

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 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  |           | 09/30/2024  | 0.00000 %                     | 7,384,987,243.90              | 0.00                  | 65,935,708.73          | 0.00                             | 7,319,051,535.17           | 65,935,708.73      | 0.00                                  |
| 2M-1  | 30711XGK4 | 10/24/2024  | 6.54460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XGL2 | 10/24/2024  | 9.04460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XGM0 | 10/24/2024  | 9.04460 %                     | 6,259,355.59                  | 47,177.81             | 931,791.96             | 0.00                             | 5,327,563.63               | 978,969.77         | 0.00                                  |
| 2M-BH |           | 09/30/2024  | 0.00000 %                     | 34,276,288.53                 | 0.00                  | 5,102,501.29           | 0.00                             | 29,173,787.24              | 5,102,501.29       | 0.00                                  |
| 2M-2C | 30711XGN8 | 10/24/2024  | 9.04460 %                     | 40,136,523.85                 | 302,515.67            | 0.00                   | 0.00                             | 40,136,523.85              | 302,515.67         | 0.00                                  |
| 2M-CH |           | 09/30/2024  | 0.00000 %                     | 219,788,499.15                | 0.00                  | 0.00                   | 0.00                             | 219,788,499.15             | 0.00               | 0.00                                  |
| 2M-2  | 30711XGP3 | 10/24/2024  | 9.04460 %                     | 46,395,879.44                 | 349,693.48            | 931,791.96             | 0.00                             | 45,464,087.48              | 1,281,485.44       | 0.00                                  |
| 2M-2H |           | 09/30/2024  | 0.00000 %                     | 254,064,781.55                | 0.00                  | 5,102,501.29           | 0.00                             | 248,962,280.26             | 5,102,501.29       | 0.00                                  |
| 2B-1  | 30711XGQ1 | 10/24/2024  | 10.89460 %                    | 102,914,000.00                | 934,339.05            | 0.00                   | 0.00                             | 102,914,000.00             | 934,339.05         | 0.00                                  |
| 2B-1H |           | 09/30/2024  | 0.00000 %                     | 97,028,325.00                 | 0.00                  | 0.00                   | 0.00                             | 97,028,325.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 09/30/2024  | 0.00000 %                     | 196,333,213.06                | 0.00                  | 0.00                   | 254,424.18                       | 196,078,788.88             | 0.00               | 3,863,536.12                          |
| 2A-I1 | 30711XGR9 | 10/24/2024  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XGS7 | 10/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XGT5 | 10/24/2024  | 2.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XGU2 | 10/24/2024  | 2.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XGZ1 | 10/24/2024  | 1.30000 %                     | 0.00                          | 6,780.97              | 0.00                   | 0.00                             | 0.00                       | 6,780.97           | 0.00                                  |
| 2B-I2 | 30711XHA5 | 10/24/2024  | 1.80000 %                     | 0.00                          | 9,389.03              | 0.00                   | 0.00                             | 0.00                       | 9,389.03           | 0.00                                  |
| 2B-I3 | 30711XHB3 | 10/24/2024  | 2.30000 %                     | 0.00                          | 11,997.10             | 0.00                   | 0.00                             | 0.00                       | 11,997.10          | 0.00                                  |
| 2B-I4 | 30711XHC1 | 10/24/2024  | 2.80000 %                     | 0.00                          | 14,605.16             | 0.00                   | 0.00                             | 0.00                       | 14,605.16          | 0.00                                  |
| 2C-I1 | 30711XHH0 | 10/24/2024  | 1.30000 %                     | 0.00                          | 43,481.23             | 0.00                   | 0.00                             | 0.00                       | 43,481.23          | 0.00                                  |
| 2C-I2 | 30711XHJ6 | 10/24/2024  | 1.80000 %                     | 0.00                          | 60,204.79             | 0.00                   | 0.00                             | 0.00                       | 60,204.79          | 0.00                                  |
| 2C-I3 | 30711XHK3 | 10/24/2024  | 2.30000 %                     | 0.00                          | 76,928.34             | 0.00                   | 0.00                             | 0.00                       | 76,928.34          | 0.00                                  |
| 2C-I4 | 30711XHL1 | 10/24/2024  | 2.80000 %                     | 0.00                          | 93,651.89             | 0.00                   | 0.00                             | 0.00                       | 93,651.89          | 0.00                                  |
| 2E-A1 | 30711XGV0 | 10/24/2024  | 7.74460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XGW8 | 10/24/2024  | 7.24460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XGX6 | 10/24/2024  | 6.74460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XGY4 | 10/24/2024  | 6.24460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XHD9 | 10/24/2024  | 7.74460 %                     | 6,259,355.59                  | 40,396.84             | 931,791.96             | 0.00                             | 5,327,563.63               | 972,188.80         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2E-B2  | 30711XHE7 | 10/24/2024  | 7.24460 %                     | 6,259,355.59                  | 37,788.77             | 931,791.96             | 0.00                             | 5,327,563.63               | 969,580.73         | 0.00                                  |
| 2E-B3  | 30711XHF4 | 10/24/2024  | 6.74460 %                     | 6,259,355.59                  | 35,180.71             | 931,791.96             | 0.00                             | 5,327,563.63               | 966,972.67         | 0.00                                  |
| 2E-B4  | 30711XHG2 | 10/24/2024  | 6.24460 %                     | 6,259,355.59                  | 32,572.64             | 931,791.96             | 0.00                             | 5,327,563.63               | 964,364.60         | 0.00                                  |
| 2E-C1  | 30711XHM9 | 10/24/2024  | 7.74460 %                     | 40,136,523.85                 | 259,034.44            | 0.00                   | 0.00                             | 40,136,523.85              | 259,034.44         | 0.00                                  |
| 2E-C2  | 30711XHN7 | 10/24/2024  | 7.24460 %                     | 40,136,523.85                 | 242,310.88            | 0.00                   | 0.00                             | 40,136,523.85              | 242,310.88         | 0.00                                  |
| 2E-C3  | 30711XHP2 | 10/24/2024  | 6.74460 %                     | 40,136,523.85                 | 225,587.33            | 0.00                   | 0.00                             | 40,136,523.85              | 225,587.33         | 0.00                                  |
| 2E-C4  | 30711XHQ0 | 10/24/2024  | 6.24460 %                     | 40,136,523.85                 | 208,863.78            | 0.00                   | 0.00                             | 40,136,523.85              | 208,863.78         | 0.00                                  |
| 2E-D1  | 30711XHR8 | 10/24/2024  | 7.74460 %                     | 6,259,355.59                  | 40,396.84             | 931,791.96             | 0.00                             | 5,327,563.63               | 972,188.80         | 0.00                                  |
| 2E-D2  | 30711XHS6 | 10/24/2024  | 7.24460 %                     | 6,259,355.59                  | 37,788.77             | 931,791.96             | 0.00                             | 5,327,563.63               | 969,580.73         | 0.00                                  |
| 2E-D3  | 30711XHT4 | 10/24/2024  | 6.74460 %                     | 6,259,355.59                  | 35,180.71             | 931,791.96             | 0.00                             | 5,327,563.63               | 966,972.67         | 0.00                                  |
| 2E-D4  | 30711XHU1 | 10/24/2024  | 6.24460 %                     | 6,259,355.59                  | 32,572.64             | 931,791.96             | 0.00                             | 5,327,563.63               | 964,364.60         | 0.00                                  |
| 2E-D5  | 30711XHV9 | 10/24/2024  | 9.04460 %                     | 6,259,355.59                  | 47,177.81             | 931,791.96             | 0.00                             | 5,327,563.63               | 978,969.77         | 0.00                                  |
| 2E-F1  | 30711XHW7 | 10/24/2024  | 7.74460 %                     | 46,395,879.44                 | 299,431.27            | 931,791.96             | 0.00                             | 45,464,087.48              | 1,231,223.23       | 0.00                                  |
| 2E-F2  | 30711XHX5 | 10/24/2024  | 7.24460 %                     | 46,395,879.44                 | 280,099.66            | 931,791.96             | 0.00                             | 45,464,087.48              | 1,211,891.62       | 0.00                                  |
| 2E-F3  | 30711XHY3 | 10/24/2024  | 6.74460 %                     | 46,395,879.44                 | 260,768.04            | 931,791.96             | 0.00                             | 45,464,087.48              | 1,192,560.00       | 0.00                                  |
| 2E-F4  | 30711XHZ0 | 10/24/2024  | 6.24460 %                     | 46,395,879.44                 | 241,436.42            | 931,791.96             | 0.00                             | 45,464,087.48              | 1,173,228.38       | 0.00                                  |
| 2E-F5  | 30711XJA3 | 10/24/2024  | 9.04460 %                     | 46,395,879.44                 | 349,693.48            | 931,791.96             | 0.00                             | 45,464,087.48              | 1,281,485.44       | 0.00                                  |
| 2X-1   | 30711XJB1 | 10/24/2024  | 1.30000 %                     | 0.00                          | 6,780.97              | 0.00                   | 0.00                             | 0.00                       | 6,780.97           | 0.00                                  |
| 2X-2   | 30711XJC9 | 10/24/2024  | 1.80000 %                     | 0.00                          | 9,389.03              | 0.00                   | 0.00                             | 0.00                       | 9,389.03           | 0.00                                  |
| 2X-3   | 30711XJD7 | 10/24/2024  | 2.30000 %                     | 0.00                          | 11,997.10             | 0.00                   | 0.00                             | 0.00                       | 11,997.10          | 0.00                                  |
| 2X-4   | 30711XJE5 | 10/24/2024  | 2.80000 %                     | 0.00                          | 14,605.16             | 0.00                   | 0.00                             | 0.00                       | 14,605.16          | 0.00                                  |
| 2Y-1   | 30711XJF2 | 10/24/2024  | 1.30000 %                     | 0.00                          | 50,262.20             | 0.00                   | 0.00                             | 0.00                       | 50,262.20          | 0.00                                  |
| 2Y-2   | 30711XJG0 | 10/24/2024  | 1.80000 %                     | 0.00                          | 69,593.82             | 0.00                   | 0.00                             | 0.00                       | 69,593.82          | 0.00                                  |
| 2Y-3   | 30711XJH8 | 10/24/2024  | 2.30000 %                     | 0.00                          | 88,925.44             | 0.00                   | 0.00                             | 0.00                       | 88,925.44          | 0.00                                  |
| 2Y-4   | 30711XJJ4 | 10/24/2024  | 2.80000 %                     | 0.00                          | 108,257.05            | 0.00                   | 0.00                             | 0.00                       | 108,257.05         | 0.00                                  |
| Totals |           |             |                               | 8,831,043,802.98              | 5,016,856.32          | 91,049,382.67          | 254,424.18                       | 8,739,739,996.13           | 96,066,238.99      | 3,863,536.12                          |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
07-Oct-2024 3:40:27 PM

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
07-Oct-2024 3:40:27 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    | 7,384,987,243.90              | 19,314,797.44                    | 46,620,911.30                      | 0.00      | 0.00                     | 65,935,708.73             | 7,319,051,535.17           | 0.19065528                    | 65,935,708.73                |
| 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        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.12325465                    | 931,791.96                   |
| 2M-BH | 236,695,218.71       | 34,276,288.53                 | 1,540,868.22                     | 3,561,633.07                       | 0.00      | 0.00                     | 5,102,501.29              | 29,173,787.24              | 0.12325465                    | 5,102,501.29                 |
| 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       | 46,395,879.44                 | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 45,464,087.48              | 0.36813896                    | 931,791.96                   |
| 2M-2H | 676,272,216.00       | 254,064,781.55                | 1,540,868.22                     | 3,561,633.07                       | 0.00      | 0.00                     | 5,102,501.29              | 248,962,280.26             | 0.36813915                    | 5,102,501.29                 |
| 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       | 196,333,213.06                | 0.00                             | 0.00                               | 0.00      | 254,424.18               | 254,424.18                | 196,078,788.88             | 0.98067675                    | 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        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.12325465                    | 931,791.96                   |
| 2E-B2 | 43,224,036.29        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.12325465                    | 931,791.96                   |
| 2E-B3 | 43,224,036.29        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.12325465                    | 931,791.96                   |

