

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2A-H  |           | 03/31/2025  | 0.00000%                      | 7,048,617,877.29              | 0.00                  | 46,975,003.62          | 0.00                             | 7,001,642,873.67           | 46,975,003.62      | 0.00                                  |
| 2M-1  | 30711XGK4 | 04/24/2025  | 5.60417%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 03/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XGL2 | 04/24/2025  | 8.10417%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 03/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XGM0 | 04/24/2025  | 8.10417%                      | 1,451,947.82                  | 10,132.55             | 651,742.67             | 0.00                             | 800,205.15                 | 661,875.22         | 0.00                                  |
| 2M-BH |           | 03/31/2025  | 0.00000%                      | 7,950,879.54                  | 0.00                  | 3,568,948.81           | 0.00                             | 4,381,930.73               | 3,568,948.81       | 0.00                                  |
| 2M-2C | 30711XGN8 | 04/24/2025  | 8.10417%                      | 40,136,523.85                 | 280,096.38            | 0.00                   | 0.00                             | 40,136,523.85              | 280,096.38         | 0.00                                  |
| 2M-CH |           | 03/31/2025  | 0.00000%                      | 219,788,499.15                | 0.00                  | 0.00                   | 0.00                             | 219,788,499.15             | 0.00               | 0.00                                  |
| 2M-2  | 30711XGP3 | 04/24/2025  | 8.10417%                      | 41,588,471.67                 | 290,228.93            | 651,742.67             | 0.00                             | 40,936,729.00              | 941,971.60         | 0.00                                  |
| 2M-2H |           | 03/31/2025  | 0.00000%                      | 227,739,372.56                | 0.00                  | 3,568,948.81           | 0.00                             | 224,170,423.74             | 3,568,948.81       | 0.00                                  |
| 2B-1  | 30711XGQ1 | 04/24/2025  | 9.95417%                      | 102,914,000.00                | 882,142.42            | 0.00                   | 0.00                             | 102,914,000.00             | 882,142.42         | 0.00                                  |
| 2B-1H |           | 03/31/2025  | 0.00000%                      | 97,028,325.00                 | 0.00                  | 0.00                   | 0.00                             | 97,028,325.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 03/31/2025  | 0.00000%                      | 195,123,616.79                | 0.00                  | 0.00                   | 306,477.19                       | 194,817,139.60             | 0.00               | 5,125,185.40                          |
| 2A-I1 | 30711XGR9 | 04/24/2025  | 1.30000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XGS7 | 04/24/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XGT5 | 04/24/2025  | 2.30000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XGU2 | 04/24/2025  | 2.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XGZ1 | 04/24/2025  | 1.30000%                      | 0.00                          | 1,625.37              | 0.00                   | 0.00                             | 0.00                       | 1,625.37           | 0.00                                  |
| 2B-I2 | 30711XHA5 | 04/24/2025  | 1.80000%                      | 0.00                          | 2,250.52              | 0.00                   | 0.00                             | 0.00                       | 2,250.52           | 0.00                                  |
| 2B-I3 | 30711XHB3 | 04/24/2025  | 2.30000%                      | 0.00                          | 2,875.66              | 0.00                   | 0.00                             | 0.00                       | 2,875.66           | 0.00                                  |
| 2B-I4 | 30711XHC1 | 04/24/2025  | 2.80000%                      | 0.00                          | 3,500.81              | 0.00                   | 0.00                             | 0.00                       | 3,500.81           | 0.00                                  |
| 2C-I1 | 30711XHH0 | 04/24/2025  | 1.30000%                      | 0.00                          | 44,930.61             | 0.00                   | 0.00                             | 0.00                       | 44,930.61          | 0.00                                  |
| 2C-I2 | 30711XHJ6 | 04/24/2025  | 1.80000%                      | 0.00                          | 62,211.61             | 0.00                   | 0.00                             | 0.00                       | 62,211.61          | 0.00                                  |
| 2C-I3 | 30711XHK3 | 04/24/2025  | 2.30000%                      | 0.00                          | 79,492.62             | 0.00                   | 0.00                             | 0.00                       | 79,492.62          | 0.00                                  |
| 2C-I4 | 30711XHL1 | 04/24/2025  | 2.80000%                      | 0.00                          | 96,773.62             | 0.00                   | 0.00                             | 0.00                       | 96,773.62          | 0.00                                  |
| 2E-A1 | 30711XGV0 | 04/24/2025  | 6.80417%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XGW8 | 04/24/2025  | 6.30417%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XGX6 | 04/24/2025  | 5.80417%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XGY4 | 04/24/2025  | 5.30417%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XHD9 | 04/24/2025  | 6.80417%                      | 1,451,947.82                  | 8,507.17              | 651,742.67             | 0.00                             | 800,205.15                 | 660,249.84         | 0.00                                  |
| 2E-B2 | 30711XHE7 | 04/24/2025  | 6.30417%                      | 1,451,947.82                  | 7,882.03              | 651,742.67             | 0.00                             | 800,205.15                 | 659,624.70         | 0.00                                  |
| 2E-B3 | 30711XHF4 | 04/24/2025  | 5.80417%                      | 1,451,947.82                  | 7,256.89              | 651,742.67             | 0.00                             | 800,205.15                 | 658,999.56         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
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## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2E-B4  | 30711XHG2 | 04/24/2025  | 5.30417%                      | 1,451,947.82                  | 6,631.74              | 651,742.67             | 0.00                             | 800,205.15                 | 658,374.41         | 0.00                                  |
| 2E-C1  | 30711XHM9 | 04/24/2025  | 6.80417%                      | 40,136,523.85                 | 235,165.77            | 0.00                   | 0.00                             | 40,136,523.85              | 235,165.77         | 0.00                                  |
| 2E-C2  | 30711XHN7 | 04/24/2025  | 6.30417%                      | 40,136,523.85                 | 217,884.77            | 0.00                   | 0.00                             | 40,136,523.85              | 217,884.77         | 0.00                                  |
| 2E-C3  | 30711XHP2 | 04/24/2025  | 5.80417%                      | 40,136,523.85                 | 200,603.76            | 0.00                   | 0.00                             | 40,136,523.85              | 200,603.76         | 0.00                                  |
| 2E-C4  | 30711XHQ0 | 04/24/2025  | 5.30417%                      | 40,136,523.85                 | 183,322.76            | 0.00                   | 0.00                             | 40,136,523.85              | 183,322.76         | 0.00                                  |
| 2E-D1  | 30711XHR8 | 04/24/2025  | 6.80417%                      | 1,451,947.82                  | 8,507.17              | 651,742.67             | 0.00                             | 800,205.15                 | 660,249.84         | 0.00                                  |
| 2E-D2  | 30711XHS6 | 04/24/2025  | 6.30417%                      | 1,451,947.82                  | 7,882.03              | 651,742.67             | 0.00                             | 800,205.15                 | 659,624.70         | 0.00                                  |
| 2E-D3  | 30711XHT4 | 04/24/2025  | 5.80417%                      | 1,451,947.82                  | 7,256.89              | 651,742.67             | 0.00                             | 800,205.15                 | 658,999.56         | 0.00                                  |
| 2E-D4  | 30711XHU1 | 04/24/2025  | 5.30417%                      | 1,451,947.82                  | 6,631.74              | 651,742.67             | 0.00                             | 800,205.15                 | 658,374.41         | 0.00                                  |
| 2E-D5  | 30711XHV9 | 04/24/2025  | 8.10417%                      | 1,451,947.82                  | 10,132.55             | 651,742.67             | 0.00                             | 800,205.15                 | 661,875.22         | 0.00                                  |
| 2E-F1  | 30711XHW7 | 04/24/2025  | 6.80417%                      | 41,588,471.67                 | 243,672.94            | 651,742.67             | 0.00                             | 40,936,729.00              | 895,415.61         | 0.00                                  |
| 2E-F2  | 30711XHX5 | 04/24/2025  | 6.30417%                      | 41,588,471.67                 | 225,766.80            | 651,742.67             | 0.00                             | 40,936,729.00              | 877,509.47         | 0.00                                  |
| 2E-F3  | 30711XHY3 | 04/24/2025  | 5.80417%                      | 41,588,471.67                 | 207,860.65            | 651,742.67             | 0.00                             | 40,936,729.00              | 859,603.32         | 0.00                                  |
| 2E-F4  | 30711XHZ0 | 04/24/2025  | 5.30417%                      | 41,588,471.67                 | 189,954.50            | 651,742.67             | 0.00                             | 40,936,729.00              | 841,697.17         | 0.00                                  |
| 2E-F5  | 30711XJA3 | 04/24/2025  | 8.10417%                      | 41,588,471.67                 | 290,228.93            | 651,742.67             | 0.00                             | 40,936,729.00              | 941,971.60         | 0.00                                  |
| 2X-1   | 30711XJB1 | 04/24/2025  | 1.30000%                      | 0.00                          | 1,625.37              | 0.00                   | 0.00                             | 0.00                       | 1,625.37           | 0.00                                  |
| 2X-2   | 30711XJC9 | 04/24/2025  | 1.80000%                      | 0.00                          | 2,250.52              | 0.00                   | 0.00                             | 0.00                       | 2,250.52           | 0.00                                  |
| 2X-3   | 30711XJD7 | 04/24/2025  | 2.30000%                      | 0.00                          | 2,875.66              | 0.00                   | 0.00                             | 0.00                       | 2,875.66           | 0.00                                  |
| 2X-4   | 30711XJE5 | 04/24/2025  | 2.80000%                      | 0.00                          | 3,500.81              | 0.00                   | 0.00                             | 0.00                       | 3,500.81           | 0.00                                  |
| 2Y-1   | 30711XJF2 | 04/24/2025  | 1.30000%                      | 0.00                          | 46,555.98             | 0.00                   | 0.00                             | 0.00                       | 46,555.98          | 0.00                                  |
| 2Y-2   | 30711XJG0 | 04/24/2025  | 1.80000%                      | 0.00                          | 64,462.13             | 0.00                   | 0.00                             | 0.00                       | 64,462.13          | 0.00                                  |
| 2Y-3   | 30711XJH8 | 04/24/2025  | 2.30000%                      | 0.00                          | 82,368.28             | 0.00                   | 0.00                             | 0.00                       | 82,368.28          | 0.00                                  |
| 2Y-4   | 30711XJJ4 | 04/24/2025  | 2.80000%                      | 0.00                          | 100,274.43            | 0.00                   | 0.00                             | 0.00                       | 100,274.43         | 0.00                                  |
| Totals |           |             |                               | 8,363,895,497.80              | 4,125,323.37          | 64,540,783.96          | 306,477.19                       | 8,299,048,236.64           | 68,666,107.33      | 5,125,185.40                          |

