 69.52                  | 0.021638        |
| Summary | 0039556922  | 346,528.50  | 324.87                 | 0.093750        |
| Summary | 0039557424  | 384,722.35  | 400.75                 | 0.104166        |
| Summary | 0039558278  | 290,187.50  | 211.60                 | 0.072918        |
| Summary | 0039558417  | 85,292.57   | 79.96                  | 0.093748        |
| Summary | 0039558664  | 83,655.42   | 75.42                  | 0.090156        |
| Summary | 0039559008  | 295,420.46  | 153.56                 | 0.051980        |
| Summary | 0039559035  | 84,327.39   | 14.71                  | 0.017444        |
| Summary | 0039559236  | 108,370.33  | 79.02                  | 0.072917        |
| Summary | 0039559473  | 246,440.39  | 23.42                  | 0.009503        |
| Summary | 0039560335  | 98,607.45   | 18.25                  | 0.018508        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039560546  | 226,543.40  | 165.19                 | 0.072918        |
| Summary | 0039560746  | 189,430.25  | 34.85                  | 0.018397        |
| Summary | 0039560910  | 107,609.25  | 112.09                 | 0.104164        |
| Summary | 0039560986  | 77,567.40   | 4.35                   | 0.005608        |
| Summary | 0039561230  | 307,169.07  | 253.77                 | 0.082616        |
| Summary | 0039561329  | 125,289.61  | 41.18                  | 0.032868        |
| Summary | 0039562259  | 252,211.32  | 231.74                 | 0.091883        |
| Summary | 0039562279  | 327,958.24  | 259.13                 | 0.079013        |
| Summary | 0039562407  | 362,061.37  | 264.00                 | 0.072916        |
| Summary | 0039562838  | 237,074.41  | 58.53                  | 0.024688        |
| Summary | 0039563096  | 289,932.80  | 96.40                  | 0.033249        |
| Summary | 0039563100  | 262,203.13  | 273.13                 | 0.104167        |
| Summary | 0039563120  | 69,415.53   | 7.23                   | 0.010416        |
| Summary | 0039563406  | 244,857.21  | 178.54                 | 0.072916        |
| Summary | 0039563782  | 436,125.46  | 363.44                 | 0.083334        |
| Summary | 0039564061  | 265,217.17  | 285.73                 | 0.107734        |
| Summary | 0039564378  | 406,812.23  | 466.14                 | 0.114584        |
| Summary | 0039565294  | 275,762.35  | 258.53                 | 0.093751        |
| Summary | 0039565463  | 285,953.63  | 68.07                  | 0.023805        |
| Summary | 0039565501  | 234,425.84  | 66.05                  | 0.028175        |
| Summary | 0039565670  | 303,394.58  | 425.47                 | 0.140237        |
| Summary | 0039566027  | 173,868.29  | 163.00                 | 0.093749        |
| Summary | 0039566280  | 292,197.19  | 68.98                  | 0.023607        |
| Summary | 0039566445  | 102,278.37  | 74.58                  | 0.072919        |
| Summary | 0039566510  | 132,015.37  | 82.51                  | 0.062500        |
| Summary | 0039566840  | 177,709.02  | 41.71                  | 0.023471        |
| Summary | 0039567002  | 100,110.99  | 93.85                  | 0.093746        |
| Summary | 0039568874  | 437,853.69  | 167.79                 | 0.038321        |
| Summary | 0039569322  | 277,320.51  | 202.21                 | 0.072916        |
| Summary | 0039569398  | 164,575.05  | 137.15                 | 0.083336        |
| Summary | 0039569532  | 381,282.49  | 198.58                 | 0.052082        |
| Summary | 0039569938  | 339,898.17  | 0.16                   | 0.000047        |
| Summary | 0039570569  | 139,488.26  | 116.39                 | 0.083441        |
| Summary | 0039570718  | 132,523.13  | 43.37                  | 0.032726        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039570735  | 144,885.59  | 75.46                  | 0.052082        |
| Summary | 0039570786  | 136,305.64  | 127.79                 | 0.093753        |
| Summary | 0039570878  | 378,534.83  | 394.31                 | 0.104167        |
| Summary | 0039570933  | 280,327.07  | 321.21                 | 0.114584        |
| Summary | 0039571024  | 439,144.49  | 52.86                  | 0.012037        |