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## Credit-Linked Notes

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Distribution Date: 25-Oct-2024  
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## Principal Distribution Statement

| Class  | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-B4  | 43,224,036.29        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.12325465                    | 931,791.96                   |
| 2E-C1  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C2  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C3  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C4  | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-D1  | 83,360,560.15        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.06390988                    | 931,791.96                   |
| 2E-D2  | 83,360,560.15        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.06390988                    | 931,791.96                   |
| 2E-D3  | 83,360,560.15        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.06390988                    | 931,791.96                   |
| 2E-D4  | 83,360,560.15        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.06390988                    | 931,791.96                   |
| 2E-D5  | 83,360,560.15        | 6,259,355.59                  | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 5,327,563.63               | 0.06390988                    | 931,791.96                   |
| 2E-F1  | 83,360,560.15        | 46,395,879.44                 | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 45,464,087.48              | 0.54539086                    | 931,791.96                   |
| 2E-F2  | 83,360,560.15        | 46,395,879.44                 | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 45,464,087.48              | 0.54539086                    | 931,791.96                   |
| 2E-F3  | 83,360,560.15        | 46,395,879.44                 | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 45,464,087.48              | 0.54539086                    | 931,791.96                   |
| 2E-F4  | 83,360,560.15        | 46,395,879.44                 | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 45,464,087.48              | 0.54539086                    | 931,791.96                   |
| 2E-F5  | 83,360,560.15        | 46,395,879.44                 | 281,385.25                       | 650,406.70                         | 0.00      | 0.00                     | 931,791.96                | 45,464,087.48              | 0.54539086                    | 931,791.96                   |
| 2X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 42,115,828,225.46    | 8,831,043,802.98              | 26,898,697.88                    | 64,150,684.64                      | 0.00      | 254,424.18               | 91,303,806.85             | 8,739,739,996.13           | 0.20751675                    | 91,049,382.67                |

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: 25-Oct-2024  
 07-Oct-2024 3:40:27 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    | 192.37285171                  | 0.50313461                       | 1.21443645                         | 0.00000000 | 0.00000000               | 1.71757105                | 190.65528066               | 0.19065528                    | 1.71757105                   |
| 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        | 144.81191780                  | 6.50992536                       | 15.04733838                        | 0.00000000 | 0.00000000               | 21.55726397               | 123.25465383               | 0.12325465                    | 21.55726397                  |
| 2M-BH | 236,695,218.71       | 144.81191769                  | 6.50992542                       | 15.04733847                        | 0.00000000 | 0.00000000               | 21.55726388               | 123.25465381               | 0.12325465                    | 21.55726388                  |
| 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       | 375.68400757                  | 2.27847687                       | 5.26657536                         | 0.00000000 | 0.00000000               | 7.54505232                | 368.13895525               | 0.36813896                    | 7.54505232                   |
| 2M-2H | 676,272,216.00       | 375.68419275                  | 2.27847335                       | 5.26656720                         | 0.00000000 | 0.00000000               | 7.54504055                | 368.13915221               | 0.36813915                    | 7.54504055                   |
| 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       | 981.94923491                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 1.27248785               | 1.27248785                | 980.67674706               | 0.98067675                    | 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        | 144.81191780                  | 6.50992536                       | 15.04733838                        | 0.00000000 | 0.00000000               | 21.55726397               | 123.25465383               | 0.12325465                    | 21.55726397                  |
| 2E-B2 | 43,224,036.29        | 144.81191780                  | 6.50992536                       | 15.04733838                        | 0.00000000 | 0.00000000               | 21.55726397               | 123.25465383               | 0.12325465                    | 21.55726397                  |
| 2E-B3 | 43,224,036.29        | 144.81191780                  | 6.50992536                       | 15.04733838                        | 0.00000000 | 0.00000000               | 21.55726397               | 123.25465383               | 0.12325465                    | 21.55726397                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 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        | 144.81191780                  | 6.50992536                       | 15.04733838                        | 0.00000000 | 0.00000000               | 21.55726397               | 123.25465383               | 0.12325465                    | 21.55726397                  |
| 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        | 75.08773428                   | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 63.90988281                | 0.06390988                    | 11.17785147                  |
| 2E-D2 | 83,360,560.15        | 75.08773428                   | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 63.90988281                | 0.06390988                    | 11.17785147                  |
| 2E-D3 | 83,360,560.15        | 75.08773428                   | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 63.90988281                | 0.06390988                    | 11.17785147                  |
| 2E-D4 | 83,360,560.15        | 75.08773428                   | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 63.90988281                | 0.06390988                    | 11.17785147                  |
| 2E-D5 | 83,360,560.15        | 75.08773428                   | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 63.90988281                | 0.06390988                    | 11.17785147                  |
| 2E-F1 | 83,360,560.15        | 556.56871015                  | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 545.39085868               | 0.54539086                    | 11.17785147                  |
| 2E-F2 | 83,360,560.15        | 556.56871015                  | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 545.39085868               | 0.54539086                    | 11.17785147                  |
| 2E-F3 | 83,360,560.15        | 556.56871015                  | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 545.39085868               | 0.54539086                    | 11.17785147                  |
| 2E-F4 | 83,360,560.15        | 556.56871015                  | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 545.39085868               | 0.54539086                    | 11.17785147                  |
| 2E-F5 | 83,360,560.15        | 556.56871015                  | 3.37552014                       | 7.80233121                         | 0.00000000 | 0.00000000               | 11.17785147               | 545.39085868               | 0.54539086                    | 11.17785147                  |
| 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: 25-Oct-2024  
 07-Oct-2024 3:40:27 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 %                | 7,384,987,243.90                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,319,051,535.17                    |
| 2M-1  | N/A                 | N/A          | 6.54460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2A | N/A                 | N/A          | 9.04460 %                | 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 | 09/25/24 - 10/24/24 | 30           | 9.04460 %                | 6,259,355.59                           | 47,177.81                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,177.81                   | 0.00                                   | 5,327,563.63                        |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 34,276,288.53                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 29,173,787.24                       |
| 2M-2C | 09/25/24 - 10/24/24 | 30           | 9.04460 %                | 40,136,523.85                          | 302,515.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 302,515.67                  | 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  | 09/25/24 - 10/24/24 | 30           | 9.04460 %                | 46,395,879.44                          | 349,693.48               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 349,693.48                  | 0.00                                   | 45,464,087.48                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 254,064,781.55                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 248,962,280.26                      |
| 2B-1  | 09/25/24 - 10/24/24 | 30           | 10.89460 %               | 102,914,000.00                         | 934,339.05               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 934,339.05                  | 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 %                | 196,333,213.06                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 196,078,788.88                      |
| 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 | 09/25/24 - 10/24/24 | 30           | 1.30000 %                | 6,259,355.59                           | 6,780.97                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,780.97                    | 0.00                                   | 5,327,563.63                        |
| 2B-I2 | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 6,259,355.59                           | 9,389.03                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 9,389.03                    | 0.00                                   | 5,327,563.63                        |
| 2B-I3 | 09/25/24 - 10/24/24 | 30           | 2.30000 %                | 6,259,355.59                           | 11,997.10                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,997.10                   | 0.00                                   | 5,327,563.63                        |
| 2B-I4 | 09/25/24 - 10/24/24 | 30           | 2.80000 %                | 6,259,355.59                           | 14,605.16                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,605.16                   | 0.00                                   | 5,327,563.63                        |
| 2C-I1 | 09/25/24 - 10/24/24 | 30           | 1.30000 %                | 40,136,523.85                          | 43,481.23                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 43,481.23                   | 0.00                                   | 40,136,523.85                       |
| 2C-I2 | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 40,136,523.85                          | 60,204.79                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 60,204.79                   | 0.00                                   | 40,136,523.85                       |
| 2C-I3 | 09/25/24 - 10/24/24 | 30           | 2.30000 %                | 40,136,523.85                          | 76,928.34                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 76,928.34                   | 0.00                                   | 40,136,523.85                       |
| 2C-I4 | 09/25/24 - 10/24/24 | 30           | 2.80000 %                | 40,136,523.85                          | 93,651.89                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 93,651.89                   | 0.00                                   | 40,136,523.85                       |
| 2E-A1 | N/A                 | N/A          | 7.74460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 7.24460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.74460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 6.24460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 09/25/24 - 10/24/24 | 30           | 7.74460 %                | 6,259,355.59                           | 40,396.84                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 40,396.84                   | 0.00                                   | 5,327,563.63                        |
| 2E-B2 | 09/25/24 - 10/24/24 | 30           | 7.24460 %                | 6,259,355.59                           | 37,788.77                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 37,788.77                   | 0.00                                   | 5,327,563.63                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 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         | 09/25/24 - 10/24/24 | 30           | 6.74460 %                | 6,259,355.59                           | 35,180.71                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 35,180.71                   | 0.00                                   | 5,327,563.63                        |
| 2E-B4         | 09/25/24 - 10/24/24 | 30           | 6.24460 %                | 6,259,355.59                           | 32,572.64                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,572.64                   | 0.00                                   | 5,327,563.63                        |
| 2E-C1         | 09/25/24 - 10/24/24 | 30           | 7.74460 %                | 40,136,523.85                          | 259,034.44               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 259,034.44                  | 0.00                                   | 40,136,523.85                       |
| 2E-C2         | 09/25/24 - 10/24/24 | 30           | 7.24460 %                | 40,136,523.85                          | 242,310.88               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 242,310.88                  | 0.00                                   | 40,136,523.85                       |
| 2E-C3         | 09/25/24 - 10/24/24 | 30           | 6.74460 %                | 40,136,523.85                          | 225,587.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 225,587.33                  | 0.00                                   | 40,136,523.85                       |
| 2E-C4         | 09/25/24 - 10/24/24 | 30           | 6.24460 %                | 40,136,523.85                          | 208,863.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 208,863.78                  | 0.00                                   | 40,136,523.85                       |
| 2E-D1         | 09/25/24 - 10/24/24 | 30           | 7.74460 %                | 6,259,355.59                           | 40,396.84                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 40,396.84                   | 0.00                                   | 5,327,563.63                        |
| 2E-D2         | 09/25/24 - 10/24/24 | 30           | 7.24460 %                | 6,259,355.59                           | 37,788.77                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 37,788.77                   | 0.00                                   | 5,327,563.63                        |
| 2E-D3         | 09/25/24 - 10/24/24 | 30           | 6.74460 %                | 6,259,355.59                           | 35,180.71                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 35,180.71                   | 0.00                                   | 5,327,563.63                        |
| 2E-D4         | 09/25/24 - 10/24/24 | 30           | 6.24460 %                | 6,259,355.59                           | 32,572.64                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,572.64                   | 0.00                                   | 5,327,563.63                        |
| 2E-D5         | 09/25/24 - 10/24/24 | 30           | 9.04460 %                | 6,259,355.59                           | 47,177.81                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,177.81                   | 0.00                                   | 5,327,563.63                        |
| 2E-F1         | 09/25/24 - 10/24/24 | 30           | 7.74460 %                | 46,395,879.44                          | 299,431.27               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 299,431.27                  | 0.00                                   | 45,464,087.48                       |
| 2E-F2         | 09/25/24 - 10/24/24 | 30           | 7.24460 %                | 46,395,879.44                          | 280,099.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 280,099.66                  | 0.00                                   | 45,464,087.48                       |
| 2E-F3         | 09/25/24 - 10/24/24 | 30           | 6.74460 %                | 46,395,879.44                          | 260,768.04               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 260,768.04                  | 0.00                                   | 45,464,087.48                       |
| 2E-F4         | 09/25/24 - 10/24/24 | 30           | 6.24460 %                | 46,395,879.44                          | 241,436.42               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 241,436.42                  | 0.00                                   | 45,464,087.48                       |
| 2E-F5         | 09/25/24 - 10/24/24 | 30           | 9.04460 %                | 46,395,879.44                          | 349,693.48               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 349,693.48                  | 0.00                                   | 45,464,087.48                       |
| 2X-1          | 09/25/24 - 10/24/24 | 30           | 1.30000 %                | 6,259,355.59                           | 6,780.97                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,780.97                    | 0.00                                   | 5,327,563.63                        |
| 2X-2          | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 6,259,355.59                           | 9,389.03                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 9,389.03                    | 0.00                                   | 5,327,563.63                        |
| 2X-3          | 09/25/24 - 10/24/24 | 30           | 2.30000 %                | 6,259,355.59                           | 11,997.10                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,997.10                   | 0.00                                   | 5,327,563.63                        |
| 2X-4          | 09/25/24 - 10/24/24 | 30           | 2.80000 %                | 6,259,355.59                           | 14,605.16                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,605.16                   | 0.00                                   | 5,327,563.63                        |
| 2Y-1          | 09/25/24 - 10/24/24 | 30           | 1.30000 %                | 46,395,879.44                          | 50,262.20                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 50,262.20                   | 0.00                                   | 45,464,087.48                       |
| 2Y-2          | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 46,395,879.44                          | 69,593.82                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 69,593.82                   | 0.00                                   | 45,464,087.48                       |
| 2Y-3          | 09/25/24 - 10/24/24 | 30           | 2.30000 %                | 46,395,879.44                          | 88,925.44                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 88,925.44                   | 0.00                                   | 45,464,087.48                       |
| 2Y-4          | 09/25/24 - 10/24/24 | 30           | 2.80000 %                | 46,395,879.44                          | 108,257.05               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 108,257.05                  | 0.00                                   | 45,464,087.48                       |
| <b>Totals</b> |                     |              |                          |                                        | 5,016,856.32             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,016,856.32                | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
07-Oct-2024 3:40:27 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 %                | 192.37285171                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 190.65528066                        |
| 2M-1  | 379,890,000.00       | 6.54460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-1H | 19,994,649.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 40,136,523.85        | 9.04460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 219,788,498.15       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 43,224,036.29        | 9.04460 %                | 144.81191780                           | 1.09147165               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.09147165                  | 0.00000000                             | 123.25465383                        |
| 2M-BH | 236,695,218.71       | 0.00000 %                | 144.81191769                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 123.25465381                        |
| 2M-2C | 40,136,523.85        | 9.04460 %                | 1000.00000000                          | 7.53716667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.53716667                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 219,788,498.15       | 0.00000 %                | 1000.00000455                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000455                       |
| 2M-2  | 123,497,084.00       | 9.04460 %                | 375.68400757                           | 2.83159301               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.83159301                  | 0.00000000                             | 368.13895525                        |
| 2M-2H | 676,272,216.00       | 0.00000 %                | 375.68419275                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 368.13915221                        |
| 2B-1  | 102,914,000.00       | 10.89460 %               | 1000.00000000                          | 9.07883330               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 9.07883330                  | 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 %                | 981.94923491                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 980.67674706                        |
| 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 %                | 144.81191780                           | 0.15687961               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.15687961                  | 0.00000000                             | 123.25465383                        |
| 2B-I2 | 0.00                 | 1.80000 %                | 144.81191780                           | 0.21721780               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21721780                  | 0.00000000                             | 123.25465383                        |
| 2B-I3 | 0.00                 | 2.30000 %                | 144.81191780                           | 0.27755622               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.27755622                  | 0.00000000                             | 123.25465383                        |
| 2B-I4 | 0.00                 | 2.80000 %                | 144.81191780                           | 0.33789440               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.33789440                  | 0.00000000                             | 123.25465383                        |
| 2C-I1 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.08333323               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08333323                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000011               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000011                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 2.30000 %                | 1000.00000000                          | 1.91666673               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.91666673                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 2.80000 %                | 1000.00000000                          | 2.33333336               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.33333336                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 40,136,523.85        | 7.74460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 40,136,523.85        | 7.24460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 40,136,523.85        | 6.74460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
07-Oct-2024 3:40:27 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        | 6.24460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 43,224,036.29        | 7.74460 %                | 144.81191780                           | 0.93459203               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.93459203                  | 0.00000000                             | 123.25465383                        |
| 2E-B2 | 43,224,036.29        | 7.24460 %                | 144.81191780                           | 0.87425362               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.87425362                  | 0.00000000                             | 123.25465383                        |
| 2E-B3 | 43,224,036.29        | 6.74460 %                | 144.81191780                           | 0.81391543               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.81391543                  | 0.00000000                             | 123.25465383                        |
| 2E-B4 | 43,224,036.29        | 6.24460 %                | 144.81191780                           | 0.75357701               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.75357701                  | 0.00000000                             | 123.25465383                        |
| 2E-C1 | 40,136,523.85        | 7.74460 %                | 1000.00000000                          | 6.45383345               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.45383345                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 40,136,523.85        | 7.24460 %                | 1000.00000000                          | 6.03716657               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.03716657                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 40,136,523.85        | 6.74460 %                | 1000.00000000                          | 5.62049994               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.62049994                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 40,136,523.85        | 6.24460 %                | 1000.00000000                          | 5.20383332               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.20383332                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 83,360,560.15        | 7.74460 %                | 75.08773428                            | 0.48460375               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.48460375                  | 0.00000000                             | 63.90988281                         |
| 2E-D2 | 83,360,560.15        | 7.24460 %                | 75.08773428                            | 0.45331713               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.45331713                  | 0.00000000                             | 63.90988281                         |
| 2E-D3 | 83,360,560.15        | 6.74460 %                | 75.08773428                            | 0.42203063               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.42203063                  | 0.00000000                             | 63.90988281                         |
| 2E-D4 | 83,360,560.15        | 6.24460 %                | 75.08773428                            | 0.39074402               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39074402                  | 0.00000000                             | 63.90988281                         |
| 2E-D5 | 83,360,560.15        | 9.04460 %                | 75.08773428                            | 0.56594881               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.56594881                  | 0.00000000                             | 63.90988281                         |
| 2E-F1 | 83,360,560.15        | 7.74460 %                | 556.56871015                           | 3.59200165               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.59200165                  | 0.00000000                             | 545.39085868                        |
| 2E-F2 | 83,360,560.15        | 7.24460 %                | 556.56871015                           | 3.36009810               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.36009810                  | 0.00000000                             | 545.39085868                        |
| 2E-F3 | 83,360,560.15        | 6.74460 %                | 556.56871015                           | 3.12819443               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.12819443                  | 0.00000000                             | 545.39085868                        |
| 2E-F4 | 83,360,560.15        | 6.24460 %                | 556.56871015                           | 2.89629076               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.89629076                  | 0.00000000                             | 545.39085868                        |
| 2E-F5 | 83,360,560.15        | 9.04460 %                | 556.56871015                           | 4.19495118               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.19495118                  | 0.00000000                             | 545.39085868                        |
| 2X-1  | 0.00                 | 1.30000 %                | 75.08773428                            | 0.08134506               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08134506                  | 0.00000000                             | 63.90988281                         |
| 2X-2  | 0.00                 | 1.80000 %                | 75.08773428                            | 0.11263156               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.11263156                  | 0.00000000                             | 63.90988281                         |
| 2X-3  | 0.00                 | 2.30000 %                | 75.08773428                            | 0.14391818               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.14391818                  | 0.00000000                             | 63.90988281                         |
| 2X-4  | 0.00                 | 2.80000 %                | 75.08773428                            | 0.17520468               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.17520468                  | 0.00000000                             | 63.90988281                         |
| 2Y-1  | 0.00                 | 1.30000 %                | 556.56871015                           | 0.60294940               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60294940                  | 0.00000000                             | 545.39085868                        |
| 2Y-2  | 0.00                 | 1.80000 %                | 556.56871015                           | 0.83485308               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83485308                  | 0.00000000                             | 545.39085868                        |
| 2Y-3  | 0.00                 | 2.30000 %                | 556.56871015                           | 1.06675675               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.06675675                  | 0.00000000                             | 545.39085868                        |
| 2Y-4  | 0.00                 | 2.80000 %                | 556.56871015                           | 1.29866030               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.29866030                  | 0.00000000                             | 545.39085868                        |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,489,415.33 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (254,424.18) |
| Total Deposits                                  | 2,234,991.15 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,215,824.49 |
| Total Withdrawals (Pool Distribution Amount)    | 2,234,991.15 |
| Ending Balance                                  | 0.00         |