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

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:57 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 38,388,926,390.00    | 7,048,617,877.29              | 18,214,337.55                    | 28,760,666.07                      | 0.00      | 0.00                     | 46,975,003.62             | 7,001,642,873.67           | 0.18238705                    | 46,975,003.62                |
| 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        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.01851297                    | 651,742.67                   |
| 2M-BH | 236,695,218.71       | 7,950,879.54                  | 1,451,749.52                     | 2,117,199.29                       | 0.00      | 0.00                     | 3,568,948.81              | 4,381,930.73               | 0.01851297                    | 3,568,948.81                 |
| 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       | 41,588,471.67                 | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 40,936,729.00              | 0.33147932                    | 651,742.67                   |
| 2M-2H | 676,272,216.00       | 227,739,372.56                | 1,451,749.52                     | 2,117,199.29                       | 0.00      | 0.00                     | 3,568,948.81              | 224,170,423.74             | 0.33147957                    | 3,568,948.81                 |
| 2B-1  | 102,914,000.00       | 102,914,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 102,914,000.00             | 1.00000000                    | 0.00                         |
| 2B-1H | 97,028,325.00        | 97,028,325.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 97,028,325.00              | 1.00000000                    | 0.00                         |
| 2B-2H | 199,942,325.00       | 195,123,616.79                | 0.00                             | 0.00                               | 0.00      | 306,477.19               | 306,477.19                | 194,817,139.60             | 0.97436668                    | 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        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.01851297                    | 651,742.67                   |
| 2E-B2 | 43,224,036.29        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.01851297                    | 651,742.67                   |
| 2E-B3 | 43,224,036.29        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.01851297                    | 651,742.67                   |
| 2E-B4 | 43,224,036.29        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.01851297                    | 651,742.67                   |
| 2E-C1 | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C2 | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C3 | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |
| 2E-C4 | 40,136,523.85        | 40,136,523.85                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 40,136,523.85              | 1.00000000                    | 0.00                         |

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## Credit-Linked Notes

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Distribution Date: 25-Apr-2025  
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| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-D1 | 83,360,560.15        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.00959933                    | 651,742.67                   |
| 2E-D2 | 83,360,560.15        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.00959933                    | 651,742.67                   |
| 2E-D3 | 83,360,560.15        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.00959933                    | 651,742.67                   |
| 2E-D4 | 83,360,560.15        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.00959933                    | 651,742.67                   |
| 2E-D5 | 83,360,560.15        | 1,451,947.82                  | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 800,205.15                 | 0.00959933                    | 651,742.67                   |
| 2E-F1 | 83,360,560.15        | 41,588,471.67                 | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 40,936,729.00              | 0.49108030                    | 651,742.67                   |
| 2E-F2 | 83,360,560.15        | 41,588,471.67                 | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 40,936,729.00              | 0.49108030                    | 651,742.67                   |
| 2E-F3 | 83,360,560.15        | 41,588,471.67                 | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 40,936,729.00              | 0.49108030                    | 651,742.67                   |
| 2E-F4 | 83,360,560.15        | 41,588,471.67                 | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 40,936,729.00              | 0.49108030                    | 651,742.67                   |
| 2E-F5 | 83,360,560.15        | 41,588,471.67                 | 265,110.86                       | 386,631.80                         | 0.00      | 0.00                     | 651,742.67                | 40,936,729.00              | 0.49108030                    | 651,742.67                   |
| 2X-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Total | 42,115,828,225.46    | 8,363,895,497.80              | 25,359,610.35                    | 39,181,173.45                      | 0.00      | 306,477.19               | 64,847,261.15             | 8,299,048,236.64           | 0.19705295                    | 64,540,783.96                |