| Summary | 0039571451  | 406,969.65  | 351.05                 | 0.086260        |
| Summary | 0039571453  | 327,627.58  | 236.16                 | 0.072082        |
| Summary | 0039571540  | 210,393.05  | 153.41                 | 0.072916        |
| Summary | 0039572130  | 172,991.51  | 9.46                   | 0.005468        |
| Summary | 0039572182  | 271,500.42  | 169.69                 | 0.062501        |
| Summary | 0039572279  | 310,309.21  | 193.94                 | 0.062499        |
| Summary | 0039572702  | 228,347.12  | 142.72                 | 0.062501        |
| Summary | 0039573971  | 65,720.04   | 6.24                   | 0.009495        |
| Summary | 0039574034  | 250,684.27  | 267.28                 | 0.106620        |
| Summary | 0039574215  | 213,531.66  | 88.97                  | 0.041666        |
| Summary | 0039574916  | 121,694.23  | 88.74                  | 0.072920        |
| Summary | 0039575698  | 199,913.11  | 125.50                 | 0.062777        |
| Summary | 0039576553  | 298,659.93  | 246.72                 | 0.082609        |
| Summary | 0039576554  | 60,629.41   | 12.63                  | 0.020831        |
| Summary | 0039577125  | 222,111.13  | 46.27                  | 0.020832        |
| Summary | 0039577246  | 377,777.09  | 275.46                 | 0.072916        |
| Summary | 0039577920  | 161,543.33  | 33.65                  | 0.020830        |
| Summary | 0039578057  | 194,519.73  | 226.78                 | 0.116585        |
| Summary | 0039578989  | 104,132.56  | 115.50                 | 0.110916        |
| Summary | 0039579043  | 122,243.82  | 137.78                 | 0.112709        |
| Summary | 0039579419  | 266,644.48  | 178.56                 | 0.066966        |
| Summary | 0039579442  | 210,304.55  | 65.72                  | 0.031250        |
| Summary | 0039579661  | 219,508.21  | 91.46                  | 0.041666        |
| Summary | 0039579691  | 418,271.13  | 81.68                  | 0.019528        |
| Summary | 0039579708  | 241,789.63  | 15.21                  | 0.006291        |
| Summary | 0039580050  | 314,838.00  | 163.98                 | 0.052084        |
| Summary | 0039580068  | 356,823.49  | 449.14                 | 0.125872        |
| Summary | 0039580387  | 156,769.37  | 114.31                 | 0.072916        |
| Summary | 0039580744  | 414,864.12  | 107.22                 | 0.025845        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039580970  | 325,450.80  | 237.31                 | 0.072917        |
| Summary | 0039581730  | 296,521.56  | 154.44                 | 0.052084        |
| Summary | 0039581875  | 388,875.09  | 364.57                 | 0.093750        |
| Summary | 0039582358  | 124,624.43  | 21.78                  | 0.017477        |
| Summary | 0039583048  | 58,109.45   | 48.42                  | 0.083326        |
| Summary | 0039583702  | 554,259.01  | 356.40                 | 0.064302        |
| Summary | 0039583845  | 402,104.57  | 416.55                 | 0.103592        |
| Summary | 0039585044  | 278,886.09  | 551.96                 | 0.197916        |
| Summary | 0039586912  | 426,699.34  | 488.93                 | 0.114584        |
| Summary | 0039587250  | 136,575.51  | 42.68                  | 0.031250        |
| Summary | 0039587378  | 248,375.26  | 55.84                  | 0.022482        |
| Summary | 0039588653  | 157,919.87  | 49.35                  | 0.031250        |
| Summary | 0039589021  | 265,903.03  | 221.59                 | 0.083335        |
| Summary | 0039589041  | 297,729.54  | 155.07                 | 0.052084        |
| Summary | 0039589137  | 240,764.49  | 176.58                 | 0.073341        |
| Summary | 0039589287  | 623,024.09  | 584.09                 | 0.093751        |
| Summary | 0039589333  | 506,847.59  | 428.40                 | 0.084522        |
| Summary | 0039589367  | 183,421.19  | 201.91                 | 0.110080        |
| Summary | 0039589777  | 115,968.61  | 36.91                  | 0.031828        |
| Summary | 0039590258  | 322,513.17  | 369.55                 | 0.114584        |