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

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

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 72,224,426.16     |
| Total Principal Reduction Cumulative                        | 31,978,965,966.93 |
| Scheduled Principal Current                                 | 21,137,050.91     |
| Scheduled Principal Cumulative                              | 3,624,949,289.34  |
| Unscheduled Principal Current                               | 50,832,951.07     |
| Unscheduled Principal Cumulative                            | 28,350,153,140.67 |
| Senior Reduction Amount                                     | 65,935,708.73     |
| Subordinate Reduction Amount                                | 6,034,293.25      |
| Calculated Tranche Write-down Amount                        | 254,424.18        |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 95,132.52         |
| 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                                 | 47814             |
| Period Reference Pool Removal Loan Count                    | 299               |
| Period Ending Loan Count                                    | 47515             |
| UPB at Origination                                          | 40,538,481,000.00 |
| UPB at Issuance                                             | 39,988,464,989.77 |
| UPB Actual Current                                          | 8,009,499,022.84  |
| Period PIF Loan Count Current                               | 291               |
| PIF Loan Count Cumulative                                   | 122580            |
| Period PIF Loan UPB Current                                 | 44,119,390.03     |
| PIF Loan UPB Cumulative                                     | 27,536,007,114.99 |
| Period Partial Prepayment Amount                            | 4,908,037.33      |
| 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                                 | 2,230,231.97      |
| Credit Event Amount Cumulative                              | 70,788,614.74     |
| Total Active Modified Loan Count                            | 1217              |
| Total Active Modified Loan UPB                              | 279,295,534.09    |
| Adjusted SOFR                                               | 5.394600%         |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 91.378866% |
| Subordinate Percentage                | 8.621134%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
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## Reference Tranche Performance - Deal Level

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 2A-H  | 0.00                         | 0.00                       | 4.000000 %     | 8.620000 %       | 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 %     | 8.120000 %       | 8.190000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 4.900000 %       | 4.940000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 4.900000 %       | 4.940000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 4.900000 %       | 4.940000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.430000 %       | 2.450000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.430000 %       | 2.450000 %    |
| 2B-2H | 254,424.18                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Rep and Warranty Settlement Reporting - Deal Level