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-Apr-2025  
07-Apr-2025 9:31:57 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 38,388,926,390.00    | 183.61070601                  | 0.47446853                       | 0.74919173                         | 0.00000000 | 0.00000000               | 1.22366026                | 182.38704575               | 0.18238705                    | 1.22366026                   |
| 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        | 33.59121324                   | 6.13341286                       | 8.94483332                         | 0.00000000 | 0.00000000               | 15.07824641               | 18.51296683                | 0.01851297                    | 15.07824641                  |
| 2M-BH | 236,695,218.71       | 33.59121314                   | 6.13341295                       | 8.94483337                         | 0.00000000 | 0.00000000               | 15.07824632               | 18.51296682                | 0.01851297                    | 15.07824632                  |
| 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       | 336.75670974                  | 2.14669733                       | 3.13069578                         | 0.00000000 | 0.00000000               | 5.27739319                | 331.47931655               | 0.33147932                    | 5.27739319                   |
| 2M-2H | 676,272,216.00       | 336.75695552                  | 2.14669402                       | 3.13069093                         | 0.00000000 | 0.00000000               | 5.27738494                | 331.47957056               | 0.33147957                    | 5.27738494                   |
| 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       | 975.89950897                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 1.53282798               | 1.53282798                | 974.36668099               | 0.97436668                    | 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        | 33.59121324                   | 6.13341286                       | 8.94483332                         | 0.00000000 | 0.00000000               | 15.07824641               | 18.51296683                | 0.01851297                    | 15.07824641                  |
| 2E-B2 | 43,224,036.29        | 33.59121324                   | 6.13341286                       | 8.94483332                         | 0.00000000 | 0.00000000               | 15.07824641               | 18.51296683                | 0.01851297                    | 15.07824641                  |
| 2E-B3 | 43,224,036.29        | 33.59121324                   | 6.13341286                       | 8.94483332                         | 0.00000000 | 0.00000000               | 15.07824641               | 18.51296683                | 0.01851297                    | 15.07824641                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-B4 | 43,224,036.29        | 33.59121324                   | 6.13341286                       | 8.94483332                         | 0.00000000 | 0.00000000               | 15.07824641               | 18.51296683                | 0.01851297                    | 15.07824641                  |
| 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        | 17.41768310                   | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 9.59932549                 | 0.00959933                    | 7.81835761                   |
| 2E-D2 | 83,360,560.15        | 17.41768310                   | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 9.59932549                 | 0.00959933                    | 7.81835761                   |
| 2E-D3 | 83,360,560.15        | 17.41768310                   | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 9.59932549                 | 0.00959933                    | 7.81835761                   |
| 2E-D4 | 83,360,560.15        | 17.41768310                   | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 9.59932549                 | 0.00959933                    | 7.81835761                   |
| 2E-D5 | 83,360,560.15        | 17.41768310                   | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 9.59932549                 | 0.00959933                    | 7.81835761                   |
| 2E-F1 | 83,360,560.15        | 498.89865897                  | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 491.08030136               | 0.49108030                    | 7.81835761                   |
| 2E-F2 | 83,360,560.15        | 498.89865897                  | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 491.08030136               | 0.49108030                    | 7.81835761                   |
| 2E-F3 | 83,360,560.15        | 498.89865897                  | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 491.08030136               | 0.49108030                    | 7.81835761                   |
| 2E-F4 | 83,360,560.15        | 498.89865897                  | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 491.08030136               | 0.49108030                    | 7.81835761                   |
| 2E-F5 | 83,360,560.15        | 498.89865897                  | 3.18029125                       | 4.63806624                         | 0.00000000 | 0.00000000               | 7.81835761                | 491.08030136               | 0.49108030                    | 7.81835761                   |
| 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-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 7,048,617,877.29                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,001,642,873.67                    |
| 2M-1  | N/A                 | N/A          | 5.60417 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2A | N/A                 | N/A          | 8.10417 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2B | 03/25/25 - 04/24/25 | 31           | 8.10417 %                | 1,451,947.82                           | 10,132.55                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,132.55                   | 0.00                                   | 800,205.15                          |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 7,950,879.54                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 4,381,930.73                        |
| 2M-2C | 03/25/25 - 04/24/25 | 31           | 8.10417 %                | 40,136,523.85                          | 280,096.38               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 280,096.38                  | 0.00                                   | 40,136,523.85                       |
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 219,788,499.15                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 219,788,499.15                      |
| 2M-2  | 03/25/25 - 04/24/25 | 31           | 8.10417 %                | 41,588,471.67                          | 290,228.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 290,228.93                  | 0.00                                   | 40,936,729.00                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 227,739,372.56                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 224,170,423.74                      |
| 2B-1  | 03/25/25 - 04/24/25 | 31           | 9.95417 %                | 102,914,000.00                         | 882,142.42               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 882,142.42                  | 0.00                                   | 102,914,000.00                      |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 97,028,325.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 97,028,325.00                       |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 195,123,616.79                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 194,817,139.60                      |
| 2A-I1 | N/A                 | N/A          | 1.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 2.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 2.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | 03/25/25 - 04/24/25 | 31           | 1.30000 %                | 1,451,947.82                           | 1,625.37                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,625.37                    | 0.00                                   | 800,205.15                          |
| 2B-I2 | 03/25/25 - 04/24/25 | 31           | 1.80000 %                | 1,451,947.82                           | 2,250.52                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,250.52                    | 0.00                                   | 800,205.15                          |
| 2B-I3 | 03/25/25 - 04/24/25 | 31           | 2.30000 %                | 1,451,947.82                           | 2,875.66                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,875.66                    | 0.00                                   | 800,205.15                          |
| 2B-I4 | 03/25/25 - 04/24/25 | 31           | 2.80000 %                | 1,451,947.82                           | 3,500.81                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,500.81                    | 0.00                                   | 800,205.15                          |
| 2C-I1 | 03/25/25 - 04/24/25 | 31           | 1.30000 %                | 40,136,523.85                          | 44,930.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,930.61                   | 0.00                                   | 40,136,523.85                       |
| 2C-I2 | 03/25/25 - 04/24/25 | 31           | 1.80000 %                | 40,136,523.85                          | 62,211.61                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 62,211.61                   | 0.00                                   | 40,136,523.85                       |
| 2C-I3 | 03/25/25 - 04/24/25 | 31           | 2.30000 %                | 40,136,523.85                          | 79,492.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 79,492.62                   | 0.00                                   | 40,136,523.85                       |
| 2C-I4 | 03/25/25 - 04/24/25 | 31           | 2.80000 %                | 40,136,523.85                          | 96,773.62                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 96,773.62                   | 0.00                                   | 40,136,523.85                       |
| 2E-A1 | N/A                 | N/A          | 6.80417 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 6.30417 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 5.80417 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 5.30417 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 03/25/25 - 04/24/25 | 31           | 6.80417 %                | 1,451,947.82                           | 8,507.17                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,507.17                    | 0.00                                   | 800,205.15                          |
| 2E-B2 | 03/25/25 - 04/24/25 | 31           | 6.30417 %                | 1,451,947.82                           | 7,882.03                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,882.03                    | 0.00                                   | 800,205.15                          |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:57 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B3         | 03/25/25 - 04/24/25 | 31           | 5.80417 %                | 1,451,947.82                           | 7,256.89                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,256.89                    | 0.00                                   | 800,205.15                          |
| 2E-B4         | 03/25/25 - 04/24/25 | 31           | 5.30417 %                | 1,451,947.82                           | 6,631.74                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,631.74                    | 0.00                                   | 800,205.15                          |
| 2E-C1         | 03/25/25 - 04/24/25 | 31           | 6.80417 %                | 40,136,523.85                          | 235,165.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 235,165.77                  | 0.00                                   | 40,136,523.85                       |
| 2E-C2         | 03/25/25 - 04/24/25 | 31           | 6.30417 %                | 40,136,523.85                          | 217,884.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 217,884.77                  | 0.00                                   | 40,136,523.85                       |
| 2E-C3         | 03/25/25 - 04/24/25 | 31           | 5.80417 %                | 40,136,523.85                          | 200,603.76               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 200,603.76                  | 0.00                                   | 40,136,523.85                       |
| 2E-C4         | 03/25/25 - 04/24/25 | 31           | 5.30417 %                | 40,136,523.85                          | 183,322.76               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 183,322.76                  | 0.00                                   | 40,136,523.85                       |
| 2E-D1         | 03/25/25 - 04/24/25 | 31           | 6.80417 %                | 1,451,947.82                           | 8,507.17                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,507.17                    | 0.00                                   | 800,205.15                          |
| 2E-D2         | 03/25/25 - 04/24/25 | 31           | 6.30417 %                | 1,451,947.82                           | 7,882.03                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,882.03                    | 0.00                                   | 800,205.15                          |
| 2E-D3         | 03/25/25 - 04/24/25 | 31           | 5.80417 %                | 1,451,947.82                           | 7,256.89                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,256.89                    | 0.00                                   | 800,205.15                          |
| 2E-D4         | 03/25/25 - 04/24/25 | 31           | 5.30417 %                | 1,451,947.82                           | 6,631.74                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,631.74                    | 0.00                                   | 800,205.15                          |
| 2E-D5         | 03/25/25 - 04/24/25 | 31           | 8.10417 %                | 1,451,947.82                           | 10,132.55                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,132.55                   | 0.00                                   | 800,205.15                          |
| 2E-F1         | 03/25/25 - 04/24/25 | 31           | 6.80417 %                | 41,588,471.67                          | 243,672.94               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 243,672.94                  | 0.00                                   | 40,936,729.00                       |
| 2E-F2         | 03/25/25 - 04/24/25 | 31           | 6.30417 %                | 41,588,471.67                          | 225,766.80               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 225,766.80                  | 0.00                                   | 40,936,729.00                       |
| 2E-F3         | 03/25/25 - 04/24/25 | 31           | 5.80417 %                | 41,588,471.67                          | 207,860.65               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 207,860.65                  | 0.00                                   | 40,936,729.00                       |
| 2E-F4         | 03/25/25 - 04/24/25 | 31           | 5.30417 %                | 41,588,471.67                          | 189,954.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 189,954.50                  | 0.00                                   | 40,936,729.00                       |
| 2E-F5         | 03/25/25 - 04/24/25 | 31           | 8.10417 %                | 41,588,471.67                          | 290,228.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 290,228.93                  | 0.00                                   | 40,936,729.00                       |
| 2X-1          | 03/25/25 - 04/24/25 | 31           | 1.30000 %                | 1,451,947.82                           | 1,625.37                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,625.37                    | 0.00                                   | 800,205.15                          |
| 2X-2          | 03/25/25 - 04/24/25 | 31           | 1.80000 %                | 1,451,947.82                           | 2,250.52                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,250.52                    | 0.00                                   | 800,205.15                          |
| 2X-3          | 03/25/25 - 04/24/25 | 31           | 2.30000 %                | 1,451,947.82                           | 2,875.66                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,875.66                    | 0.00                                   | 800,205.15                          |
| 2X-4          | 03/25/25 - 04/24/25 | 31           | 2.80000 %                | 1,451,947.82                           | 3,500.81                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,500.81                    | 0.00                                   | 800,205.15                          |
| 2Y-1          | 03/25/25 - 04/24/25 | 31           | 1.30000 %                | 41,588,471.67                          | 46,555.98                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 46,555.98                   | 0.00                                   | 40,936,729.00                       |
| 2Y-2          | 03/25/25 - 04/24/25 | 31           | 1.80000 %                | 41,588,471.67                          | 64,462.13                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 64,462.13                   | 0.00                                   | 40,936,729.00                       |
| 2Y-3          | 03/25/25 - 04/24/25 | 31           | 2.30000 %                | 41,588,471.67                          | 82,368.28                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 82,368.28                   | 0.00                                   | 40,936,729.00                       |
| 2Y-4          | 03/25/25 - 04/24/25 | 31           | 2.80000 %                | 41,588,471.67                          | 100,274.43               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 100,274.43                  | 0.00                                   | 40,936,729.00                       |
| <b>Totals</b> |                     |              |                          |                                        | 4,125,323.37             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,125,323.37                | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:57 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2A-H  | 38,388,926,390.00    | 0.00000 %                | 183.61070601                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 182.38704575                        |
| 2M-1  | 379,890,000.00       | 5.60417 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-1H | 19,994,649.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 40,136,523.85        | 8.10417 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 219,788,498.15       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 43,224,036.29        | 8.10417 %                | 33.59121324                            | 0.23441934               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.23441934                  | 0.00000000                             | 18.51296683                         |
| 2M-BH | 236,695,218.71       | 0.00000 %                | 33.59121314                            | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 18.51296682                         |
| 2M-2C | 40,136,523.85        | 8.10417 %                | 1000.00000000                          | 6.97859090               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.97859090                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 219,788,498.15       | 0.00000 %                | 1000.00000455                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000455                       |
| 2M-2  | 123,497,084.00       | 8.10417 %                | 336.75670974                           | 2.35008731               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.35008731                  | 0.00000000                             | 331.47931655                        |
| 2M-2H | 676,272,216.00       | 0.00000 %                | 336.75695552                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 331.47957056                        |
| 2B-1  | 102,914,000.00       | 9.95417 %                | 1000.00000000                          | 8.57164642               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 8.57164642                  | 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 %                | 975.89950897                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 974.36680899                        |
| 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 %                | 33.59121324                            | 0.03760338               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.03760338                  | 0.00000000                             | 18.51296683                         |
| 2B-I2 | 0.00                 | 1.80000 %                | 33.59121324                            | 0.05206640               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.05206640                  | 0.00000000                             | 18.51296683                         |
| 2B-I3 | 0.00                 | 2.30000 %                | 33.59121324                            | 0.06652919               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06652919                  | 0.00000000                             | 18.51296683                         |
| 2B-I4 | 0.00                 | 2.80000 %                | 33.59121324                            | 0.08099220               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08099220                  | 0.00000000                             | 18.51296683                         |
| 2C-I1 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.11944448               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11944448                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.54999995               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.54999995                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 2.30000 %                | 1000.00000000                          | 1.98055567               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98055567                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 2.80000 %                | 1000.00000000                          | 2.41111115               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.41111115                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 40,136,523.85        | 6.80417 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 40,136,523.85        | 6.30417 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 40,136,523.85        | 5.80417 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:57 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-A4 | 40,136,523.85        | 5.30417 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 43,224,036.29        | 6.80417 %                | 33.59121324                            | 0.19681572               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.19681572                  | 0.00000000                             | 18.51296683                         |
| 2E-B2 | 43,224,036.29        | 6.30417 %                | 33.59121324                            | 0.18235294               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.18235294                  | 0.00000000                             | 18.51296683                         |
| 2E-B3 | 43,224,036.29        | 5.80417 %                | 33.59121324                            | 0.16789015               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.16789015                  | 0.00000000                             | 18.51296683                         |
| 2E-B4 | 43,224,036.29        | 5.30417 %                | 33.59121324                            | 0.15342713               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.15342713                  | 0.00000000                             | 18.51296683                         |
| 2E-C1 | 40,136,523.85        | 6.80417 %                | 1000.00000000                          | 5.85914642               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.85914642                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 40,136,523.85        | 6.30417 %                | 1000.00000000                          | 5.42859095               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.42859095                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 40,136,523.85        | 5.80417 %                | 1000.00000000                          | 4.99803522               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.99803522                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 40,136,523.85        | 5.30417 %                | 1000.00000000                          | 4.56747975               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.56747975                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 83,360,560.15        | 6.80417 %                | 17.41768310                            | 0.10205270               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10205270                  | 0.00000000                             | 9.59932549                          |
| 2E-D2 | 83,360,560.15        | 6.30417 %                | 17.41768310                            | 0.09455347               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.09455347                  | 0.00000000                             | 9.59932549                          |
| 2E-D3 | 83,360,560.15        | 5.80417 %                | 17.41768310                            | 0.08705424               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08705424                  | 0.00000000                             | 9.59932549                          |
| 2E-D4 | 83,360,560.15        | 5.30417 %                | 17.41768310                            | 0.07955489               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.07955489                  | 0.00000000                             | 9.59932549                          |
| 2E-D5 | 83,360,560.15        | 8.10417 %                | 17.41768310                            | 0.12155089               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.12155089                  | 0.00000000                             | 9.59932549                          |
| 2E-F1 | 83,360,560.15        | 6.80417 %                | 498.89865897                           | 2.92312023               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.92312023                  | 0.00000000                             | 491.08030136                        |
| 2E-F2 | 83,360,560.15        | 6.30417 %                | 498.89865897                           | 2.70831673               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.70831673                  | 0.00000000                             | 491.08030136                        |
| 2E-F3 | 83,360,560.15        | 5.80417 %                | 498.89865897                           | 2.49351311               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.49351311                  | 0.00000000                             | 491.08030136                        |
| 2E-F4 | 83,360,560.15        | 5.30417 %                | 498.89865897                           | 2.27870950               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.27870950                  | 0.00000000                             | 491.08030136                        |
| 2E-F5 | 83,360,560.15        | 8.10417 %                | 498.89865897                           | 3.48160964               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.48160964                  | 0.00000000                             | 491.08030136                        |
| 2X-1  | 0.00                 | 1.30000 %                | 17.41768310                            | 0.01949807               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.01949807                  | 0.00000000                             | 9.59932549                          |
| 2X-2  | 0.00                 | 1.80000 %                | 17.41768310                            | 0.02699742               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.02699742                  | 0.00000000                             | 9.59932549                          |
| 2X-3  | 0.00                 | 2.30000 %                | 17.41768310                            | 0.03449665               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.03449665                  | 0.00000000                             | 9.59932549                          |
| 2X-4  | 0.00                 | 2.80000 %                | 17.41768310                            | 0.04199600               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04199600                  | 0.00000000                             | 9.59932549                          |
| 2Y-1  | 0.00                 | 1.30000 %                | 498.89865897                           | 0.55848929               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.55848929                  | 0.00000000                             | 491.08030136                        |
| 2Y-2  | 0.00                 | 1.80000 %                | 498.89865897                           | 0.77329291               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77329291                  | 0.00000000                             | 491.08030136                        |
| 2Y-3  | 0.00                 | 2.30000 %                | 498.89865897                           | 0.98809653               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.98809653                  | 0.00000000                             | 491.08030136                        |
| 2Y-4  | 0.00                 | 2.80000 %                | 498.89865897                           | 1.20290015               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20290015                  | 0.00000000                             | 491.08030136                        |