| Summary | 0039590654  | 297,202.11  | 309.59                 | 0.104168        |
| Summary | 0039591467  | 252,867.67  | 105.36                 | 0.041666        |
| Summary | 0039591824  | 174,044.07  | 74.23                  | 0.042650        |
| Summary | 0039592152  | 207,960.33  | 162.54                 | 0.078159        |
| Summary | 0039592291  | 177,297.25  | 83.96                  | 0.047356        |
| Summary | 0039592313  | 205,327.97  | 213.88                 | 0.104165        |
| Summary | 0039592995  | 208,949.48  | 87.06                  | 0.041666        |
| Summary | 0039593032  | 240,558.13  | 150.35                 | 0.062500        |
| Summary | 0039593576  | 171,324.10  | 124.92                 | 0.072914        |
| Summary | 0039594081  | 238,829.91  | 131.43                 | 0.055031        |
| Summary | 0039595333  | 205,079.79  | 138.96                 | 0.067759        |
| Summary | 0039595354  | 191,508.26  | 0.32                   | 0.000167        |
| Summary | 0039596293  | 303,999.00  | 443.33                 | 0.145833        |
| Summary | 0039596795  | 388,100.20  | 64.90                  | 0.016722        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039596842  | 199,577.44  | 83.16                  | 0.041668        |
| Summary | 0039597352  | 414,783.37  | 494.56                 | 0.119233        |
| Summary | 0039597426  | 212,529.09  | 199.25                 | 0.093752        |
| Summary | 0039597500  | 74,422.88   | 73.88                  | 0.099271        |
| Summary | 0039597814  | 210,936.39  | 317.11                 | 0.150334        |
| Summary | 0039597848  | 447,312.64  | 514.69                 | 0.115063        |
| Summary | 0039598033  | 166,276.54  | 86.60                  | 0.052082        |
| Summary | 0039598778  | 96,753.86   | 134.69                 | 0.139209        |
| Summary | 0039599146  | 473,236.14  | 492.95                 | 0.104166        |
| Summary | 0039599333  | 317,165.64  | 616.42                 | 0.194353        |
| Summary | 0039599401  | 333,696.54  | 53.93                  | 0.016161        |
| Summary | 0039599455  | 412,969.44  | 301.12                 | 0.072916        |
| Summary | 0039599727  | 133,275.80  | 124.95                 | 0.093753        |
| Summary | 0039599781  | 360,957.03  | 95.54                  | 0.026469        |
| Summary | 0039599825  | 62,246.38   | 24.25                  | 0.038958        |
| Summary | 0039600257  | 233,734.29  | 146.08                 | 0.062498        |
| Summary | 0039600325  | 431,027.53  | 534.45                 | 0.123994        |
| Summary | 0039600345  | 126,779.50  | 47.42                  | 0.037404        |
| Summary | 0039600486  | 207,899.16  | 324.84                 | 0.156249        |
| Summary | 0039601039  | 344,952.02  | 35.93                  | 0.010416        |
| Summary | 0039601812  | 113,745.39  | 2.43                   | 0.002136        |
| Summary | 0039602414  | 648,573.05  | 604.22                 | 0.093161        |
| Summary | 0039602483  | 531,462.07  | 890.98                 | 0.167647        |
| Summary | 0039602516  | 334,005.56  | 12.04                  | 0.003605        |
| Summary | 0039602696  | 330,334.74  | 167.56                 | 0.050724        |
| Summary | 0039602826  | 128,271.09  | 120.25                 | 0.093747        |
| Summary | 0039602910  | 121,117.73  | 20.08                  | 0.016579        |
| Summary | 0039603096  | 356,270.89  | 37.11                  | 0.010416        |
| Summary | 0039603662  | 337,110.43  | 316.04                 | 0.093750        |
| Summary | 0039603722  | 360,344.50  | 142.79                 | 0.039626        |
| Summary | 0039604172  | 245,368.86  | 153.36                 | 0.062502        |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 3          | 872,126.20        | 110,058.89            | 12.620             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0039538278     | 197,280.30        | 5,998.98              | 3.041              |
| 0039596890     | 119,556.17        | 3,568.01              | 2.984              |
| 0039598703     | 555,289.73        | 100,491.90            | 18.097             |