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

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 569          | 100,116,617.08 | 1.197517 % | 1.249974 % |
| 60 Days     | 154          | 27,775,212.74  | 0.324108 % | 0.346778 % |
| 90 Days     | 96           | 18,647,444.43  | 0.202041 % | 0.232817 % |
| 120 Days    | 46           | 8,637,858.25   | 0.096812 % | 0.107845 % |
| 150 Days    | 35           | 6,988,639.58   | 0.073661 % | 0.087254 % |
| 180+ Days   | 201          | 44,081,717.03  | 0.423024 % | 0.550368 % |
| Totals      | 1101         | 206,247,489.11 | 2.317163 % | 2.575036 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group | Count of loans | Current UPB    | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|----------------|------------------------|-----------------|
| Total | 507            | 127,165,424.89 | 95,132.52              | 0.074810        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039434372  | 283,045.62  | 412.77                 | 0.145832        |
| Summary | 0039434459  | 269,110.76  | 429.43                 | 0.159574        |
| Summary | 0039434607  | 440,466.81  | 458.82                 | 0.104167        |
| Summary | 0039434774  | 297,803.95  | 155.11                 | 0.052085        |
| Summary | 0039435537  | 160,500.74  | 79.63                  | 0.049613        |
| Summary | 0039435747  | 75,632.47   | 110.30                 | 0.145837        |
| Summary | 0039435787  | 356,240.19  | 293.90                 | 0.082501        |
| Summary | 0039436085  | 312,712.96  | 260.59                 | 0.083332        |
| Summary | 0039436178  | 152,661.43  | 47.71                  | 0.031252        |
| Summary | 0039436230  | 298,110.94  | 341.59                 | 0.114585        |
| Summary | 0039436332  | 331,264.95  | 310.56                 | 0.093750        |
| Summary | 0039436726  | 272,788.82  | 33.91                  | 0.012431        |
| Summary | 0039437058  | 574,089.77  | 562.13                 | 0.097917        |
| Summary | 0039437085  | 225,277.94  | 93.87                  | 0.041669        |
| Summary | 0039438105  | 328,574.18  | 308.04                 | 0.093751        |
| Summary | 0039438108  | 301,780.50  | 314.35                 | 0.104165        |
| Summary | 0039438883  | 279,589.67  | 291.24                 | 0.104167        |
| Summary | 0039439393  | 108,385.74  | 21.67                  | 0.019993        |
| Summary | 0039439686  | 220,473.43  | 91.86                  | 0.041665        |
| Summary | 0039439716  | 156,692.35  | 65.29                  | 0.041668        |
| Summary | 0039442971  | 368,487.22  | 153.54                 | 0.041668        |
| Summary | 0039443320  | 385,279.22  | 17.49                  | 0.004540        |
| Summary | 0039443360  | 53,516.72   | 53.69                  | 0.100324        |
| Summary | 0039443529  | 201,194.67  | 24.79                  | 0.012321        |
| Summary | 0039443869  | 399,552.34  | 665.92                 | 0.166667        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039443872  | 139,885.78  | 63.73                  | 0.045559        |
| Summary | 0039444135  | 120,519.59  | 100.43                 | 0.083331        |
| Summary | 0039444673  | 382,791.54  | 478.49                 | 0.125000        |
| Summary | 0039444679  | 226,212.17  | 114.69                 | 0.050700        |
| Summary | 0039445386  | 224,647.38  | 116.39                 | 0.051810        |
| Summary | 0039445480  | 90,216.23   | 37.59                  | 0.041667        |
| Summary | 0039445539  | 249,852.21  | 125.41                 | 0.050194        |
| Summary | 0039445692  | 204,034.69  | 276.30                 | 0.135418        |
| Summary | 0039446587  | 166,804.25  | 191.13                 | 0.114583        |
| Summary | 0039446758  | 151,476.01  | 56.99                  | 0.037623        |
| Summary | 0039447560  | 208,270.60  | 151.86                 | 0.072915        |
| Summary | 0039447806  | 113,720.65  | 94.77                  | 0.083336        |
| Summary | 0039448174  | 453,337.77  | 472.23                 | 0.104167        |
| Summary | 0039448409  | 61,855.93   | 51.88                  | 0.083872        |
| Summary | 0039448816  | 356,972.92  | 148.74                 | 0.041667        |
| Summary | 0039449195  | 369,690.18  | 313.14                 | 0.084703        |
| Summary | 0039449264  | 385,721.30  | 117.26                 | 0.030400        |
| Summary | 0039449644  | 151,124.53  | 136.05                 | 0.090025        |
| Summary | 0039449680  | 255,402.90  | 239.44                 | 0.093750        |
| Summary | 0039450238  | 66,723.53   | 97.31                  | 0.145841        |
| Summary | 0039450504  | 454,884.51  | 829.35                 | 0.182321        |
| Summary | 0039450518  | 348,943.37  | 363.48                 | 0.104166        |
| Summary | 0039450531  | 222,904.46  | 116.50                 | 0.052265        |
| Summary | 0039450645  | 129,945.41  | 100.17                 | 0.077086        |
| Summary | 0039450977  | 356,776.99  | 557.46                 | 0.156249        |
| Summary | 0039452485  | 159,758.39  | 49.92                  | 0.031247        |
| Summary | 0039452930  | 84,892.46   | 132.64                 | 0.156245        |
| Summary | 0039453085  | 302,854.23  | 315.47                 | 0.104166        |
| Summary | 0039453307  | 236,126.52  | 221.37                 | 0.093751        |
| Summary | 0039454071  | 209,794.07  | 65.56                  | 0.031250        |
| Summary | 0039454201  | 229,877.86  | 351.54                 | 0.152925        |
| Summary | 0039454204  | 275,017.85  | 73.58                  | 0.026755        |
| Summary | 0039454370  | 176,044.58  | 201.72                 | 0.114585        |
| Summary | 0039454940  | 154,881.09  | 32.27                  | 0.020835        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039455066  | 182,745.70  | 95.18                  | 0.052083        |
| Summary | 0039455481  | 173,118.93  | 108.72                 | 0.062801        |
| Summary | 0039456995  | 301,007.09  | 73.06                  | 0.024272        |
| Summary | 0039459399  | 113,544.03  | 47.31                  | 0.041667        |
| Summary | 0039459991  | 472,475.49  | 415.38                 | 0.087916        |
| Summary | 0039460027  | 124,738.23  | 116.94                 | 0.093748        |
| Summary | 0039460091  | 127,459.40  | 48.86                  | 0.038334        |
| 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  | 345,342.10  | 395.70                 | 0.114582        |
| Summary | 0039460795  | 253,935.45  | 238.06                 | 0.093748        |
| Summary | 0039460898  | 83,951.72   | 104.94                 | 0.125000        |
| Summary | 0039461238  | 110,784.22  | 90.60                  | 0.081781        |
| Summary | 0039461514  | 314,766.56  | 229.52                 | 0.072918        |
| Summary | 0039461954  | 172,802.74  | 197.15                 | 0.114090        |
| Summary | 0039462078  | 306,830.60  | 319.62                 | 0.104168        |
| Summary | 0039462130  | 278,689.47  | 174.18                 | 0.062500        |
| Summary | 0039462567  | 428,681.26  | 364.47                 | 0.085021        |
| Summary | 0039462775  | 595,172.55  | 867.96                 | 0.145833        |
| Summary | 0039462997  | 301,371.59  | 219.75                 | 0.072917        |
| Summary | 0039463250  | 283,317.32  | 76.58                  | 0.027030        |
| Summary | 0039463441  | 479,569.83  | 345.69                 | 0.072083        |
| Summary | 0039463465  | 74,607.84   | 69.94                  | 0.093743        |
| Summary | 0039463507  | 344,178.64  | 179.26                 | 0.052083        |
| Summary | 0039463980  | 310,861.06  | 356.19                 | 0.114582        |
| Summary | 0039464076  | 245,879.09  | 318.58                 | 0.129568        |
| Summary | 0039464144  | 507,005.35  | 445.74                 | 0.087916        |
| Summary | 0039464189  | 300,841.17  | 58.45                  | 0.019429        |
| Summary | 0039464408  | 172,381.81  | 2.60                   | 0.001508        |
| Summary | 0039464466  | 327,014.35  | 374.70                 | 0.114582        |
| Summary | 0039465118  | 530,140.65  | 607.45                 | 0.114583        |
| Summary | 0039465259  | 36,864.41   | 11.41                  | 0.030951        |
| Summary | 0039466169  | 399,552.16  | 43.46                  | 0.010877        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039466229  | 250,930.22  | 218.21                 | 0.086960        |
| Summary | 0039466352  | 226,887.20  | 307.24                 | 0.135415        |
| Summary | 0039466433  | 80,775.18   | 23.81                  | 0.029477        |
| Summary | 0039466796  | 259,997.77  | 4.84                   | 0.001862        |
| Summary | 0039466895  | 199,114.89  | 145.19                 | 0.072918        |
| Summary | 0039467000  | 67,931.02   | 84.91                  | 0.124994        |
| Summary | 0039467496  | 83,710.09   | 104.64                 | 0.125003        |
| Summary | 0039468562  | 328,487.95  | 376.39                 | 0.114583        |
| Summary | 0039468684  | 180,208.34  | 37.54                  | 0.020831        |
| Summary | 0039468895  | 453,416.56  | 566.77                 | 0.125000        |
| Summary | 0039469171  | 283,988.22  | 38.04                  | 0.013395        |
| Summary | 0039469284  | 163,901.57  | 132.65                 | 0.080933        |
| Summary | 0039469394  | 198,608.39  | 331.01                 | 0.166665        |
| Summary | 0039470160  | 231,960.87  | 120.81                 | 0.052082        |
| Summary | 0039470274  | 427,613.87  | 243.23                 | 0.056881        |
| Summary | 0039470322  | 369,466.94  | 461.83                 | 0.124999        |
| Summary | 0039470607  | 335,839.43  | 104.95                 | 0.031250        |
| Summary | 0039471363  | 68,267.68   | 85.33                  | 0.124993        |
| Summary | 0039471507  | 144,319.19  | 136.25                 | 0.094409        |
| Summary | 0039471913  | 108,795.92  | 2.54                   | 0.002335        |
| Summary | 0039472036  | 179,657.60  | 11.93                  | 0.006640        |
| Summary | 0039472237  | 131,487.92  | 136.97                 | 0.104169        |
| Summary | 0039472338  | 172,849.75  | 36.01                  | 0.020833        |
| Summary | 0039472775  | 116,186.88  | 111.87                 | 0.096285        |
| Summary | 0039472886  | 278,803.63  | 73.04                  | 0.026198        |
| Summary | 0039473654  | 212,742.50  | 398.89                 | 0.187499        |
| Summary | 0039474304  | 197,609.09  | 199.51                 | 0.100962        |
| Summary | 0039474488  | 393,234.74  | 409.62                 | 0.104167        |
| Summary | 0039474664  | 318,174.51  | 364.57                 | 0.114582        |
| Summary | 0039475157  | 300,312.07  | 31.28                  | 0.010416        |
| Summary | 0039475372  | 176,404.05  | 30.62                  | 0.017358        |
| Summary | 0039475552  | 213,997.87  | 198.84                 | 0.092917        |
| Summary | 0039476236  | 245,196.44  | 229.87                 | 0.093749        |
| Summary | 0039477120  | 224,045.68  | 186.70                 | 0.083331        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039478499  | 363,383.08  | 39.66                  | 0.010914        |
| Summary | 0039478643  | 387,108.39  | 106.14                 | 0.027419        |
| Summary | 0039479461  | 288,002.29  | 77.48                  | 0.026903        |
| Summary | 0039479526  | 86,556.02   | 12.75                  | 0.014730        |
| Summary | 0039479770  | 273,591.14  | 57.00                  | 0.020834        |
| Summary | 0039479790  | 438,149.01  | 507.41                 | 0.115808        |
| Summary | 0039480159  | 249,964.49  | 208.30                 | 0.083332        |
| Summary | 0039480392  | 43,918.66   | 33.69                  | 0.076710        |
| Summary | 0039480397  | 297,480.50  | 176.17                 | 0.059221        |
| Summary | 0039480479  | 126,098.70  | 249.57                 | 0.197916        |
| Summary | 0039480766  | 252,593.10  | 293.19                 | 0.116072        |
| Summary | 0039480859  | 279,702.13  | 273.88                 | 0.097918        |
| Summary | 0039481069  | 215,145.16  | 199.91                 | 0.092919        |
| Summary | 0039481932  | 115,531.25  | 60.17                  | 0.052081        |
| Summary | 0039481979  | 115,375.35  | 89.52                  | 0.077590        |
| Summary | 0039482253  | 115,962.25  | 4.91                   | 0.004234        |
| Summary | 0039482714  | 147,061.60  | 245.10                 | 0.166665        |
| Summary | 0039482734  | 88,067.54   | 137.61                 | 0.156255        |
| Summary | 0039483118  | 230,609.49  | 242.40                 | 0.105113        |
| Summary | 0039483311  | 139,468.73  | 66.83                  | 0.047918        |
| Summary | 0039483738  | 174,406.71  | 109.00                 | 0.062498        |
| Summary | 0039484057  | 239,101.52  | 111.12                 | 0.046474        |
| Summary | 0039484871  | 210,178.61  | 197.04                 | 0.093749        |
| Summary | 0039486505  | 260,833.44  | 217.36                 | 0.083333        |
| Summary | 0039486591  | 100,910.83  | 22.31                  | 0.022109        |
| Summary | 0039486597  | 267,667.78  | 167.29                 | 0.062499        |
| Summary | 0039486640  | 172,736.59  | 269.90                 | 0.156249        |
| Summary | 0039487146  | 300,245.06  | 156.38                 | 0.052084        |
| Summary | 0039487291  | 313,442.11  | 489.75                 | 0.156249        |
| Summary | 0039487319  | 237,664.25  | 225.30                 | 0.094798        |
| Summary | 0039488169  | 196,929.86  | 4.55                   | 0.002310        |
| Summary | 0039488528  | 256,944.37  | 321.18                 | 0.125000        |
| Summary | 0039488666  | 205,421.79  | 85.59                  | 0.041665        |
| Summary | 0039488892  | 203,077.66  | 190.39                 | 0.093752        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039488984  | 266,047.89  | 19.99                  | 0.007514        |