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

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

Contact:  
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 Computershare Trust Company, N.A.  
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 Columbia, MD 21045  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Certificateholder Account Statement

### CERTIFICATE ACCOUNT

|                                                 |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,149,757.87 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (306,477.19) |
| Total Deposits                                  | 1,843,280.68 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,824,114.02 |
| Total Withdrawals (Pool Distribution Amount)    | 1,843,280.68 |
| 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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## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 51,502,172.29     |
| Total Principal Reduction Cumulative                        | 32,326,955,492.70 |
| Scheduled Principal Current                                 | 19,931,197.93     |
| Scheduled Principal Cumulative                              | 3,747,942,719.60  |
| Unscheduled Principal Current                               | 31,264,497.17     |
| Unscheduled Principal Cumulative                            | 28,573,887,586.90 |
| Senior Reduction Amount                                     | 46,975,003.62     |
| Subordinate Reduction Amount                                | 4,220,691.48      |
| Calculated Tranche Write-down Amount                        | 306,477.19        |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 96,941.13         |
| 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                                 | 46398             |
| Period Reference Pool Removal Loan Count                    | 180               |
| Period Ending Loan Count                                    | 46218             |
| UPB at Origination                                          | 40,538,481,000.00 |
| UPB at Issuance                                             | 39,988,464,989.77 |
| UPB Actual Current                                          | 7,661,509,497.07  |
| Period PIF Loan Count Current                               | 170               |
| PIF Loan Count Cumulative                                   | 123841            |
| Period PIF Loan UPB Current                                 | 24,619,223.76     |
| PIF Loan UPB Cumulative                                     | 27,725,452,978.22 |
| Period Partial Prepayment Amount                            | 4,553,520.57      |
| 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                                 | 2,503,757.45      |
| Credit Event Amount Cumulative                              | 78,605,826.02     |
| Total Active Modified Loan Count                            | 1212              |
| Total Active Modified Loan UPB                              | 275,196,443.07    |
| Adjusted SOFR                                               | 4.454170%         |

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Connecticut Avenue Securities  
Credit-Linked Notes  
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Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 91.386065% |
| Subordinate Percentage                | 8.613935%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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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 %     | 8.610000 %       | 8.610000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.000000 %     | 8.610000 %       | 8.610000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.000000 %     | 8.610000 %       | 8.610000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.350000 %     | 8.610000 %       | 8.610000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.650000 %     | 8.490000 %       | 8.550000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 5.120000 %       | 5.150000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 5.120000 %       | 5.150000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 5.120000 %       | 5.150000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.530000 %       | 2.540000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.530000 %       | 2.540000 %    |
| 2B-2H | 306,477.19                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Rep and Warranty Settlement Reporting - Deal Level

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

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Connecticut Avenue Securities  
Credit-Linked Notes  
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Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 630          | 112,414,208.84 | 1.363105 % | 1.467259 % |
| 60 Days     | 165          | 30,311,741.57  | 0.357004 % | 0.395637 % |
| 90 Days     | 61           | 10,678,349.80  | 0.131983 % | 0.139377 % |
| 120 Days    | 45           | 8,693,515.27   | 0.097365 % | 0.113470 % |
| 150 Days    | 45           | 9,653,433.92   | 0.097365 % | 0.125999 % |
| 180+ Days   | 204          | 43,402,886.93  | 0.441386 % | 0.566506 % |
| Totals      | 1150         | 215,154,136.33 | 2.488208 % | 2.808247 % |

Please refer to CTSLink.com for a list of delinquency code descriptions.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Summary