## 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          | 34,719.07         | (1,498.40)            | (2,046.05)                  | (5.893)            |

## 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 |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0039444716     | 34,719.07         | (1,498.40)            | (2,046.05)                  | (5.893)            |

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



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 405            | 74,843,089.69     | 4,287,653.97          | 5.729              |

## 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        | 79,995.91             | 41.505             |
| 0039438547     | 200,893.08        | 189,639.23            | 94.398             |
| 0039439301     | 94,668.82         | 15,978.98             | 16.879             |
| 0039439320     | 97,688.10         | 6,236.64              | 6.384              |
| 0039439436     | 48,126.10         | 12,401.67             | 25.769             |
| 0039439452     | 92,510.40         | 5,665.14              | 6.124              |
| 0039439457     | 112,708.72        | 13,825.56             | 12.267             |
| 0039439969     | 42,249.22         | 16,773.55             | 39.701             |
| 0039440059     | 78,767.52         | 4,383.70              | 5.565              |
| 0039440163     | 273,752.99        | 41,933.38             | 15.318             |
| 0039441142     | 63,917.52         | 24,782.55             | 38.773             |
| 0039441588     | 272,866.38        | (35,163.01)           | (12.887)           |
| 0039442609     | 224,282.49        | 548.86                | 0.245              |
| 0039442904     | 273,382.86        | 24,015.81             | 8.785              |
| 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             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039444594  | 68,444.98      | 1,187.43           | 1.735           |
| 0039444716  | 34,719.07      | (2,046.05)         | (5.893)         |
| 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)        |
| 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)         |
| 0039451467  | 274,950.95     | 54,934.03          | 19.980          |
| 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)        |
| 0039456096  | 64,391.84      | 491.74             | 0.764           |
| 0039456099  | 54,015.68      | 13,445.46          | 24.892          |
| 0039457604  | 193,145.19     | 2,633.87           | 1.364           |
| 0039458206  | 444,369.82     | (68,455.52)        | (15.405)        |
| 0039458844  | 280,898.01     | (3,441.12)         | (1.225)         |
| 0039459338  | 122,838.62     | 19,850.22          | 16.160          |
| 0039460195  | 63,981.28      | 121,585.88         | 190.034         |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039460926  | 195,517.61     | 2,017.46           | 1.032           |
| 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     | (1,600.98)         | (0.687)         |
| 0039464484  | 89,594.12      | (21,962.44)        | (24.513)        |
| 0039464616  | 174,759.88     | (287.36)           | (0.164)         |
| 0039464930  | 114,972.62     | 867.85             | 0.755           |
| 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)        |
| 0039466735  | 369,507.23     | (36,394.67)        | (9.850)         |
| 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     | 31,435.35          | 21.817          |
| 0039471849  | 404,686.07     | 78,649.88          | 19.435          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039471902  | 85,702.93      | (573.73)           | (0.669)         |
| 0039472173  | 102,049.77     | 715.26             | 0.701           |
| 0039472322  | 65,170.19      | (721.10)           | (1.106)         |
| 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)         |
| 0039475466  | 41,382.81      | (12,337.07)        | (29.812)        |
| 0039475718  | 195,902.32     | 5,065.37           | 2.586           |
| 0039476122  | 171,475.25     | (27,015.42)        | (15.755)        |
| 0039476546  | 219,061.03     | 43,930.93          | 20.054          |
| 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     | 93,888.22          | 40.064          |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0039483583  | 136,378.69     | (35,055.34)        | (25.704)        |
| 0039483899  | 133,200.14     | 1,208.70           | 0.907           |
| 0039484537  | 113,739.59     | 15,060.71          | 13.241          |
| 0039484670  | 255,700.19     | 1,253.06           | 0.490           |
| 0039486158  | 302,465.20     | (5,518.66)         | (1.825)         |
| 0039486210  | 89,126.49      | 8,009.75           | 8.987           |
| 0039486428  | 44,831.31      | 8,872.31           | 19.790          |
| 0039487182  | 75,379.25      | (355.32)           | (0.471)         |
| 0039487237  | 71,608.28      | (4,942.87)         | (6.903)         |
| 0039487284  | 196,650.68     | 48,701.88          | 24.766          |
| 0039487804  | 188,110.08     | (4,326.45)         | (2.300)         |
| 0039488318  | 128,931.42     | 729.26             | 0.566           |
| 0039488449  | 152,560.84     | 2,700.93           | 1.770           |
| 0039488864  | 227,973.08     | 8,904.01           | 3.906           |
| 0039489245  | 145,337.71     | (1,123.49)         | (0.773)         |
| 0039489839  | 333,292.77     | 236,948.72         | 71.093          |
| 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          |