| Summary | 0039490080  | 397,178.42  | 465.15                 | 0.117114        |
| Summary | 0039490173  | 298,882.81  | 123.77                 | 0.041411        |
| Summary | 0039490289  | 135,872.25  | 198.15                 | 0.145836        |
| Summary | 0039491164  | 188,748.33  | 137.63                 | 0.072917        |
| Summary | 0039491166  | 87,829.05   | 64.04                  | 0.072914        |
| Summary | 0039491221  | 253,993.67  | 52.92                  | 0.020835        |
| Summary | 0039492626  | 164,678.97  | 45.17                  | 0.027429        |
| Summary | 0039493088  | 411,243.88  | 428.38                 | 0.104167        |
| Summary | 0039493360  | 101,925.56  | 11.08                  | 0.010871        |
| Summary | 0039493511  | 111,147.50  | 115.78                 | 0.104168        |
| Summary | 0039493566  | 64,421.66   | 40.26                  | 0.062495        |
| Summary | 0039493567  | 157,836.67  | 295.94                 | 0.187498        |
| Summary | 0039495376  | 393,198.84  | 100.87                 | 0.025654        |
| Summary | 0039495793  | 79,526.75   | 75.49                  | 0.094924        |
| Summary | 0039495802  | 311,732.03  | 89.43                  | 0.028688        |
| Summary | 0039496277  | 478,247.82  | 106.05                 | 0.022175        |
| Summary | 0039496344  | 330,818.50  | 585.46                 | 0.176973        |
| Summary | 0039496357  | 410,948.14  | 316.77                 | 0.077083        |
| Summary | 0039496892  | 314,434.53  | 246.69                 | 0.078455        |
| Summary | 0039496915  | 225,246.93  | 164.24                 | 0.072916        |
| Summary | 0039497243  | 397,036.85  | 487.09                 | 0.122681        |
| Summary | 0039497293  | 151,205.48  | 20.07                  | 0.013273        |
| Summary | 0039498394  | 181,158.36  | 207.58                 | 0.114585        |
| Summary | 0039498494  | 138,199.27  | 215.94                 | 0.156253        |
| Summary | 0039498534  | 153,625.47  | 32.01                  | 0.020836        |
| Summary | 0039498560  | 223,299.33  | 233.26                 | 0.104461        |
| Summary | 0039498893  | 318,418.09  | 41.71                  | 0.013099        |
| Summary | 0039498922  | 297,697.79  | 309.16                 | 0.103850        |
| Summary | 0039499151  | 280,183.37  | 390.75                 | 0.139462        |
| Summary | 0039499316  | 425,458.30  | 380.26                 | 0.089377        |
| Summary | 0039500223  | 333,618.40  | 127.07                 | 0.038088        |
| Summary | 0039500373  | 134,685.61  | 69.82                  | 0.051839        |
| Summary | 0039500489  | 389,364.02  | 324.47                 | 0.083333        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039500615  | 260,528.53  | 62.56                  | 0.024013        |
| Summary | 0039500882  | 381,667.98  | 238.54                 | 0.062499        |
| Summary | 0039501031  | 277,665.31  | 347.08                 | 0.124999        |
| Summary | 0039501235  | 372,474.63  | 116.40                 | 0.031250        |
| Summary | 0039501465  | 59,226.13   | 44.93                  | 0.075862        |
| Summary | 0039501770  | 328,979.54  | 357.77                 | 0.108751        |
| Summary | 0039501779  | 306,244.81  | 59.89                  | 0.019556        |
| Summary | 0039502066  | 144,004.29  | 165.00                 | 0.114580        |
| Summary | 0039502643  | 290,583.35  | 61.77                  | 0.021257        |
| Summary | 0039503330  | 226,452.07  | 330.24                 | 0.145832        |
| Summary | 0039504058  | 452,041.13  | 423.79                 | 0.093750        |
| Summary | 0039504900  | 262,140.23  | 43.12                  | 0.016449        |
| Summary | 0039505016  | 181,324.52  | 395.75                 | 0.218255        |
| Summary | 0039505048  | 164,197.74  | 136.83                 | 0.083332        |
| Summary | 0039505353  | 314,173.31  | 229.08                 | 0.072915        |
| Summary | 0039505470  | 308,444.53  | 64.26                  | 0.020834        |
| Summary | 0039505585  | 370,989.49  | 309.16                 | 0.083334        |
| Summary | 0039505680  | 282,929.93  | 265.25                 | 0.093751        |
| Summary | 0039506152  | 174,335.57  | 127.12                 | 0.072917        |
| Summary | 0039506417  | 250,605.84  | 156.63                 | 0.062501        |
| Summary | 0039506483  | 394,150.12  | 82.11                  | 0.020832        |
| Summary | 0039506739  | 337,634.83  | 61.28                  | 0.018150        |
| Summary | 0039506746  | 241,335.41  | 254.93                 | 0.105633        |
| Summary | 0039506874  | 60,462.87   | 50.39                  | 0.083340        |
| Summary | 0039507186  | 86,386.51   | 23.96                  | 0.027736        |
| Summary | 0039507262  | 132,696.10  | 124.40                 | 0.093748        |
| Summary | 0039507275  | 372,331.72  | 345.96                 | 0.092917        |
| Summary | 0039507512  | 293,696.24  | 520.09                 | 0.177084        |
| Summary | 0039507735  | 269,537.09  | 56.15                  | 0.020832        |
| Summary | 0039508166  | 261,408.19  | 32.74                  | 0.012524        |
| Summary | 0039508339  | 254,786.70  | 70.09                  | 0.027509        |
| Summary | 0039509195  | 355,425.59  | 46.39                  | 0.013052        |
| Summary | 0039509514  | 397,919.50  | 207.25                 | 0.052083        |
| Summary | 0039510208  | 160,895.43  | 133.46                 | 0.082948        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039511188  | 268,534.82  | 55.94                  | 0.020832        |
| Summary | 0039511281  | 168,645.52  | 105.40                 | 0.062498        |
| Summary | 0039511524  | 217,701.44  | 136.06                 | 0.062498        |
| Summary | 0039511803  | 359,962.63  | 149.98                 | 0.041665        |
| Summary | 0039513262  | 235,318.24  | 146.25                 | 0.062150        |
| Summary | 0039513277  | 369,848.41  | 192.63                 | 0.052084        |
| Summary | 0039513475  | 360,718.45  | 225.45                 | 0.062500        |
| Summary | 0039514171  | 302,043.40  | 366.25                 | 0.121257        |
| Summary | 0039514223  | 340,007.32  | 141.67                 | 0.041667        |
| Summary | 0039514522  | 200,506.65  | 38.11                  | 0.019007        |
| Summary | 0039514784  | 119,535.06  | 87.16                  | 0.072916        |
| Summary | 0039514914  | 289,714.74  | 52.60                  | 0.018156        |
| Summary | 0039514957  | 58,606.75   | 18.31                  | 0.031242        |
| Summary | 0039515636  | 150,518.33  | 114.70                 | 0.076203        |
| Summary | 0039515806  | 140,042.24  | 133.94                 | 0.095643        |
| Summary | 0039515945  | 305,625.36  | 371.86                 | 0.121672        |
| Summary | 0039516526  | 137,943.56  | 70.70                  | 0.051253        |
| Summary | 0039516542  | 222,601.25  | 44.19                  | 0.019852        |
| Summary | 0039517245  | 361,488.14  | 225.93                 | 0.062500        |
| Summary | 0039517322  | 432,156.72  | 234.12                 | 0.054175        |
| Summary | 0039517929  | 173,593.87  | 140.46                 | 0.080913        |
| Summary | 0039518387  | 612,899.55  | 379.74                 | 0.061958        |
| Summary | 0039518405  | 115,759.55  | 120.58                 | 0.104164        |
| Summary | 0039518490  | 164,503.78  | 51.41                  | 0.031252        |
| Summary | 0039518891  | 404,006.77  | 294.59                 | 0.072917        |
| Summary | 0039519036  | 189,983.29  | 138.53                 | 0.072917        |
| Summary | 0039519082  | 266,232.74  | 268.11                 | 0.100705        |
| Summary | 0039519217  | 92,120.77   | 28.11                  | 0.030514        |
| Summary | 0039519404  | 159,262.30  | 57.70                  | 0.036230        |
| Summary | 0039519632  | 130,755.77  | 29.67                  | 0.022691        |
| Summary | 0039519955  | 355,512.41  | 259.23                 | 0.072917        |
| Summary | 0039520477  | 251,332.79  | 392.71                 | 0.156251        |
| Summary | 0039520958  | 256,410.35  | 278.46                 | 0.108599        |
| Summary | 0039521212  | 361,742.93  | 527.54                 | 0.145833        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039521507  | 153,006.66  | 16.08                  | 0.010509        |
| Summary | 0039521588  | 142,376.51  | 103.82                 | 0.072919        |
| Summary | 0039522374  | 100,247.17  | 104.42                 | 0.104163        |
| Summary | 0039522716  | 446,268.69  | 413.67                 | 0.092695        |
| Summary | 0039523117  | 331,389.77  | 88.21                  | 0.026618        |
| Summary | 0039523404  | 111,534.58  | 106.22                 | 0.095235        |
| Summary | 0039523587  | 139,110.70  | 45.02                  | 0.032363        |
| Summary | 0039524475  | 192,382.04  | 140.28                 | 0.072917        |
| Summary | 0039524616  | 406,250.71  | 380.86                 | 0.093750        |
| Summary | 0039524701  | 266,544.44  | 194.36                 | 0.072918        |
| Summary | 0039524715  | 328,162.91  | 602.94                 | 0.183732        |
| Summary | 0039525295  | 136,532.02  | 49.25                  | 0.036072        |
| Summary | 0039525537  | 221,152.29  | 205.87                 | 0.093090        |
| Summary | 0039525606  | 257,384.20  | 53.81                  | 0.020906        |
| Summary | 0039525833  | 183,565.11  | 191.21                 | 0.104165        |
| Summary | 0039526316  | 303,851.64  | 204.47                 | 0.067293        |
| Summary | 0039526676  | 174,076.14  | 36.27                  | 0.020836        |
| Summary | 0039526818  | 115,232.52  | 84.02                  | 0.072913        |
| Summary | 0039527057  | 393,655.27  | 50.73                  | 0.012887        |
| Summary | 0039527241  | 178,224.64  | 111.39                 | 0.062500        |
| Summary | 0039527340  | 279,509.22  | 262.04                 | 0.093750        |
| Summary | 0039527573  | 290,167.30  | 211.58                 | 0.072917        |
| Summary | 0039528032  | 164,721.19  | 137.27                 | 0.083335        |
| Summary | 0039528735  | 152,678.54  | 47.71                  | 0.031249        |
| Summary | 0039529204  | 303,628.66  | 216.48                 | 0.071298        |
| Summary | 0039529409  | 166,809.66  | 105.85                 | 0.063456        |
| Summary | 0039529468  | 170,872.39  | 35.72                  | 0.020904        |
| Summary | 0039529551  | 166,144.38  | 182.11                 | 0.109609        |
| Summary | 0039529814  | 105,739.39  | 66.09                  | 0.062503        |
| Summary | 0039530013  | 131,831.05  | 178.52                 | 0.135416        |
| Summary | 0039530271  | 212,886.20  | 243.93                 | 0.114582        |
| Summary | 0039530565  | 352,956.80  | 368.06                 | 0.104279        |
| Summary | 0039530727  | 231,712.81  | 241.37                 | 0.104168        |
| Summary | 0039530980  | 135,105.42  | 82.42                  | 0.061004        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039531022  | 143,333.34  | 48.08                  | 0.033544        |
| Summary | 0039532356  | 319,296.40  | 452.47                 | 0.141708        |
| Summary | 0039533003  | 404,365.97  | 534.15                 | 0.132096        |
| Summary | 0039534136  | 100,717.50  | 9.67                   | 0.009601        |
| Summary | 0039534406  | 189,165.32  | 246.67                 | 0.130399        |
| Summary | 0039534500  | 356,012.15  | 186.77                 | 0.052462        |
| Summary | 0039535614  | 418,313.96  | 427.69                 | 0.102241        |
| Summary | 0039535644  | 199,309.78  | 124.57                 | 0.062501        |
| Summary | 0039535891  | 309,379.34  | 163.68                 | 0.052906        |
| Summary | 0039536402  | 248,221.20  | 95.47                  | 0.038462        |
| Summary | 0039536405  | 320,823.71  | 200.51                 | 0.062498        |
| Summary | 0039536952  | 441,807.73  | 506.24                 | 0.114584        |
| Summary | 0039537086  | 138,884.63  | 19.38                  | 0.013954        |
| Summary | 0039537326  | 432,262.48  | 288.36                 | 0.066709        |
| Summary | 0039537702  | 231,012.73  | 63.51                  | 0.027492        |
| Summary | 0039537744  | 170,890.79  | 17.80                  | 0.010416        |
| Summary | 0039538720  | 207,077.91  | 215.71                 | 0.104169        |
| Summary | 0039539340  | 375,582.78  | 312.99                 | 0.083334        |
| Summary | 0039539614  | 273,583.33  | 85.49                  | 0.031248        |
| Summary | 0039539672  | 76,776.81   | 111.97                 | 0.145838        |
| Summary | 0039540267  | 385,476.03  | 361.38                 | 0.093749        |
| Summary | 0039540314  | 82,136.50   | 33.54                  | 0.040834        |
| Summary | 0039541257  | 264,381.32  | 122.05                 | 0.046164        |
| Summary | 0039541621  | 185,382.16  | 231.73                 | 0.125001        |
| Summary | 0039541861  | 332,036.75  | 387.40                 | 0.116674        |
| Summary | 0039541896  | 152,847.96  | 15.92                  | 0.010416        |
| Summary | 0039541951  | 248,789.67  | 246.06                 | 0.098903        |
| Summary | 0039542798  | 250,071.07  | 364.69                 | 0.145835        |
| Summary | 0039544486  | 256,709.51  | 347.63                 | 0.135418        |
| Summary | 0039544688  | 505,366.28  | 845.36                 | 0.167277        |
| Summary | 0039544711  | 410,900.41  | 128.41                 | 0.031251        |
| Summary | 0039545344  | 202,441.24  | 3.36                   | 0.001660        |
| Summary | 0039545541  | 298,168.16  | 279.53                 | 0.093749        |
| Summary | 0039546060  | 264,638.31  | 213.20                 | 0.080563        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039546147  | 351,283.10  | 292.74                 | 0.083334        |