| Group | Count of loans | Current UPB    | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|----------------|------------------------|-----------------|
| Total | 502            | 125,333,429.56 | 96,941.13              | 0.077347        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039434372  | 280,922.99  | 409.68                 | 0.145834        |
| Summary | 0039434459  | 282,025.90  | 486.63                 | 0.172548        |
| Summary | 0039434607  | 437,163.60  | 455.38                 | 0.104167        |
| Summary | 0039434774  | 295,705.88  | 154.01                 | 0.052082        |
| Summary | 0039435431  | 149,608.07  | 137.43                 | 0.091860        |
| Summary | 0039435537  | 159,439.96  | 79.30                  | 0.049737        |
| Summary | 0039435747  | 75,095.23   | 109.51                 | 0.145828        |
| Summary | 0039435787  | 353,517.88  | 291.65                 | 0.082499        |
| Summary | 0039436085  | 310,481.57  | 258.73                 | 0.083332        |
| Summary | 0039436178  | 150,208.55  | 46.94                  | 0.031250        |
| Summary | 0039436230  | 295,999.95  | 339.17                 | 0.114584        |
| Summary | 0039436332  | 328,707.02  | 308.16                 | 0.093749        |
| Summary | 0039436644  | 278,510.25  | 291.30                 | 0.104592        |
| Summary | 0039436726  | 270,848.93  | 33.91                  | 0.012520        |
| Summary | 0039437058  | 569,784.50  | 557.91                 | 0.097916        |
| Summary | 0039437085  | 223,766.26  | 93.24                  | 0.041668        |
| Summary | 0039438105  | 326,127.88  | 305.74                 | 0.093749        |
| Summary | 0039438108  | 299,475.84  | 311.95                 | 0.104165        |
| Summary | 0039439393  | 107,653.61  | 21.67                  | 0.020129        |
| Summary | 0039439686  | 218,875.50  | 91.20                  | 0.041668        |
| Summary | 0039439716  | 154,168.82  | 64.24                  | 0.041669        |
| Summary | 0039442971  | 367,077.24  | 152.95                 | 0.041667        |
| Summary | 0039443320  | 384,473.19  | 17.49                  | 0.004549        |
| Summary | 0039443360  | 53,487.07   | 53.69                  | 0.100379        |
| Summary | 0039443529  | 199,838.06  | 24.65                  | 0.012335        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039443869  | 398,617.59  | 664.36                 | 0.166666        |
| Summary | 0039443872  | 139,075.24  | 63.56                  | 0.045702        |
| Summary | 0039444135  | 119,638.89  | 99.70                  | 0.083334        |
| Summary | 0039444673  | 380,099.28  | 475.12                 | 0.124999        |
| Summary | 0039444679  | 225,094.14  | 114.58                 | 0.050903        |
| Summary | 0039445386  | 223,049.23  | 115.57                 | 0.051814        |
| Summary | 0039445480  | 89,687.95   | 37.37                  | 0.041667        |
| Summary | 0039445539  | 248,128.14  | 124.69                 | 0.050252        |
| Summary | 0039445692  | 203,527.09  | 275.61                 | 0.135417        |
| Summary | 0039446587  | 165,634.80  | 189.79                 | 0.114583        |
| Summary | 0039446758  | 150,428.68  | 56.88                  | 0.037812        |
| Summary | 0039447560  | 205,968.69  | 150.19                 | 0.072919        |
| Summary | 0039447806  | 112,877.09  | 94.06                  | 0.083330        |
| Summary | 0039448174  | 449,770.02  | 468.51                 | 0.104167        |
| Summary | 0039448409  | 59,387.22   | 51.88                  | 0.087359        |
| Summary | 0039448816  | 354,585.36  | 147.74                 | 0.041666        |
| Summary | 0039449195  | 367,210.26  | 311.59                 | 0.084853        |
| Summary | 0039449264  | 383,473.78  | 117.26                 | 0.030578        |
| Summary | 0039449644  | 148,852.30  | 136.05                 | 0.091399        |
| Summary | 0039449680  | 253,484.06  | 237.64                 | 0.093749        |
| Summary | 0039450238  | 66,332.19   | 96.73                  | 0.145827        |
| Summary | 0039450504  | 452,409.95  | 826.00                 | 0.182578        |
| Summary | 0039450518  | 346,493.37  | 360.93                 | 0.104166        |
| Summary | 0039450531  | 220,562.01  | 115.77                 | 0.052489        |
| Summary | 0039450645  | 129,039.90  | 99.47                  | 0.077085        |
| Summary | 0039452485  | 157,704.13  | 49.28                  | 0.031248        |
| Summary | 0039452930  | 84,246.29   | 131.63                 | 0.156244        |
| Summary | 0039453085  | 300,972.38  | 313.51                 | 0.104166        |
| Summary | 0039454201  | 229,706.95  | 351.40                 | 0.152978        |
| Summary | 0039454204  | 274,457.30  | 73.58                  | 0.026809        |
| Summary | 0039454370  | 174,733.93  | 200.22                 | 0.114586        |
| Summary | 0039454940  | 153,978.01  | 32.08                  | 0.020834        |
| Summary | 0039455066  | 184,424.34  | 96.05                  | 0.052081        |
| Summary | 0039455481  | 172,401.98  | 108.72                 | 0.063062        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039456995  | 299,251.76  | 73.06                  | 0.024414        |
| Summary | 0039459399  | 112,821.71  | 47.01                  | 0.041668        |
| Summary | 0039459991  | 469,182.95  | 412.49                 | 0.087917        |
| Summary | 0039460027  | 123,786.06  | 116.05                 | 0.093750        |
| Summary | 0039460091  | 126,732.76  | 48.79                  | 0.038498        |
| Summary | 0039460094  | 118,274.87  | 128.62                 | 0.108747        |
| Summary | 0039460702  | 195,740.51  | 167.67                 | 0.085659        |
| Summary | 0039460722  | 355,752.71  | 330.55                 | 0.092916        |
| Summary | 0039460755  | 340,488.04  | 390.14                 | 0.114583        |
| Summary | 0039460795  | 253,935.45  | 238.06                 | 0.093748        |
| Summary | 0039460898  | 83,132.74   | 103.92                 | 0.125005        |
| Summary | 0039461238  | 110,375.11  | 90.60                  | 0.082084        |
| Summary | 0039461514  | 312,406.03  | 227.80                 | 0.072918        |
| Summary | 0039461954  | 172,607.33  | 196.95                 | 0.114103        |
| Summary | 0039462078  | 304,908.39  | 317.61                 | 0.104166        |
| Summary | 0039462130  | 275,484.17  | 172.18                 | 0.062501        |
| Summary | 0039462567  | 426,873.84  | 364.47                 | 0.085381        |
| Summary | 0039462775  | 606,092.14  | 883.88                 | 0.145833        |
| Summary | 0039462997  | 299,119.71  | 218.11                 | 0.072917        |
| Summary | 0039463250  | 281,424.59  | 76.58                  | 0.027212        |
| Summary | 0039463441  | 476,112.45  | 343.20                 | 0.072084        |
| Summary | 0039463465  | 73,567.67   | 68.97                  | 0.093750        |
| Summary | 0039463507  | 342,144.79  | 178.20                 | 0.052083        |
| Summary | 0039463980  | 308,364.99  | 353.33                 | 0.114582        |
| Summary | 0039464076  | 244,611.32  | 317.40                 | 0.129757        |
| Summary | 0039464144  | 503,445.58  | 442.61                 | 0.087916        |
| Summary | 0039464189  | 299,656.30  | 58.45                  | 0.019506        |
| Summary | 0039464466  | 324,561.96  | 371.89                 | 0.114582        |
| Summary | 0039465118  | 526,150.51  | 602.88                 | 0.114583        |
| Summary | 0039465259  | 36,631.49   | 11.41                  | 0.031148        |
| Summary | 0039466169  | 419,889.61  | 441.75                 | 0.105206        |
| Summary | 0039466229  | 249,907.59  | 218.21                 | 0.087316        |
| Summary | 0039466352  | 225,182.77  | 304.94                 | 0.135419        |
| Summary | 0039466433  | 80,206.69   | 23.77                  | 0.029636        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039466796  | 256,792.82  | 4.84                   | 0.001885        |
| Summary | 0039466895  | 198,872.83  | 145.01                 | 0.072916        |
| Summary | 0039467000  | 67,513.22   | 84.39                  | 0.124998        |
| Summary | 0039467496  | 83,126.73   | 103.91                 | 0.125002        |
| Summary | 0039468562  | 324,125.46  | 371.39                 | 0.114582        |
| Summary | 0039468684  | 180,050.26  | 37.51                  | 0.020833        |
| Summary | 0039468895  | 450,114.73  | 562.64                 | 0.124999        |
| Summary | 0039469171  | 281,540.72  | 38.04                  | 0.013511        |
| Summary | 0039469284  | 163,012.50  | 132.47                 | 0.081264        |
| Summary | 0039469394  | 196,663.75  | 327.77                 | 0.166665        |
| Summary | 0039470160  | 230,283.75  | 119.94                 | 0.052084        |
| Summary | 0039470322  | 366,726.15  | 458.41                 | 0.125001        |
| Summary | 0039470607  | 335,515.68  | 104.85                 | 0.031250        |
| Summary | 0039471363  | 67,845.15   | 84.81                  | 0.125005        |
| Summary | 0039471507  | 144,319.19  | 136.25                 | 0.094409        |
| Summary | 0039471913  | 108,070.01  | 2.54                   | 0.002350        |
| Summary | 0039472036  | 178,161.39  | 11.93                  | 0.006696        |
| Summary | 0039472237  | 129,611.71  | 135.01                 | 0.104165        |
| Summary | 0039472338  | 171,722.42  | 35.78                  | 0.020836        |
| Summary | 0039472775  | 115,985.28  | 111.87                 | 0.096452        |
| Summary | 0039472886  | 277,221.35  | 73.04                  | 0.026347        |
| Summary | 0039473654  | 210,892.42  | 395.42                 | 0.187498        |
| Summary | 0039474304  | 196,899.13  | 199.51                 | 0.101326        |
| Summary | 0039474488  | 392,733.44  | 409.10                 | 0.104167        |
| Summary | 0039474664  | 315,800.85  | 361.86                 | 0.114585        |
| Summary | 0039475157  | 297,630.78  | 31.00                  | 0.010416        |
| Summary | 0039475552  | 212,398.87  | 197.35                 | 0.092915        |
| Summary | 0039476236  | 243,370.96  | 228.16                 | 0.093750        |
| Summary | 0039477120  | 222,381.58  | 185.32                 | 0.083334        |
| Summary | 0039478499  | 361,237.81  | 39.66                  | 0.010979        |
| Summary | 0039478643  | 384,693.89  | 106.14                 | 0.027591        |
| Summary | 0039479461  | 286,655.25  | 77.48                  | 0.027029        |
| Summary | 0039479526  | 85,938.72   | 12.75                  | 0.014836        |
| Summary | 0039479770  | 273,218.43  | 56.92                  | 0.020833        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039479790  | 435,413.45  | 505.15                 | 0.116016        |
| Summary | 0039480159  | 248,096.71  | 206.75                 | 0.083334        |
| Summary | 0039480392  | 43,623.36   | 33.56                  | 0.076931        |
| Summary | 0039480397  | 296,278.29  | 176.17                 | 0.059461        |
| Summary | 0039480479  | 123,473.02  | 244.37                 | 0.197914        |
| Summary | 0039480766  | 250,997.71  | 291.79                 | 0.116252        |
| Summary | 0039480859  | 277,600.08  | 271.82                 | 0.097918        |
| Summary | 0039481069  | 213,280.95  | 198.17                 | 0.092915        |
| Summary | 0039481932  | 114,740.74  | 59.76                  | 0.052083        |
| Summary | 0039481979  | 114,880.51  | 89.47                  | 0.077881        |
| Summary | 0039482253  | 114,262.07  | 4.91                   | 0.004297        |
| Summary | 0039482714  | 146,029.03  | 243.38                 | 0.166665        |
| Summary | 0039482734  | 87,399.51   | 136.56                 | 0.156248        |
| Summary | 0039483118  | 229,530.35  | 241.72                 | 0.105311        |
| Summary | 0039483311  | 138,540.98  | 66.48                  | 0.047986        |
| Summary | 0039483738  | 196,016.25  | 296.28                 | 0.151151        |
| Summary | 0039484057  | 237,698.18  | 110.83                 | 0.046626        |
| Summary | 0039484871  | 208,702.93  | 195.66                 | 0.093750        |
| Summary | 0039486505  | 258,915.67  | 215.76                 | 0.083332        |
| Summary | 0039486591  | 100,273.50  | 22.31                  | 0.022249        |
| Summary | 0039486597  | 265,664.27  | 166.04                 | 0.062500        |
| Summary | 0039486640  | 171,444.45  | 267.88                 | 0.156249        |
| Summary | 0039487146  | 298,122.46  | 155.27                 | 0.052083        |
| Summary | 0039487291  | 313,074.34  | 489.18                 | 0.156250        |
| Summary | 0039487319  | 236,813.99  | 225.30                 | 0.095138        |
| Summary | 0039488169  | 195,766.68  | 4.55                   | 0.002324        |
| Summary | 0039488528  | 255,031.41  | 318.79                 | 0.125000        |
| Summary | 0039488666  | 214,196.30  | 89.25                  | 0.041667        |
| Summary | 0039488892  | 202,611.41  | 189.95                 | 0.093751        |
| Summary | 0039490080  | 394,137.24  | 461.66                 | 0.117132        |
| Summary | 0039490173  | 296,930.13  | 123.57                 | 0.041616        |
| Summary | 0039490289  | 134,853.29  | 196.66                 | 0.145833        |
| Summary | 0039491164  | 187,534.20  | 136.74                 | 0.072915        |
| Summary | 0039491166  | 87,014.84   | 63.45                  | 0.072919        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039491221  | 252,838.57  | 52.67                  | 0.020831        |
| Summary | 0039492626  | 163,741.46  | 45.17                  | 0.027586        |
| Summary | 0039493088  | 441,727.58  | 742.27                 | 0.168038        |
| Summary | 0039493303  | 183,452.74  | 177.52                 | 0.096766        |
| Summary | 0039493360  | 111,815.93  | 103.60                 | 0.092652        |
| Summary | 0039493511  | 110,372.96  | 114.97                 | 0.104165        |
| Summary | 0039493566  | 66,647.47   | 41.65                  | 0.062493        |
| Summary | 0039493567  | 156,589.04  | 293.60                 | 0.187497        |
| Summary | 0039495376  | 390,480.39  | 100.87                 | 0.025832        |
| Summary | 0039495793  | 79,296.53   | 75.49                  | 0.095200        |
| Summary | 0039495802  | 308,567.61  | 88.77                  | 0.028768        |
| Summary | 0039496277  | 475,162.89  | 106.05                 | 0.022319        |
| Summary | 0039496344  | 330,296.48  | 584.86                 | 0.177071        |
| Summary | 0039496357  | 410,948.14  | 316.77                 | 0.077083        |
| Summary | 0039496892  | 314,434.53  | 246.69                 | 0.078455        |
| Summary | 0039496915  | 223,713.22  | 163.12                 | 0.072915        |
| Summary | 0039497243  | 401,066.59  | 490.87                 | 0.122391        |
| Summary | 0039497293  | 150,254.57  | 20.07                  | 0.013357        |
| Summary | 0039498394  | 179,791.89  | 206.01                 | 0.114582        |
| Summary | 0039498494  | 137,717.82  | 215.18                 | 0.156247        |