| 0039490481  | 120,116.20     | 3,921.21           | 3.265           |
| 0039490599  | 300,508.53     | (631.15)           | (0.210)         |
| 0039490795  | 136,088.23     | 3,331.64           | 2.448           |
| 0039491346  | 218,431.62     | 3,241.54           | 1.484           |
| 0039492026  | 175,841.80     | 52,318.34          | 29.753          |
| 0039492189  | 261,521.32     | 69,226.66          | 26.471          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039492619  | 176,984.76     | 95,758.35          | 54.105          |
| 0039492698  | 162,631.38     | 17,606.41          | 10.826          |
| 0039493082  | 221,478.19     | 9,443.18           | 4.264           |
| 0039493381  | 298,569.72     | (62,352.00)        | (20.884)        |
| 0039493449  | 276,874.63     | (4,405.27)         | (1.591)         |
| 0039495024  | 327,853.42     | 91,153.43          | 27.803          |
| 0039495483  | 145,685.69     | 11,133.76          | 7.642           |
| 0039495486  | 116,589.80     | (1,530.82)         | (1.313)         |
| 0039495692  | 264,227.71     | (51,515.22)        | (19.497)        |
| 0039495871  | 204,631.45     | 445.07             | 0.217           |
| 0039496013  | 99,185.51      | 19,796.80          | 19.959          |
| 0039496051  | 86,479.19      | (29,077.42)        | (33.624)        |
| 0039496517  | 301,369.51     | 4,390.34           | 1.457           |
| 0039497048  | 282,250.24     | (36,399.16)        | (12.896)        |
| 0039497636  | 373,636.03     | (48,217.65)        | (12.905)        |
| 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)         |
| 0039499113  | 214,075.77     | 42,665.02          | 19.930          |
| 0039499121  | 271,848.44     | 465.79             | 0.171           |
| 0039499199  | 51,595.14      | 4,314.54           | 8.362           |
| 0039499340  | 161,158.42     | 5,091.00           | 3.159           |
| 0039499703  | 394,496.55     | (180,438.98)       | (45.739)        |
| 0039501050  | 407,515.25     | 140,235.84         | 34.412          |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | (2,770.40)         | (1.675)         |
| 0039505014  | 108,570.20     | 4,371.82           | 4.027           |
| 0039506054  | 71,892.22      | (160.33)           | (0.223)         |
| 0039506265  | 86,316.27      | (30,624.51)        | (35.479)        |
| 0039506493  | 176,556.85     | 75,936.17          | 43.009          |
| 0039506531  | 66,729.98      | (15,349.44)        | (23.002)        |
| 0039506534  | 76,291.45      | 1,313.93           | 1.722           |
| 0039506581  | 274,711.39     | 65,800.17          | 23.952          |
| 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     | 24,974.55          | 10.737          |
| 0039508758  | 348,190.20     | 108,376.11         | 31.126          |
| 0039509666  | 210,329.41     | (34,426.91)        | (16.368)        |
| 0039510055  | 139,738.07     | (4,805.22)         | (3.439)         |
| 0039510415  | 55,657.39      | 1,691.84           | 3.040           |
| 0039510644  | 202,389.39     | 16,835.25          | 8.318           |
| 0039510681  | 271,949.90     | 4,209.11           | 1.548           |
| 0039510699  | 281,753.49     | 76,493.39          | 27.149          |
| 0039511160  | 203,772.41     | 19,931.84          | 9.781           |
| 0039511185  | 259,337.23     | 60,976.41          | 23.512          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 0039513608  | 112,899.63     | 42,240.89          | 37.415          |
| 0039513867  | 125,292.28     | 135,769.03         | 108.362         |
| 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           |
| 0039516208  | 76,729.12      | 97,258.14          | 126.755         |
| 0039516384  | 78,394.98      | 7,500.55           | 9.568           |
| 0039516909  | 123,452.07     | 62,543.25          | 50.662          |
| 0039517215  | 94,037.35      | 3,234.12           | 3.439           |
| 0039518026  | 41,556.68      | 27,143.31          | 65.316          |
| 0039519223  | 124,493.48     | 29,443.67          | 23.651          |
| 0039519846  | 436,048.62     | (2,019.95)         | (0.463)         |
| 0039519870  | 179,007.63     | 12,033.36          | 6.722           |
| 0039519938  | 275,909.55     | 8,071.87           | 2.926           |
| 0039519946  | 83,034.82      | 41,553.07          | 50.043          |
| 0039520864  | 285,714.42     | 10,995.60          | 3.848           |
| 0039522742  | 192,263.64     | 37,774.41          | 19.647          |
| 0039522816  | 293,024.79     | (8,980.82)         | (3.065)         |
| 0039523057  | 94,719.25      | 10,610.49          | 11.202          |
| 0039523242  | 232,616.58     | 5,172.24           | 2.224           |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039525861  | 371,561.01     | (2,657.63)         | (0.715)         |
| 0039525919  | 238,441.00     | (1,513.90)         | (0.635)         |
| 0039525928  | 34,601.45      | 512.33             | 1.481           |
| 0039525944  | 65,875.33      | 502.96             | 0.764           |
| 0039526423  | 100,185.03     | 21.86              | 0.022           |
| 0039526558  | 170,871.08     | 2,082.67           | 1.219           |
| 0039527230  | 68,182.25      | 14,912.40          | 21.871          |
| 0039527736  | 82,989.68      | 4,922.95           | 5.932           |
| 0039527795  | 209,953.09     | (28,502.94)        | (13.576)        |
| 0039527958  | 260,295.24     | 4,858.61           | 1.867           |