| Summary | 0039547289  | 392,204.95  | 245.13                 | 0.062500        |
| Summary | 0039547406  | 226,862.37  | 31.61                  | 0.013934        |
| Summary | 0039547496  | 362,520.42  | 566.44                 | 0.156251        |
| Summary | 0039548288  | 576,293.01  | 540.27                 | 0.093749        |
| Summary | 0039548525  | 190,399.04  | 161.31                 | 0.084722        |
| Summary | 0039548818  | 40,642.29   | 17.29                  | 0.042542        |
| Summary | 0039549019  | 482,197.02  | 702.34                 | 0.145654        |
| Summary | 0039549186  | 272,318.83  | 79.53                  | 0.029205        |
| Summary | 0039549385  | 261,073.25  | 163.17                 | 0.062500        |
| Summary | 0039549997  | 166,173.12  | 42.50                  | 0.025576        |
| Summary | 0039550275  | 245,049.76  | 255.26                 | 0.104167        |
| Summary | 0039550842  | 261,159.29  | 128.62                 | 0.049250        |
| Summary | 0039551104  | 373,306.11  | 238.56                 | 0.063905        |
| Summary | 0039551181  | 251,523.49  | 281.69                 | 0.111994        |
| Summary | 0039551325  | 187,864.85  | 97.85                  | 0.052085        |
| Summary | 0039551517  | 274,606.32  | 85.81                  | 0.031248        |
| Summary | 0039551621  | 215,567.91  | 73.40                  | 0.034050        |
| Summary | 0039551839  | 248,835.45  | 181.44                 | 0.072916        |
| Summary | 0039551990  | 290,676.68  | 151.39                 | 0.052082        |
| Summary | 0039552084  | 302,613.62  | 280.93                 | 0.092835        |
| Summary | 0039552305  | 375,913.42  | 119.71                 | 0.031845        |
| Summary | 0039552677  | 161,589.57  | 100.99                 | 0.062498        |
| Summary | 0039553472  | 353,259.49  | 55.45                  | 0.015697        |
| Summary | 0039553903  | 217,177.15  | 204.65                 | 0.094232        |
| Summary | 0039554373  | 162,271.21  | 118.32                 | 0.072915        |
| Summary | 0039554562  | 87,463.91   | 81.27                  | 0.092918        |
| Summary | 0039554930  | 426,366.58  | 577.37                 | 0.135416        |
| Summary | 0039555148  | 364,355.47  | 137.46                 | 0.037727        |
| Summary | 0039555694  | 157,566.76  | 16.41                  | 0.010415        |
| Summary | 0039556794  | 322,192.84  | 69.52                  | 0.021577        |
| Summary | 0039556922  | 347,748.25  | 326.01                 | 0.093749        |
| Summary | 0039557424  | 388,123.40  | 404.30                 | 0.104168        |
| Summary | 0039558278  | 291,277.82  | 212.39                 | 0.072917        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039558417  | 85,490.87   | 80.15                  | 0.093753        |
| Summary | 0039558664  | 83,762.75   | 75.42                  | 0.090040        |
| Summary | 0039559008  | 296,135.53  | 153.71                 | 0.051905        |
| Summary | 0039559035  | 84,531.00   | 14.71                  | 0.017402        |
| Summary | 0039559236  | 108,749.29  | 79.30                  | 0.072920        |
| Summary | 0039559473  | 247,173.72  | 23.42                  | 0.009475        |
| Summary | 0039560335  | 99,025.62   | 18.25                  | 0.018430        |
| Summary | 0039560546  | 227,338.55  | 165.77                 | 0.072918        |
| Summary | 0039560746  | 189,430.25  | 34.85                  | 0.018397        |
| Summary | 0039560910  | 108,034.54  | 112.54                 | 0.104170        |
| Summary | 0039560986  | 77,823.47   | 4.35                   | 0.005590        |
| Summary | 0039561230  | 307,805.16  | 253.77                 | 0.082445        |
| Summary | 0039561329  | 125,708.94  | 41.18                  | 0.032758        |
| Summary | 0039562259  | 252,682.01  | 231.74                 | 0.091712        |
| Summary | 0039562407  | 363,332.66  | 264.93                 | 0.072917        |
| Summary | 0039562838  | 237,865.10  | 58.53                  | 0.024606        |
| Summary | 0039563096  | 290,592.61  | 96.40                  | 0.033174        |
| Summary | 0039563100  | 263,123.32  | 274.09                 | 0.104168        |
| Summary | 0039563120  | 69,415.53   | 7.23                   | 0.010416        |
| Summary | 0039563406  | 245,775.46  | 179.21                 | 0.072916        |
| Summary | 0039563782  | 437,645.63  | 364.70                 | 0.083332        |
| Summary | 0039564061  | 268,023.67  | 287.48                 | 0.107259        |
| Summary | 0039564378  | 408,339.84  | 467.89                 | 0.114583        |
| Summary | 0039565294  | 276,726.41  | 259.43                 | 0.093750        |
| Summary | 0039565463  | 287,057.20  | 68.07                  | 0.023713        |
| Summary | 0039565501  | 234,910.45  | 66.05                  | 0.028117        |
| Summary | 0039565670  | 304,146.09  | 425.86                 | 0.140018        |
| Summary | 0039565700  | 124,764.10  | 38.99                  | 0.031251        |
| Summary | 0039566027  | 173,868.29  | 163.00                 | 0.093749        |
| Summary | 0039566280  | 287,194.24  | 68.98                  | 0.024019        |
| Summary | 0039566445  | 102,659.96  | 74.86                  | 0.072920        |
| Summary | 0039566510  | 132,491.09  | 82.81                  | 0.062502        |
| Summary | 0039566840  | 171,116.12  | 41.71                  | 0.024375        |
| Summary | 0039567002  | 100,343.73  | 94.07                  | 0.093748        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039568470  | 68,974.06   | 3.76                   | 0.005451        |
| Summary | 0039568874  | 437,853.69  | 167.79                 | 0.038321        |
| Summary | 0039569322  | 278,352.98  | 202.97                 | 0.072918        |
| Summary | 0039569398  | 165,879.06  | 138.23                 | 0.083332        |
| Summary | 0039569532  | 382,615.43  | 199.28                 | 0.052084        |
| Summary | 0039569938  | 340,146.88  | 0.16                   | 0.000047        |
| Summary | 0039570569  | 139,675.25  | 116.39                 | 0.083329        |
| Summary | 0039570718  | 132,912.24  | 43.37                  | 0.032631        |
| Summary | 0039570735  | 145,560.08  | 75.81                  | 0.052082        |
| Summary | 0039570786  | 137,438.30  | 128.85                 | 0.093751        |
| Summary | 0039570878  | 380,002.82  | 395.84                 | 0.104168        |
| Summary | 0039570933  | 281,371.05  | 322.40                 | 0.114582        |
| Summary | 0039571024  | 440,461.04  | 52.86                  | 0.012001        |
| Summary | 0039571451  | 408,411.51  | 352.10                 | 0.086212        |
| Summary | 0039571453  | 328,781.77  | 237.00                 | 0.072084        |
| Summary | 0039571540  | 211,184.96  | 153.99                 | 0.072917        |
| Summary | 0039572130  | 173,604.92  | 9.46                   | 0.005449        |
| Summary | 0039572182  | 272,517.19  | 170.32                 | 0.062499        |
| Summary | 0039572279  | 310,997.38  | 194.37                 | 0.062499        |
| Summary | 0039572702  | 229,299.68  | 143.31                 | 0.062499        |
| Summary | 0039573971  | 66,043.49   | 6.24                   | 0.009448        |
| Summary | 0039574034  | 251,792.53  | 268.20                 | 0.106516        |
| Summary | 0039574215  | 214,004.10  | 89.17                  | 0.041667        |
| Summary | 0039574916  | 122,150.63  | 89.07                  | 0.072918        |
| Summary | 0039575698  | 198,777.60  | 125.50                 | 0.063136        |
| Summary | 0039576553  | 299,264.58  | 246.72                 | 0.082442        |
| Summary | 0039576554  | 105,936.40  | 22.07                  | 0.020833        |
| Summary | 0039577125  | 222,821.71  | 46.42                  | 0.020833        |
| Summary | 0039577246  | 363,928.11  | 265.36                 | 0.072915        |
| Summary | 0039577920  | 161,733.12  | 33.69                  | 0.020831        |
| Summary | 0039578057  | 195,065.92  | 227.12                 | 0.116432        |
| Summary | 0039578989  | 104,308.84  | 115.50                 | 0.110729        |
| Summary | 0039579043  | 122,711.57  | 137.78                 | 0.112280        |
| Summary | 0039579419  | 267,495.41  | 179.01                 | 0.066921        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039579442  | 210,980.35  | 65.93                  | 0.031249        |
| Summary | 0039579661  | 221,707.26  | 92.38                  | 0.041668        |
| Summary | 0039579691  | 419,479.16  | 81.68                  | 0.019472        |
| Summary | 0039579708  | 243,512.18  | 15.21                  | 0.006246        |
| Summary | 0039580050  | 316,061.29  | 164.62                 | 0.052085        |
| Summary | 0039580068  | 358,104.52  | 450.61                 | 0.125832        |
| Summary | 0039580387  | 157,350.91  | 114.74                 | 0.072920        |
| Summary | 0039580744  | 415,634.28  | 107.22                 | 0.025797        |
| Summary | 0039580970  | 326,666.88  | 238.19                 | 0.072915        |
| Summary | 0039581730  | 298,000.12  | 155.21                 | 0.052084        |
| Summary | 0039581875  | 390,239.71  | 365.85                 | 0.093750        |
| Summary | 0039582358  | 124,897.84  | 21.78                  | 0.017438        |
| Summary | 0039582440  | 102,414.19  | 85.35                  | 0.083338        |
| Summary | 0039583048  | 58,315.36   | 48.60                  | 0.083340        |
| Summary | 0039583702  | 552,717.92  | 356.02                 | 0.064413        |
| Summary | 0039583845  | 403,542.00  | 417.89                 | 0.103556        |
| Summary | 0039585044  | 279,934.86  | 554.04                 | 0.197917        |
| Summary | 0039586912  | 428,293.72  | 490.75                 | 0.114583        |
| Summary | 0039587250  | 137,019.53  | 42.82                  | 0.031251        |
| Summary | 0039587378  | 248,888.43  | 55.84                  | 0.022436        |
| Summary | 0039588653  | 158,423.09  | 49.51                  | 0.031252        |
| Summary | 0039589021  | 267,123.58  | 222.60                 | 0.083332        |
| Summary | 0039589041  | 297,729.59  | 155.07                 | 0.052084        |
| Summary | 0039589137  | 241,726.26  | 177.28                 | 0.073339        |
| Summary | 0039589287  | 623,024.09  | 584.09                 | 0.093751        |
| Summary | 0039589333  | 507,538.90  | 428.47                 | 0.084421        |
| Summary | 0039589367  | 183,607.28  | 201.91                 | 0.109968        |
| Summary | 0039589777  | 116,327.37  | 36.91                  | 0.031729        |
| Summary | 0039590258  | 323,654.40  | 370.85                 | 0.114582        |
| Summary | 0039590654  | 298,316.67  | 310.75                 | 0.104168        |
| Summary | 0039591467  | 253,782.88  | 105.74                 | 0.041666        |
| Summary | 0039591824  | 174,696.01  | 74.23                  | 0.042491        |
| Summary | 0039592152  | 208,737.69  | 163.10                 | 0.078136        |
| Summary | 0039592291  | 177,827.32  | 84.07                  | 0.047276        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039592313  | 206,058.66  | 214.64                 | 0.104165        |
| Summary | 0039592995  | 209,683.86  | 87.37                  | 0.041667        |
| Summary | 0039593032  | 241,694.69  | 151.06                 | 0.062500        |
| Summary | 0039593576  | 171,964.27  | 125.39                 | 0.072916        |
| Summary | 0039594081  | 239,751.11  | 131.43                 | 0.054819        |
| Summary | 0039595333  | 205,757.49  | 139.38                 | 0.067740        |
| Summary | 0039595354  | 191,508.26  | 0.32                   | 0.000167        |
| Summary | 0039596293  | 305,144.07  | 445.00                 | 0.145833        |
| Summary | 0039596601  | 291,319.19  | 60.69                  | 0.020833        |
| Summary | 0039596795  | 389,197.78  | 64.90                  | 0.016675        |
| Summary | 0039596842  | 200,370.97  | 83.49                  | 0.041668        |
| Summary | 0039597352  | 415,775.27  | 495.28                 | 0.119122        |
| Summary | 0039597426  | 213,028.32  | 199.71                 | 0.093748        |
| Summary | 0039597814  | 199,058.79  | 146.10                 | 0.073395        |
| Summary | 0039597848  | 448,275.67  | 515.09                 | 0.114905        |
| Summary | 0039598033  | 166,675.42  | 86.81                  | 0.052083        |
| Summary | 0039598778  | 96,753.86   | 134.69                 | 0.139209        |
| Summary | 0039599146  | 474,893.74  | 494.68                 | 0.104166        |
| Summary | 0039599333  | 317,875.63  | 617.31                 | 0.194199        |
| Summary | 0039599401  | 338,498.00  | 53.93                  | 0.015932        |
| Summary | 0039599455  | 413,995.72  | 301.87                 | 0.072916        |
| Summary | 0039599727  | 133,771.97  | 125.41                 | 0.093749        |
| Summary | 0039599781  | 361,350.39  | 95.54                  | 0.026440        |
| Summary | 0039599825  | 62,490.44   | 24.30                  | 0.038886        |
| Summary | 0039600257  | 234,619.10  | 146.64                 | 0.062501        |
| Summary | 0039600325  | 431,027.53  | 534.45                 | 0.123994        |
| Summary | 0039600345  | 127,229.01  | 47.42                  | 0.037271        |
| Summary | 0039600486  | 208,676.43  | 326.06                 | 0.156251        |
| Summary | 0039601039  | 346,051.19  | 36.05                  | 0.010418        |
| Summary | 0039601812  | 110,466.83  | 2.43                   | 0.002200        |
| Summary | 0039602414  | 649,828.31  | 604.87                 | 0.093082        |
| Summary | 0039602483  | 532,814.05  | 892.39                 | 0.167486        |
| Summary | 0039602516  | 337,096.50  | 12.04                  | 0.003572        |
| Summary | 0039602696  | 331,295.40  | 167.56                 | 0.050577        |