| Summary | 0039498534  | 153,625.47  | 32.01                  | 0.020836        |
| Summary | 0039498560  | 221,881.20  | 232.23                 | 0.104664        |
| Summary | 0039498893  | 316,442.76  | 41.71                  | 0.013181        |
| Summary | 0039498922  | 295,769.84  | 307.76                 | 0.104054        |
| Summary | 0039499151  | 280,009.44  | 390.66                 | 0.139517        |
| Summary | 0039499316  | 423,507.62  | 380.26                 | 0.089788        |
| Summary | 0039500223  | 331,671.99  | 127.07                 | 0.038312        |
| Summary | 0039500373  | 133,774.90  | 69.82                  | 0.052192        |
| Summary | 0039500489  | 386,702.03  | 322.25                 | 0.083333        |
| Summary | 0039500615  | 258,658.63  | 62.49                  | 0.024159        |
| Summary | 0039500882  | 378,805.77  | 236.75                 | 0.062499        |
| Summary | 0039501031  | 275,588.67  | 344.49                 | 0.125002        |
| Summary | 0039501235  | 369,493.75  | 115.47                 | 0.031251        |
| Summary | 0039501465  | 58,480.83   | 44.54                  | 0.076162        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039501770  | 326,554.32  | 355.13                 | 0.108751        |
| Summary | 0039501779  | 306,244.81  | 59.89                  | 0.019556        |
| Summary | 0039502066  | 143,105.24  | 163.97                 | 0.114580        |
| Summary | 0039502643  | 288,778.66  | 61.77                  | 0.021390        |
| Summary | 0039503330  | 224,760.00  | 327.77                 | 0.145831        |
| Summary | 0039504058  | 448,632.67  | 420.59                 | 0.093749        |
| Summary | 0039505016  | 180,589.70  | 394.60                 | 0.218506        |
| Summary | 0039505048  | 163,048.06  | 135.87                 | 0.083331        |
| Summary | 0039505353  | 311,421.04  | 227.08                 | 0.072917        |
| Summary | 0039505470  | 306,644.51  | 63.88                  | 0.020832        |
| Summary | 0039505585  | 368,384.72  | 306.99                 | 0.083334        |
| Summary | 0039505680  | 281,380.47  | 263.79                 | 0.093749        |
| Summary | 0039506152  | 183,199.91  | 251.10                 | 0.137063        |
| Summary | 0039506417  | 248,856.10  | 155.54                 | 0.062502        |
| Summary | 0039506483  | 391,382.72  | 81.54                  | 0.020834        |
| Summary | 0039506739  | 335,362.05  | 61.28                  | 0.018273        |
| Summary | 0039506746  | 243,932.87  | 301.18                 | 0.123468        |
| Summary | 0039506874  | 60,056.61   | 50.05                  | 0.083338        |
| Summary | 0039507186  | 85,771.36   | 23.83                  | 0.027783        |
| Summary | 0039507262  | 131,045.03  | 122.85                 | 0.093746        |
| Summary | 0039507275  | 368,647.59  | 342.54                 | 0.092918        |
| Summary | 0039507512  | 291,373.52  | 515.97                 | 0.177082        |
| Summary | 0039507735  | 267,726.68  | 55.78                  | 0.020835        |
| Summary | 0039508166  | 259,987.85  | 32.74                  | 0.012593        |
| Summary | 0039508339  | 253,037.98  | 70.09                  | 0.027699        |
| Summary | 0039509514  | 394,955.25  | 205.71                 | 0.052084        |
| Summary | 0039510208  | 160,895.43  | 133.46                 | 0.082948        |
| Summary | 0039511188  | 266,880.70  | 55.60                  | 0.020833        |
| Summary | 0039511281  | 167,380.75  | 104.61                 | 0.062498        |
| Summary | 0039511524  | 216,080.61  | 135.05                 | 0.062500        |
| Summary | 0039511803  | 357,095.67  | 148.79                 | 0.041667        |
| Summary | 0039513262  | 234,784.65  | 146.25                 | 0.062291        |
| Summary | 0039513277  | 366,933.58  | 191.11                 | 0.052083        |
| Summary | 0039513475  | 357,560.44  | 223.48                 | 0.062501        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039514171  | 299,923.40  | 363.82                 | 0.121304        |
| Summary | 0039514223  | 337,467.71  | 140.61                 | 0.041666        |
| Summary | 0039514522  | 198,760.18  | 38.11                  | 0.019174        |
| Summary | 0039514784  | 118,125.57  | 86.13                  | 0.072914        |
| Summary | 0039514914  | 287,837.62  | 52.60                  | 0.018274        |
| Summary | 0039514957  | 58,204.36   | 18.19                  | 0.031252        |
| Summary | 0039515550  | 307,796.76  | 251.78                 | 0.081801        |
| Summary | 0039515636  | 149,862.82  | 114.70                 | 0.076537        |
| Summary | 0039515806  | 139,555.69  | 133.94                 | 0.095976        |
| Summary | 0039515945  | 304,686.15  | 371.86                 | 0.122047        |
| Summary | 0039516526  | 137,107.18  | 70.27                  | 0.051252        |
| Summary | 0039516542  | 222,601.25  | 44.19                  | 0.019852        |
| Summary | 0039517245  | 358,683.65  | 224.18                 | 0.062501        |
| Summary | 0039517322  | 431,585.36  | 234.12                 | 0.054247        |
| Summary | 0039517929  | 172,845.62  | 140.46                 | 0.081263        |
| Summary | 0039518387  | 612,899.55  | 379.74                 | 0.061958        |
| Summary | 0039518405  | 114,638.03  | 119.41                 | 0.104163        |
| Summary | 0039518490  | 163,540.53  | 51.11                  | 0.031252        |
| Summary | 0039518891  | 400,795.09  | 292.25                 | 0.072918        |
| Summary | 0039519082  | 265,317.07  | 268.11                 | 0.101053        |
| Summary | 0039519217  | 91,501.91   | 28.02                  | 0.030622        |
| Summary | 0039519404  | 158,226.03  | 57.59                  | 0.036397        |
| Summary | 0039519632  | 129,871.99  | 29.67                  | 0.022846        |
| Summary | 0039519955  | 353,016.31  | 257.41                 | 0.072917        |
| Summary | 0039520477  | 249,454.81  | 389.77                 | 0.156249        |
| Summary | 0039520958  | 256,410.35  | 278.46                 | 0.108599        |
| Summary | 0039521212  | 360,513.16  | 525.75                 | 0.145834        |
| Summary | 0039521507  | 153,006.66  | 16.08                  | 0.010509        |
| Summary | 0039521588  | 141,373.05  | 103.08                 | 0.072913        |
| Summary | 0039522374  | 99,611.95   | 103.76                 | 0.104164        |
| Summary | 0039522716  | 444,559.86  | 413.67                 | 0.093052        |
| Summary | 0039523117  | 328,801.77  | 87.94                  | 0.026746        |
| Summary | 0039523404  | 111,142.02  | 106.22                 | 0.095571        |
| Summary | 0039523587  | 138,034.92  | 44.68                  | 0.032369        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039524475  | 190,992.45  | 139.27                 | 0.072919        |
| Summary | 0039524616  | 405,760.37  | 380.40                 | 0.093750        |
| Summary | 0039524701  | 264,748.27  | 193.05                 | 0.072918        |
| Summary | 0039524715  | 326,418.46  | 600.57                 | 0.183988        |
| Summary | 0039525295  | 135,838.19  | 49.25                  | 0.036256        |
| Summary | 0039525537  | 220,363.40  | 205.87                 | 0.093423        |
| Summary | 0039525606  | 255,648.00  | 53.81                  | 0.021048        |
| Summary | 0039525833  | 182,168.98  | 189.76                 | 0.104167        |
| Summary | 0039526316  | 301,800.74  | 203.40                 | 0.067395        |
| Summary | 0039526676  | 173,061.12  | 36.05                  | 0.020831        |
| Summary | 0039526818  | 114,007.09  | 83.13                  | 0.072917        |
| Summary | 0039527057  | 391,649.64  | 50.73                  | 0.012953        |
| Summary | 0039527241  | 177,072.39  | 110.67                 | 0.062500        |
| Summary | 0039527340  | 277,554.08  | 260.21                 | 0.093751        |
| Summary | 0039527573  | 288,751.28  | 210.55                 | 0.072917        |
| Summary | 0039528032  | 163,185.00  | 135.99                 | 0.083335        |
| Summary | 0039528735  | 151,691.77  | 47.40                  | 0.031248        |
| Summary | 0039529204  | 308,007.35  | 219.21                 | 0.071170        |
| Summary | 0039529409  | 166,102.03  | 105.85                 | 0.063726        |
| Summary | 0039529468  | 169,585.11  | 35.72                  | 0.021063        |
| Summary | 0039529551  | 165,509.80  | 181.78                 | 0.109830        |
| Summary | 0039529814  | 104,999.79  | 65.62                  | 0.062495        |
| Summary | 0039530013  | 130,691.45  | 176.98                 | 0.135418        |
| Summary | 0039530271  | 211,294.61  | 242.11                 | 0.114584        |
| Summary | 0039530565  | 350,850.87  | 366.53                 | 0.104469        |
| Summary | 0039530727  | 229,979.42  | 239.56                 | 0.104166        |
| Summary | 0039530980  | 139,683.90  | 82.42                  | 0.059005        |
| Summary | 0039531022  | 142,385.04  | 47.99                  | 0.033704        |
| Summary | 0039532356  | 316,733.02  | 448.99                 | 0.141757        |
| Summary | 0039533003  | 402,537.10  | 533.01                 | 0.132413        |
| Summary | 0039534136  | 100,004.51  | 9.67                   | 0.009670        |
| Summary | 0039534406  | 187,677.24  | 246.05                 | 0.131103        |
| Summary | 0039534500  | 353,810.59  | 185.85                 | 0.052528        |
| Summary | 0039534603  | 200,234.46  | 177.41                 | 0.088601        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039535614  | 439,800.25  | 585.92                 | 0.133224        |
| Summary | 0039535644  | 198,124.57  | 123.83                 | 0.062501        |
| Summary | 0039535891  | 307,733.47  | 163.68                 | 0.053189        |
| Summary | 0039536402  | 248,221.20  | 95.47                  | 0.038462        |
| Summary | 0039536405  | 318,519.56  | 199.07                 | 0.062499        |
| Summary | 0039536952  | 438,456.56  | 502.40                 | 0.114584        |
| Summary | 0039537086  | 137,891.54  | 19.38                  | 0.014055        |
| Summary | 0039537326  | 430,503.99  | 288.36                 | 0.066982        |
| Summary | 0039537702  | 229,521.40  | 63.51                  | 0.027671        |
| Summary | 0039537744  | 168,445.97  | 17.55                  | 0.010419        |
| Summary | 0039538720  | 205,519.31  | 214.08                 | 0.104165        |
| Summary | 0039539340  | 372,895.52  | 310.75                 | 0.083334        |
| Summary | 0039539614  | 288,468.74  | 329.77                 | 0.114317        |
| Summary | 0039539672  | 76,154.28   | 111.06                 | 0.145836        |
| Summary | 0039540109  | 336,040.22  | 274.83                 | 0.081785        |
| Summary | 0039540314  | 81,612.39   | 33.33                  | 0.040839        |
| Summary | 0039541257  | 263,731.58  | 122.05                 | 0.046278        |
| Summary | 0039541621  | 185,167.63  | 231.46                 | 0.125000        |
| Summary | 0039541861  | 330,421.50  | 386.23                 | 0.116890        |
| Summary | 0039541896  | 152,194.46  | 15.85                  | 0.010414        |
| Summary | 0039541951  | 246,549.35  | 243.96                 | 0.098950        |
| Summary | 0039542798  | 248,491.41  | 362.38                 | 0.145832        |
| Summary | 0039544486  | 254,740.45  | 344.96                 | 0.135416        |
| Summary | 0039544688  | 502,980.17  | 842.87                 | 0.167575        |
| Summary | 0039544711  | 407,831.12  | 127.45                 | 0.031251        |
| Summary | 0039545344  | 201,369.46  | 3.36                   | 0.001669        |
| Summary | 0039545541  | 295,901.41  | 277.41                 | 0.093751        |
| Summary | 0039546060  | 263,961.63  | 213.20                 | 0.080769        |
| Summary | 0039546133  | 364,120.14  | 318.99                 | 0.087606        |
| Summary | 0039546147  | 348,658.23  | 290.55                 | 0.083334        |
| Summary | 0039546628  | 111,730.97  | 225.73                 | 0.202030        |
| Summary | 0039547289  | 389,284.93  | 243.30                 | 0.062499        |
| Summary | 0039547406  | 223,991.17  | 31.61                  | 0.014112        |
| Summary | 0039547496  | 359,791.88  | 562.17                 | 0.156249        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039548288  | 571,336.23  | 535.63                 | 0.093750        |
| Summary | 0039548525  | 190,399.04  | 161.31                 | 0.084722        |
| Summary | 0039548818  | 39,938.90   | 17.29                  | 0.043291        |
| Summary | 0039549019  | 480,485.10  | 701.45                 | 0.145988        |
| Summary | 0039549186  | 272,095.67  | 79.50                  | 0.029218        |
| Summary | 0039549385  | 259,126.99  | 161.95                 | 0.062498        |
| Summary | 0039549997  | 164,911.61  | 42.50                  | 0.025771        |
| Summary | 0039550275  | 243,172.45  | 253.30                 | 0.104165        |
| Summary | 0039550842  | 259,554.36  | 128.28                 | 0.049423        |
| Summary | 0039551104  | 371,362.68  | 237.95                 | 0.064075        |
| Summary | 0039551181  | 250,348.41  | 281.20                 | 0.112323        |
| Summary | 0039551325  | 186,550.73  | 97.16                  | 0.052082        |
| Summary | 0039551517  | 272,967.78  | 85.30                  | 0.031249        |
| Summary | 0039551621  | 214,218.33  | 73.40                  | 0.034264        |
| Summary | 0039551839  | 246,969.34  | 180.08                 | 0.072916        |
| Summary | 0039551990  | 288,507.04  | 150.26                 | 0.052082        |
| Summary | 0039552084  | 301,508.67  | 280.93                 | 0.093175        |
| Summary | 0039552305  | 373,700.48  | 119.71                 | 0.032034        |
| Summary | 0039552677  | 160,092.91  | 100.06                 | 0.062501        |
| Summary | 0039553472  | 350,966.03  | 55.45                  | 0.015799        |
| Summary | 0039553630  | 208,995.28  | 183.36                 | 0.087734        |
| Summary | 0039553903  | 216,288.52  | 204.38                 | 0.094494        |
| Summary | 0039554562  | 86,765.47   | 80.62                  | 0.092917        |
| Summary | 0039554930  | 423,239.74  | 573.14                 | 0.135417        |
| Summary | 0039555148  | 362,134.15  | 137.46                 | 0.037958        |
| Summary | 0039555694  | 157,566.76  | 16.41                  | 0.010415        |
| Summary | 0039556794  | 320,361.88  | 69.52                  | 0.021700        |
| Summary | 0039556922  | 345,299.20  | 323.72                 | 0.093751        |
| Summary | 0039557103  | 333,912.19  | 242.33                 | 0.072573        |
| Summary | 0039557424  | 383,228.02  | 399.20                 | 0.104168        |
| Summary | 0039558278  | 289,049.34  | 210.77                 | 0.072918        |
| Summary | 0039558664  | 83,438.68   | 75.42                  | 0.090390        |
| Summary | 0039559008  | 294,422.03  | 153.35                 | 0.052085        |
| Summary | 0039559035  | 83,915.43   | 14.71                  | 0.017530        |