| 0039528143  | 49,369.06      | (16,033.08)        | (32.476)        |
| 0039529084  | 293,349.80     | 64,690.85          | 22.052          |
| 0039529433  | 62,474.61      | 37,728.45          | 60.390          |
| 0039530233  | 147,436.06     | (17,113.13)        | (11.607)        |
| 0039530488  | 269,822.77     | (46,901.36)        | (17.382)        |
| 0039530557  | 77,698.12      | 1,870.55           | 2.407           |
| 0039530676  | 52,612.05      | (16,358.85)        | (31.093)        |
| 0039531624  | 146,779.25     | (483.54)           | (0.329)         |
| 0039531626  | 250,201.71     | 38,676.67          | 15.458          |
| 0039532159  | 105,723.25     | 12,328.90          | 11.661          |
| 0039532752  | 191,028.30     | (5,684.43)         | (2.976)         |
| 0039533104  | 227,823.01     | 5,885.29           | 2.583           |
| 0039533790  | 163,010.20     | 41,886.62          | 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
 06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039536882  | 318,477.51     | 4,587.27           | 1.440           |
| 0039537816  | 79,815.13      | 1,104.85           | 1.384           |
| 0039537893  | 272,589.37     | (3,686.58)         | (1.352)         |
| 0039538278  | 197,280.30     | 5,998.98           | 3.041           |
| 0039538327  | 166,678.97     | 4,526.97           | 2.716           |
| 0039538647  | 332,997.22     | 32,502.30          | 9.761           |
| 0039538934  | 299,071.92     | (7,741.00)         | (2.588)         |
| 0039539466  | 262,860.96     | 4,114.05           | 1.565           |
| 0039539642  | 294,587.13     | 9,185.57           | 3.118           |
| 0039540877  | 273,891.70     | 5,902.00           | 2.155           |
| 0039540908  | 315,766.92     | (103,262.54)       | (32.702)        |
| 0039541949  | 194,615.68     | 18,141.84          | 9.322           |
| 0039542551  | 111,833.42     | 31,184.22          | 27.885          |
| 0039543137  | 77,044.97      | 8,217.55           | 10.666          |
| 0039543264  | 72,764.80      | 13,973.68          | 19.204          |
| 0039543505  | 267,490.22     | (1,071.36)         | (0.401)         |
| 0039544207  | 49,476.05      | 324.82             | 0.657           |
| 0039544221  | 311,173.37     | 31,075.10          | 9.986           |
| 0039544277  | 110,317.45     | 19,147.74          | 17.357          |
| 0039544403  | 252,780.33     | (1,445.47)         | (0.572)         |
| 0039546022  | 75,854.76      | (3,955.16)         | (5.214)         |
| 0039546318  | 76,991.26      | (157.64)           | (0.205)         |
| 0039546584  | 322,227.03     | (2,999.47)         | (0.931)         |
| 0039546885  | 514,105.20     | 60,808.05          | 11.828          |
| 0039547974  | 265,041.22     | (21,509.87)        | (8.116)         |
| 0039548175  | 136,963.70     | 34,508.81          | 25.196          |
| 0039548394  | 220,295.98     | (3,359.13)         | (1.525)         |
| 0039548452  | 141,160.57     | 2,738.49           | 1.940           |
| 0039549265  | 111,077.40     | (10,183.17)        | (9.168)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
06-Jan-2025 4:56:04 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039550260  | 383,251.13     | (12,162.44)        | (3.173)         |
| 0039550744  | 203,898.83     | (6,055.52)         | (2.970)         |
| 0039550931  | 145,729.16     | 160,526.31         | 110.154         |
| 0039550940  | 319,463.02     | 9,178.74           | 2.873           |
| 0039551260  | 159,749.26     | 44,733.10          | 28.002          |
| 0039552191  | 256,584.12     | 13,150.25          | 5.125           |
| 0039552233  | 310,997.47     | 3,704.29           | 1.191           |
| 0039552245  | 363,678.66     | 8,863.27           | 2.437           |
| 0039553149  | 340,796.47     | 12,943.44          | 3.798           |
| 0039553409  | 297,634.86     | (162,065.46)       | (54.451)        |
| 0039554102  | 190,883.11     | 10,053.04          | 5.267           |
| 0039554750  | 150,583.02     | 1,756.63           | 1.167           |
| 0039554761  | 195,862.66     | 1,487.48           | 0.759           |
| 0039554983  | 237,634.15     | 104,295.34         | 43.889          |
| 0039555107  | 82,885.92      | 90,676.70          | 109.399         |
| 0039555830  | 77,196.84      | 803.97             | 1.041           |
| 0039556192  | 6,323.43       | (37,615.70)        | (594.862)       |
| 0039556533  | 353,143.88     | 33,364.69          | 9.448           |
| 0039556787  | 285,766.28     | 3,517.43           | 1.231           |
| 0039557102  | 119,582.96     | 6,034.86           | 5.047           |
| 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           |
| 0039561110  | 85,289.80      | (18,571.23)        | (21.774)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039562854  | 396,966.59     | (870.93)           | (0.219)         |
| 0039562980  | 77,671.36      | 11,133.72          | 14.334          |
| 0039563177  | 224,696.54     | 33,742.39          | 15.017          |
| 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           |
| 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           |
| 0039569685  | 372,982.80     | 35,800.12          | 9.598           |
| 0039570136  | 148,337.86     | (3,347.39)         | (2.257)         |
| 0039570188  | 209,529.37     | 3,029.96           | 1.446           |
| 0039571094  | 157,536.45     | 29,101.78          | 18.473          |
| 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           |