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Distribution Date: 25-Oct-2024  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039602826  | 128,800.00  | 120.75                 | 0.093750        |
| Summary | 0039602910  | 121,489.91  | 20.08                  | 0.016528        |
| Summary | 0039603096  | 357,410.68  | 37.23                  | 0.010417        |
| Summary | 0039603662  | 338,458.49  | 317.30                 | 0.093749        |
| Summary | 0039603722  | 361,394.02  | 142.79                 | 0.039511        |
| Summary | 0039604172  | 246,233.16  | 153.90                 | 0.062502        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
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## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 8          | 2,230,231.97      | 248,588.06            | 11.146             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0039456096     | 64,391.84         | 491.74                | 0.764              |
| 0039460926     | 195,517.61        | 2,017.46              | 1.032              |
| 0039466735     | 369,507.23        | (36,394.67)           | (9.850)            |
| 0039490599     | 300,508.53        | (631.15)              | (0.210)            |
| 0039501050     | 407,515.25        | 140,235.84            | 34.412             |
| 0039556533     | 353,143.88        | 33,364.69             | 9.448              |
| 0039596708     | 338,534.67        | 50,697.43             | 14.976             |
| 0039603487     | 201,112.96        | 58,806.72             | 29.241             |

## 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 |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 2          | 111,448.19        | 5,836.12              | 87,478.56                   | 78.493             |

## 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         | 646.12                | (9,779.58)                  | (28.168)           |
| 0039516208     | 76,729.12         | 5,190.00              | 97,258.14                   | 126.755            |

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



Distribution Date: 25-Oct-2024  
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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 386            | 70,788,614.74     | 3,863,536.91          | 5.458              |

## 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         | 5,691.14              | 6.152              |
| 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)           |
| 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             |
| 0039444594     | 68,444.98         | 1,187.43              | 1.735              |

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



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039444716  | 34,719.07      | (9,779.58)         | (28.168)        |
| 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)         |
| 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           |
| 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           |
| 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)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039462436  | 364,961.60     | 80,942.28          | 22.178          |
| 0039462539  | 57,171.57      | 8,693.23           | 15.206          |
| 0039463714  | 313,775.98     | (30,408.57)        | (9.691)         |
| 0039463818  | 355,015.16     | 133,289.19         | 37.545          |
| 0039464006  | 233,196.18     | (912.90)           | (0.391)         |
| 0039464484  | 89,594.12      | (21,962.44)        | (24.513)        |
| 0039464616  | 174,759.88     | (287.36)           | (0.164)         |
| 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          |
| 0039471902  | 85,702.93      | (573.73)           | (0.669)         |
| 0039472173  | 102,049.77     | 715.26             | 0.701           |
| 0039472567  | 128,285.97     | 12,861.99          | 10.026          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039483899  | 133,200.14     | 1,208.70           | 0.907           |
| 0039484537  | 113,739.59     | 15,060.71          | 13.241          |
| 0039484670  | 255,700.19     | 1,253.06           | 0.490           |
| 0039486158  | 302,465.20     | (5,518.66)         | (1.825)         |
| 0039486210  | 89,126.49      | 8,009.75           | 8.987           |
| 0039486428  | 44,831.31      | 8,872.31           | 19.790          |
| 0039487182  | 75,379.25      | (355.32)           | (0.471)         |
| 0039487284  | 196,650.68     | 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          |
| 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          |
| 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)        |
| 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)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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)        |
| 0039510415  | 55,657.39      | 1,691.84           | 3.040           |
| 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          |
| 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          |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 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)        |
| 0039562854  | 396,966.59     | (870.93)           | (0.219)         |
| 0039562980  | 77,671.36      | 11,133.72          | 14.334          |
| 0039563496  | 128,806.02     | 20,450.26          | 15.877          |
| 0039563769  | 254,767.99     | (8,622.59)         | (3.384)         |
| 0039564922  | 130,453.93     | (15,287.49)        | (11.719)        |
| 0039565365  | 58,687.57      | 12,723.82          | 21.681          |
| 0039565546  | 366,949.06     | 6,258.60           | 1.706           |
| 0039565840  | 232,284.47     | 1,493.79           | 0.643           |
| 0039566368  | 262,357.26     | (5,522.44)         | (2.105)         |
| 0039566473  | 66,149.40      | 12,273.29          | 18.554          |
| 0039567115  | 372,509.16     | (6,815.01)         | (1.829)         |
| 0039567381  | 274,998.19     | (132,583.18)       | (48.212)        |
| 0039567791  | 227,508.28     | 1,214.61           | 0.534           |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039567898  | 108,319.27     | 5,874.03           | 5.423           |
| 0039567949  | 141,115.97     | 358.39             | 0.254           |
| 0039568019  | 103,508.88     | 5,775.55           | 5.580           |
| 0039568020  | 86,163.57      | 12,546.61          | 14.561          |
| 0039568948  | 143,331.12     | 14,959.21          | 10.437          |
| 0039569089  | 29,943.12      | (8,651.31)         | (28.892)        |
| 0039569141  | 65,935.48      | 3,931.65           | 5.963           |
| 0039570136  | 148,337.86     | (3,347.39)         | (2.257)         |
| 0039570188  | 209,529.37     | 3,029.96           | 1.446           |
| 0039571094  | 157,536.45     | 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           |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 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)        |
| 0039596146  | 401,018.48     | (125,582.14)       | (31.316)        |
| 0039596416  | 207,804.99     | 2,157.26           | 1.038           |
| 0039596544  | 109,190.18     | 31,876.39          | 29.193          |
| 0039596607  | 75,783.48      | 3,574.93           | 4.717           |
| 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)         |
| 0039596972  | 121,078.18     | (405.60)           | (0.335)         |
| 0039597439  | 105,503.35     | 793.42             | 0.752           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
 07-Oct-2024 3:40:27 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039597772  | 411,399.09     | (27,002.64)        | (6.564)         |
| 0039598070  | 148,331.32     | (26,124.41)        | (17.612)        |
| 0039598228  | 215,057.33     | (15,294.33)        | (7.112)         |
| 0039598238  | 374,284.32     | (378.39)           | (0.101)         |
| 0039599776  | 228,048.73     | (18,104.26)        | (7.939)         |
| 0039600016  | 212,298.02     | 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)         |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Oct-2024  
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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 | 10                  | 2,341,680.16              | 254,424.18                  | 0.003 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 10                  | 2,341,680.16                        | 254,424.18                  | 0.003 %                 |