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## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039559236  | 107,988.40  | 78.74                  | 0.072915        |
| Summary | 0039559473  | 245,699.00  | 23.42                  | 0.009532        |
| Summary | 0039560335  | 98,202.37   | 18.25                  | 0.018584        |
| Summary | 0039560546  | 225,742.02  | 164.60                 | 0.072915        |
| Summary | 0039560746  | 195,601.82  | 34.85                  | 0.017817        |
| Summary | 0039560910  | 106,274.48  | 110.70                 | 0.104164        |
| Summary | 0039560986  | 77,258.92   | 4.35                   | 0.005630        |
| Summary | 0039561230  | 306,527.21  | 253.77                 | 0.082789        |
| Summary | 0039561329  | 125,011.51  | 41.18                  | 0.032941        |
| Summary | 0039562279  | 327,069.77  | 259.13                 | 0.079228        |
| Summary | 0039562407  | 360,780.13  | 263.07                 | 0.072917        |
| Summary | 0039562838  | 236,276.29  | 58.53                  | 0.024772        |
| Summary | 0039563096  | 288,934.57  | 96.40                  | 0.033364        |
| Summary | 0039563100  | 261,275.73  | 272.16                 | 0.104166        |
| Summary | 0039563120  | 70,088.72   | 7.30                   | 0.010415        |
| Summary | 0039563406  | 243,932.34  | 177.87                 | 0.072918        |
| Summary | 0039563782  | 434,593.38  | 362.16                 | 0.083333        |
| Summary | 0039564061  | 263,594.76  | 284.71                 | 0.108010        |
| Summary | 0039564378  | 405,273.61  | 464.38                 | 0.114584        |
| Summary | 0039565294  | 275,115.45  | 257.92                 | 0.093750        |
| Summary | 0039565463  | 285,395.79  | 68.07                  | 0.023851        |
| Summary | 0039565501  | 233,693.60  | 66.05                  | 0.028264        |
| Summary | 0039565670  | 302,824.56  | 425.17                 | 0.140401        |
| Summary | 0039566027  | 173,868.29  | 163.00                 | 0.093749        |
| Summary | 0039566280  | 291,886.28  | 68.98                  | 0.023632        |
| Summary | 0039566445  | 101,894.03  | 74.30                  | 0.072919        |
| Summary | 0039566510  | 131,535.92  | 82.21                  | 0.062500        |
| Summary | 0039566840  | 177,550.76  | 41.71                  | 0.023492        |
| Summary | 0039567002  | 99,641.87   | 93.41                  | 0.093746        |
| Summary | 0039568123  | 138,171.28  | 115.23                 | 0.083396        |
| Summary | 0039568874  | 437,527.46  | 167.79                 | 0.038350        |
| Summary | 0039569322  | 276,280.60  | 201.45                 | 0.072915        |
| Summary | 0039569398  | 163,260.41  | 136.05                 | 0.083333        |
| Summary | 0039569532  | 380,387.37  | 198.12                 | 0.052084        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039569938  | 339,397.72  | 0.16                   | 0.000047        |
| Summary | 0039570569  | 139,205.65  | 116.39                 | 0.083610        |
| Summary | 0039570718  | 131,896.31  | 43.37                  | 0.032882        |
| Summary | 0039570735  | 144,545.70  | 75.28                  | 0.052080        |
| Summary | 0039570786  | 135,164.83  | 126.72                 | 0.093752        |
| Summary | 0039570878  | 377,056.28  | 392.77                 | 0.104167        |
| Summary | 0039570933  | 279,275.57  | 320.00                 | 0.114582        |
| Summary | 0039571024  | 437,814.73  | 52.86                  | 0.012074        |
| Summary | 0039571451  | 405,516.95  | 349.99                 | 0.086307        |
| Summary | 0039571453  | 326,464.36  | 235.33                 | 0.072084        |
| Summary | 0039571540  | 209,595.44  | 152.83                 | 0.072917        |
| Summary | 0039572130  | 172,372.52  | 9.46                   | 0.005488        |
| Summary | 0039572182  | 270,476.32  | 169.05                 | 0.062501        |
| Summary | 0039572279  | 309,268.60  | 193.29                 | 0.062499        |
| Summary | 0039572702  | 227,387.71  | 142.12                 | 0.062501        |
| Summary | 0039573971  | 65,456.81   | 6.24                   | 0.009533        |
| Summary | 0039574034  | 249,845.17  | 266.58                 | 0.106698        |
| Summary | 0039574215  | 212,579.38  | 88.57                  | 0.041664        |
| Summary | 0039574916  | 121,388.14  | 88.51                  | 0.072915        |
| Summary | 0039575698  | 199,304.75  | 125.50                 | 0.062969        |
| Summary | 0039576553  | 298,253.78  | 246.72                 | 0.082721        |
| Summary | 0039576554  | 32,724.30   | 6.82                   | 0.020841        |
| Summary | 0039577125  | 221,394.30  | 46.12                  | 0.020832        |
| Summary | 0039577246  | 376,907.77  | 274.83                 | 0.072917        |
| Summary | 0039577920  | 161,161.89  | 33.58                  | 0.020836        |
| Summary | 0039578057  | 193,969.62  | 226.44                 | 0.116740        |
| Summary | 0039578989  | 103,954.24  | 115.50                 | 0.111107        |
| Summary | 0039579043  | 121,958.93  | 137.78                 | 0.112972        |
| Summary | 0039579419  | 265,785.55  | 178.12                 | 0.067016        |
| Summary | 0039579442  | 209,622.82  | 65.51                  | 0.031251        |
| Summary | 0039579661  | 219,248.57  | 91.35                  | 0.041665        |
| Summary | 0039579691  | 416,578.96  | 81.68                  | 0.019607        |
| Summary | 0039579708  | 240,051.96  | 15.21                  | 0.006336        |
| Summary | 0039580050  | 314,017.58  | 163.55                 | 0.052083        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039580068  | 355,533.22  | 447.67                 | 0.125915        |
| Summary | 0039580387  | 156,183.64  | 113.88                 | 0.072914        |
| Summary | 0039580744  | 413,309.79  | 107.22                 | 0.025942        |
| Summary | 0039580970  | 324,225.96  | 236.41                 | 0.072915        |
| Summary | 0039581730  | 294,586.10  | 153.43                 | 0.052083        |
| Summary | 0039581875  | 387,499.78  | 363.28                 | 0.093750        |
| Summary | 0039582358  | 124,072.48  | 21.78                  | 0.017554        |
| Summary | 0039583048  | 57,901.94   | 48.25                  | 0.083331        |
| Summary | 0039583702  | 569,500.09  | 597.65                 | 0.104943        |
| Summary | 0039583845  | 400,656.78  | 415.19                 | 0.103627        |
| Summary | 0039585044  | 277,829.76  | 549.87                 | 0.197916        |
| Summary | 0039586912  | 425,093.47  | 487.09                 | 0.114584        |
| Summary | 0039587250  | 135,977.63  | 42.49                  | 0.031248        |
| Summary | 0039587378  | 248,375.26  | 55.84                  | 0.022482        |
| Summary | 0039588653  | 157,412.23  | 49.19                  | 0.031249        |
| Summary | 0039589021  | 265,287.99  | 221.07                 | 0.083332        |
| Summary | 0039589041  | 297,729.54  | 155.07                 | 0.052084        |
| Summary | 0039589137  | 239,795.80  | 175.88                 | 0.073346        |
| Summary | 0039589287  | 623,024.09  | 584.09                 | 0.093751        |
| Summary | 0039589333  | 505,801.97  | 428.29                 | 0.084675        |
| Summary | 0039589367  | 183,421.19  | 201.91                 | 0.110080        |
| Summary | 0039589777  | 115,606.48  | 36.91                  | 0.031927        |
| Summary | 0039590258  | 320,977.61  | 367.79                 | 0.114584        |
| Summary | 0039590654  | 296,454.61  | 308.81                 | 0.104168        |
| Summary | 0039591467  | 251,945.29  | 104.98                 | 0.041668        |
| Summary | 0039591824  | 174,044.07  | 74.23                  | 0.042650        |
| Summary | 0039592152  | 207,177.37  | 161.97                 | 0.078179        |
| Summary | 0039592291  | 176,761.36  | 83.85                  | 0.047437        |
| Summary | 0039592313  | 204,591.56  | 213.12                 | 0.104169        |
| Summary | 0039592995  | 208,174.43  | 86.74                  | 0.041667        |
| Summary | 0039593032  | 239,408.73  | 149.63                 | 0.062500        |
| Summary | 0039593576  | 170,679.30  | 124.45                 | 0.072915        |
| Summary | 0039594081  | 238,456.58  | 131.43                 | 0.055117        |
| Summary | 0039595210  | 125,218.47  | 120.12                 | 0.095928        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:57 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039595333  | 204,395.51  | 138.53                 | 0.067775        |
| Summary | 0039595354  | 191,508.26  | 0.32                   | 0.000167        |
| Summary | 0039596293  | 302,845.68  | 441.65                 | 0.145833        |
| Summary | 0039596795  | 386,989.89  | 64.90                  | 0.016770        |
| Summary | 0039596842  | 198,735.01  | 82.81                  | 0.041669        |
| Summary | 0039597352  | 413,781.82  | 493.83                 | 0.119346        |
| Summary | 0039597426  | 212,529.09  | 199.25                 | 0.093752        |
| Summary | 0039597500  | 74,340.53   | 73.88                  | 0.099381        |
| Summary | 0039597814  | 210,701.09  | 316.99                 | 0.150445        |
| Summary | 0039597848  | 446,341.77  | 514.28                 | 0.115221        |
| Summary | 0039598033  | 165,473.02  | 86.18                  | 0.052081        |
| Summary | 0039598778  | 96,753.86   | 134.69                 | 0.139209        |
| Summary | 0039599146  | 471,565.56  | 491.21                 | 0.104166        |
| Summary | 0039599333  | 316,450.11  | 615.53                 | 0.194511        |
| Summary | 0039599401  | 331,356.83  | 53.93                  | 0.016276        |
| Summary | 0039599455  | 411,420.79  | 299.99                 | 0.072916        |
| Summary | 0039599727  | 132,776.06  | 124.48                 | 0.093752        |
| Summary | 0039599781  | 359,769.80  | 95.54                  | 0.026556        |
| Summary | 0039599825  | 62,028.10   | 24.20                  | 0.039015        |
| Summary | 0039600257  | 232,843.11  | 145.53                 | 0.062501        |
| Summary | 0039600325  | 430,601.62  | 534.00                 | 0.124013        |
| Summary | 0039600345  | 126,325.06  | 47.42                  | 0.037538        |
| Summary | 0039600486  | 207,116.30  | 323.62                 | 0.156250        |
| Summary | 0039601039  | 343,843.21  | 35.82                  | 0.010418        |
| Summary | 0039601812  | 110,873.25  | 2.43                   | 0.002192        |
| Summary | 0039602414  | 646,677.88  | 603.23                 | 0.093281        |
| Summary | 0039602483  | 530,100.35  | 889.56                 | 0.167810        |
| Summary | 0039602516  | 333,226.17  | 12.04                  | 0.003613        |
| Summary | 0039602696  | 329,364.74  | 167.56                 | 0.050874        |
| Summary | 0039602826  | 127,733.93  | 119.75                 | 0.093750        |
| Summary | 0039602910  | 120,741.46  | 20.08                  | 0.016631        |
| Summary | 0039603096  | 355,121.10  | 36.99                  | 0.010416        |
| Summary | 0039603662  | 335,851.79  | 314.86                 | 0.093750        |
| Summary | 0039603722  | 359,283.46  | 142.79                 | 0.039743        |