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



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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      | 12,749.71          | 13.146          |
| 0039582711  | 289,431.19     | 8,328.61           | 2.878           |
| 0039582773  | 66,999.43      | (5,861.14)         | (8.748)         |
| 0039584069  | 128,123.38     | (811.65)           | (0.633)         |
| 0039584079  | 236,300.66     | (71,296.16)        | (30.172)        |
| 0039584478  | 82,221.86      | (3,224.35)         | (3.922)         |
| 0039585606  | 153,266.39     | 33,254.75          | 21.697          |
| 0039586118  | 54,010.68      | 5,850.14           | 10.831          |
| 0039586956  | 293,098.23     | 2,155.21           | 0.735           |
| 0039588725  | 137,165.46     | (355.50)           | (0.259)         |
| 0039589117  | 208,376.98     | 4,844.51           | 2.325           |
| 0039589478  | 85,683.98      | 384.65             | 0.449           |
| 0039589648  | 104,888.15     | 6,911.62           | 6.590           |
| 0039590034  | 57,413.12      | 11,922.25          | 20.766          |
| 0039590414  | 50,580.98      | 79,234.22          | 156.648         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 27-Jan-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039590530  | 233,668.21     | 7,983.56           | 3.417           |
| 0039591024  | 140,658.53     | 63,845.66          | 45.391          |
| 0039591586  | 142,861.63     | 21,775.82          | 15.243          |
| 0039592129  | 196,333.21     | 116.43             | 0.059           |
| 0039592417  | 163,316.51     | (3,140.79)         | (1.923)         |
| 0039593937  | 76,781.06      | 7,967.48           | 10.377          |
| 0039593979  | 304,378.47     | (47,097.79)        | (15.473)        |
| 0039594240  | 273,810.85     | 25,593.59          | 9.347           |
| 0039596146  | 401,018.48     | (132,252.37)       | (32.979)        |
| 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           |
| 0039596708  | 338,534.67     | 50,697.43          | 14.976          |
| 0039596765  | 373,600.00     | (10,578.39)        | (2.831)         |
| 0039596770  | 377,526.92     | (5,116.77)         | (1.355)         |
| 0039596890  | 119,556.17     | 3,568.01           | 2.984           |
| 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     | (15,734.33)        | (7.316)         |
| 0039598238  | 374,284.32     | (378.39)           | (0.101)         |
| 0039598703  | 555,289.73     | 100,491.90         | 18.097          |
| 0039599776  | 228,048.73     | (18,104.26)        | (7.939)         |
| 0039600016  | 212,298.02     | 467.98             | 0.220           |
| 0039600435  | 111,317.20     | 40,864.90          | 36.710          |
| 0039600808  | 366,197.21     | (117,299.83)       | (32.032)        |
| 0039601086  | 99,695.17      | 36,925.20          | 37.038          |
| 0039601848  | 209,143.89     | (4,888.27)         | (2.337)         |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 0039603487  | 201,112.96     | 58,806.72          | 29.241          |
| 0039604356  | 69,635.71      | 4,717.92           | 6.775           |

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Realized Loss Detail Report - Loans with Losses during Current Period

|       | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Total | 4                   | 906,845.27                | 108,560.49                  | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 4                   | 906,845.27                          | 108,560.49                  | 0.001 %                 |

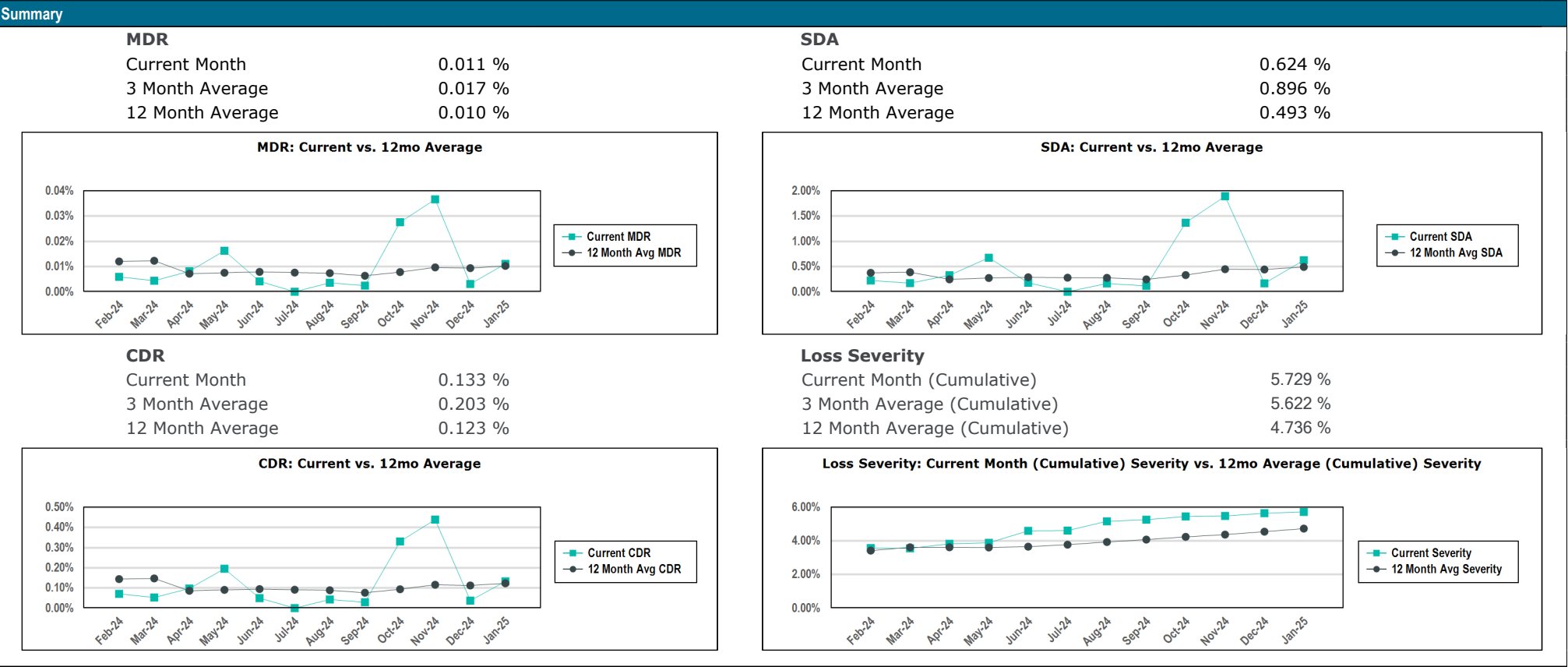
Realized Loss Loan Detail Report - Loans with Losses during Current Period