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

| Group   | Loan Number | Original Securitized Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Summary | 0039444716  | 41,000.00                    | 4.500 %           | OH    | 90.00              | 360           | 34,719.07                           | 08/31/2024                 | 646.12               | (9,779.58)                      |
| Summary | 0039456096  | 73,000.00                    | 3.875 %           | FL    | 95.00              | 360           | 64,391.84                           | 09/30/2024                 | 491.74               | 491.74                          |
| Summary | 0039460926  | 228,000.00                   | 3.750 %           | TX    | 95.00              | 360           | 195,517.61                          | 09/30/2024                 | 2,017.46             | 2,017.46                        |
| Summary | 0039466735  | 392,000.00                   | 3.875 %           | TX    | 92.00              | 360           | 369,507.23                          | 09/30/2024                 | (36,394.67)          | (36,394.67)                     |
| Summary | 0039490599  | 341,000.00                   | 4.250 %           | WA    | 95.00              | 360           | 300,508.53                          | 09/30/2024                 | (631.15)             | (631.15)                        |
| Summary | 0039501050  | 354,000.00                   | 2.750 %           | MD    | 97.00              | 360           | 407,515.25                          | 09/30/2024                 | 140,235.84           | 140,235.84                      |
| Summary | 0039516208  | 84,000.00                    | 3.625 %           | MO    | 94.00              | 360           | 76,729.12                           | 08/31/2024                 | 5,190.00             | 97,258.14                       |
| Summary | 0039556533  | 346,000.00                   | 3.875 %           | WA    | 95.00              | 360           | 353,143.88                          | 09/30/2024                 | 33,364.69            | 33,364.69                       |
| Summary | 0039596708  | 378,000.00                   | 4.000 %           | NY    | 85.00              | 360           | 338,534.67                          | 09/30/2024                 | 50,697.43            | 50,697.43                       |
| Summary | 0039603487  | 173,000.00                   | 4.625 %           | LA    | 95.00              | 360           | 201,112.96                          | 09/30/2024                 | 58,806.72            | 58,806.72                       |

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

\* This data is currently not provided for reporting.

\*\* The current loss for this loan is associated with a modification; for further detail please see the Modification section.

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02

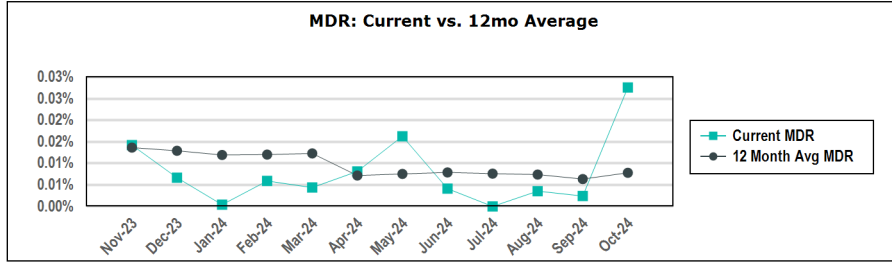
Distribution Date: 25-Oct-2024  
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## Realized Loss Report - Collateral

### Summary

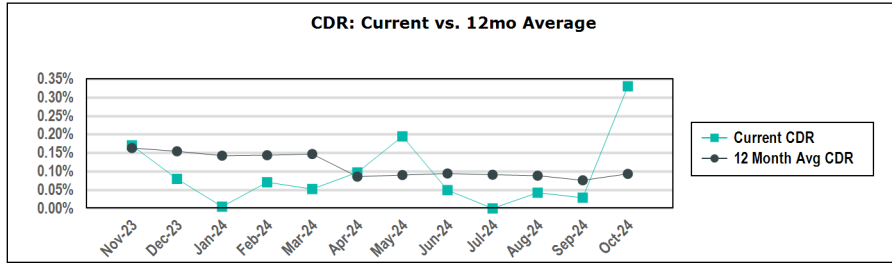
#### MDR

Current Month 0.028 %  
 3 Month Average 0.011 %  
 12 Month Average 0.008 %



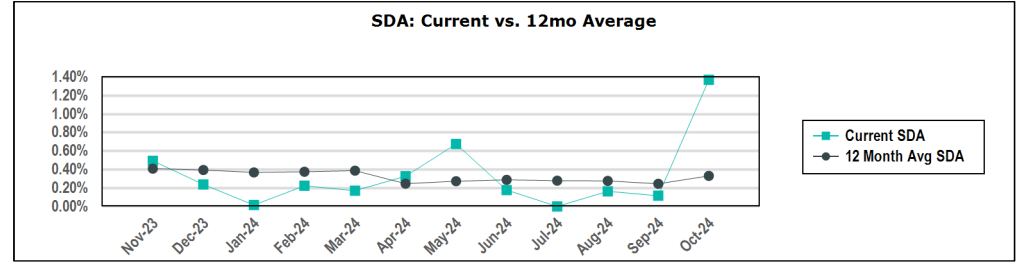
#### CDR

Current Month 0.331 %  
 3 Month Average 0.134 %  
 12 Month Average 0.094 %



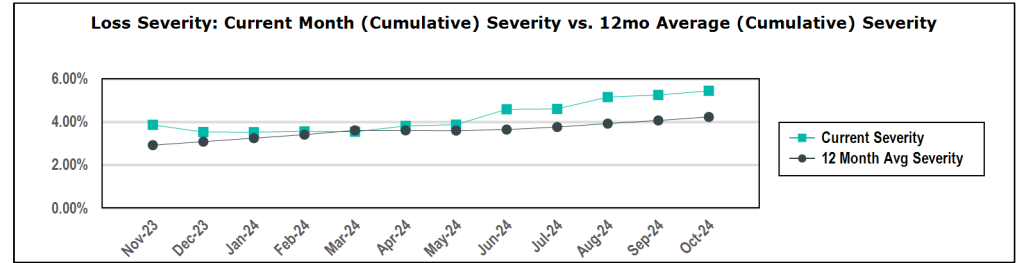
#### SDA

Current Month 1.371 %  
 3 Month Average 0.550 %  
 12 Month Average 0.331 %



#### Loss Severity

Current Month (Cumulative) 5.458 %  
 3 Month Average (Cumulative) 5.297 %  
 12 Month Average (Cumulative) 4.244 %



### 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

Summary

SMM

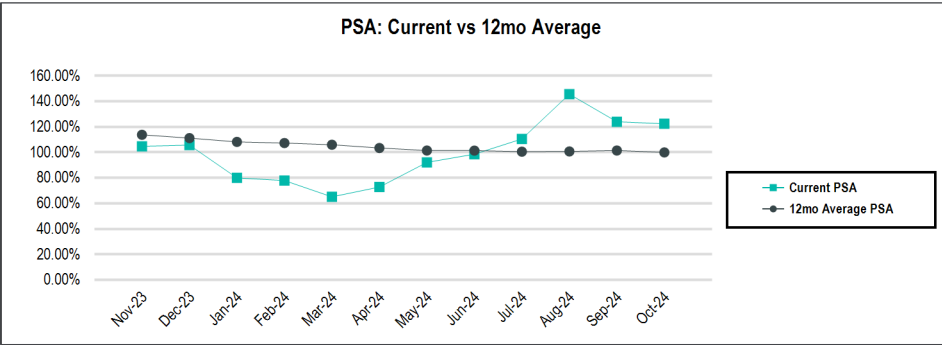
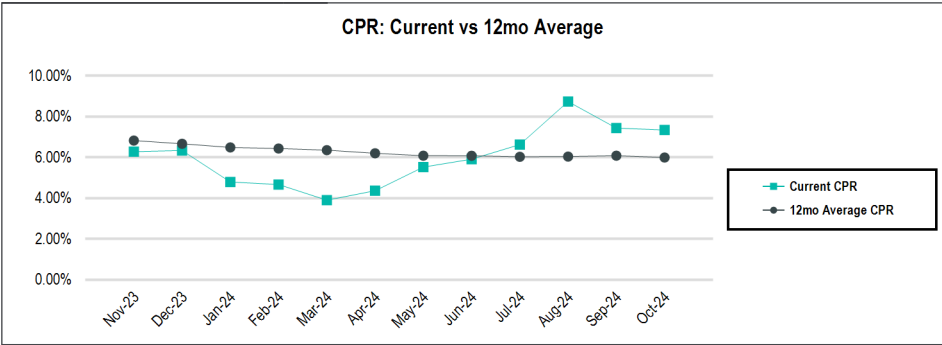
|                  |         |
|------------------|---------|
| Current Month    | 0.634 % |
| 3 Month Average  | 0.678 % |
| 12 Month Average | 0.515 % |

CPR

|                  |         |
|------------------|---------|
| Current Month    | 7.346 % |
| 3 Month Average  | 7.842 % |
| 12 Month Average | 5.998 % |

PSA

|                  |           |
|------------------|-----------|
| Current Month    | 122.432 % |
| 3 Month Average  | 130.708 % |
| 12 Month Average | 99.961 %  |



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

| Count of Loans Repurchased Due To Breaches | Total Cumulative UPB of Loans Repurchased Due To Breaches |
|--------------------------------------------|-----------------------------------------------------------|
| 191                                        | 33,596,475.82                                             |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



## Supplemental Reporting

### Business Day

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

### Closing Date

means March 22, 2017.

### Accrual Period

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

### Record Date

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

### Bond Retirement Detail – Effective November 2021

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

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

### Bond Retirement Detail – Effective December 2022

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



## Supplemental Reporting

### Bond Retirement Detail – Effective October 2023

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 2B-1  | 30711XGQ1 | 189,945,000             | 82,031,000                   | 107,914,000                     |
| 2B-1H | N/A       | 9,997,325               | (82,031,000)                 | 92,028,325                      |

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

### 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

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.

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.

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.