| 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 | 0039444716  | 41,000.00                    | 4.500 %           | OH    | 90.00              | 360           | 34,719.07                           | 08/31/2024                 | (1,498.40)           | (2,046.05)                      |
| Summary | 0039538278  | 237,000.00                   | 4.125 %           | TX    | 95.00              | 360           | 197,280.30                          | 12/31/2024                 | 5,998.98             | 5,998.98                        |
| Summary | 0039596890  | 129,000.00                   | 3.875 %           | AL    | 95.00              | 360           | 119,556.17                          | 12/31/2024                 | 3,568.01             | 3,568.01                        |
| Summary | 0039598703  | 540,000.00                   | 4.125 %           | NY    | 93.00              | 360           | 555,289.73                          | 12/31/2024                 | 100,491.90           | 100,491.90                      |

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.  
\* This data is currently not provided for reporting.  
\*\* The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral



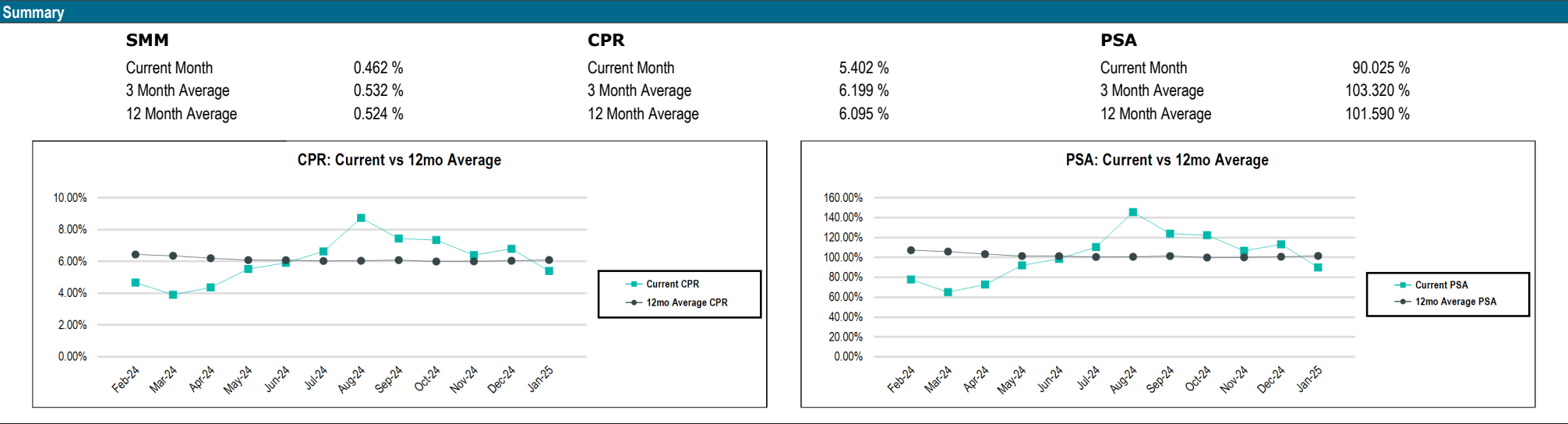
**Calculation Methodology:**  
Monthly Default Rate (MDR):  $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$ .  
Conditional Default Rate (CDR):  $1 - ((1 - \text{MDR})^{12})$   
SDA Standard Default Assumption: If  $\text{WAS} \leq 30$  then  $\text{CDR} / (\text{WAS} * 0.02)$  else if  $30 < \text{WAS} \leq 60$  then  $\text{CDR} / 0.6$  else if  $60 < \text{WAS} \leq 120$  then  $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$  else if  $\text{WAS} > 120$  then  $\text{CDR} / 0.03$   
Cumulative Loss Severity:  $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$ .  
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates



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

Connecticut Avenue Securities  
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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 |
|--------------------------------------------|-----------------------------------------------------------|
| 191                                        | 33,596,475.82                                             |

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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



Distribution Date: 27-Jan-2025  
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## Supplemental Reporting

### Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C02), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed

### Closing Date

means March 22, 2017.

### Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

### Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

### 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-Jan-2025  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Supplemental Reporting

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

| Bond Retirement Detail – Effective April 2024 |           |                         |                              |                                 |
|-----------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                         | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
| 2B-1                                          | 30711XGQ1 | 107,914,000             | 5,000,000                    | 102,914,000                     |
| 2B-1H                                         | N/A       | 92,028,325              | (5,000,000)                  | 97,028,325                      |

| Fannie Mae EU/UK Risk Retention Certification                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <p>The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.</p> |  |
| <p>Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.</p>                                                                                                                                                                                                                           |  |
| <p>Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.</p>                                                                                                                                                                                                                                               |  |