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Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:58 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C02



Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0039604172  | 244,497.80  | 152.81                 | 0.062500        |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:58 AM

## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 10         | 2,503,757.45      | 255,762.20            | 10.215             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0039438883     | 279,589.67        | 23,794.53             | 8.511              |
| 0039446823     | 57,860.41         | 1,375.77              | 2.378              |
| 0039454211     | 435,258.69        | 78,967.75             | 18.143             |
| 0039467420     | 262,927.96        | 14,061.65             | 5.348              |
| 0039477723     | 176,021.02        | 34,558.65             | 19.633             |
| 0039483631     | 415,953.00        | (12,428.65)           | (2.988)            |
| 0039494509     | 334,457.01        | (1,512.41)            | (0.452)            |
| 0039526154     | 154,578.83        | 70,509.29             | 45.614             |
| 0039558363     | 176,606.95        | 110,342.01            | 62.479             |
| 0039568181     | 210,503.91        | (63,906.39)           | (30.359)           |

## 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 |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 7          | 1,744,067.57      | 50,714.99             | 98,879.52                   | 5.669              |

## 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 |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0039437056     | 248,823.35        | 3,730.44              | 3,819.18                    | 1.535              |
| 0039466735     | 369,507.23        | (300.00)              | (36,694.67)                 | (9.931)            |
| 0039475718     | 195,902.32        | 12,945.62             | 18,010.99                   | 9.194              |
| 0039493449     | 276,874.63        | 34,563.97             | 30,158.70                   | 10.893             |
| 0039506581     | 274,711.39        | 9,298.40              | 75,098.57                   | 27.337             |
| 0039532839     | 72,636.45         | 145.00                | (5,550.68)                  | (7.642)            |
| 0039565020     | 305,612.20        | (9,668.44)            | 14,037.43                   | 4.593              |

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



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 422            | 78,605,826.02     | 5,125,186.19          | 6.520              |

## 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)            |
| 0039437056     | 248,823.35        | 3,819.18              | 1.535              |
| 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             |
| 0039438883     | 279,589.67        | 23,794.53             | 8.511              |
| 0039439301     | 94,668.82         | 15,978.98             | 16.879             |
| 0039439320     | 97,688.10         | 6,236.64              | 6.384              |
| 0039439436     | 48,126.10         | 12,401.67             | 25.769             |
| 0039439452     | 92,510.40         | 5,665.14              | 6.124              |
| 0039439457     | 112,708.72        | 13,825.56             | 12.267             |
| 0039439969     | 42,249.22         | 16,773.55             | 39.701             |
| 0039440059     | 78,767.52         | 4,383.70              | 5.565              |
| 0039440163     | 273,752.99        | 41,933.38             | 15.318             |
| 0039441142     | 63,917.52         | 24,782.55             | 38.773             |
| 0039441588     | 272,866.38        | (35,163.01)           | (12.887)           |
| 0039442609     | 224,282.49        | 25,985.37             | 11.586             |
| 0039442904     | 273,382.86        | 24,015.81             | 8.785              |
| 0039443301     | 87,175.92         | 18,979.97             | 21.772             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0039444716  | 34,719.07      | (2,046.05)         | (5.893)         |
| 0039446440  | 203,316.15     | 41,184.45          | 20.256          |
| 0039446823  | 57,860.41      | 1,375.77           | 2.378           |
| 0039446827  | 133,609.85     | 6,693.97           | 5.010           |
| 0039449223  | 91,811.74      | (44,806.28)        | (48.802)        |
| 0039450008  | 368,533.75     | (5,914.81)         | (1.605)         |
| 0039450747  | 215,460.21     | 58,452.44          | 27.129          |
| 0039450773  | 319,133.97     | 3,104.04           | 0.973           |
| 0039451461  | 250,184.11     | (1,988.84)         | (0.795)         |
| 0039451467  | 274,950.95     | 56,359.48          | 20.498          |
| 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)         |
| 0039454211  | 435,258.69     | 78,967.75          | 18.143          |
| 0039454440  | 185,905.02     | 87.70              | 0.047           |
| 0039455276  | 151,985.84     | 46,418.45          | 30.541          |
| 0039455787  | 144,436.31     | 120,741.25         | 83.595          |
| 0039455831  | 120,895.57     | (43,464.05)        | (35.952)        |
| 0039456096  | 64,391.84      | 491.74             | 0.764           |
| 0039456099  | 54,015.68      | 13,445.46          | 24.892          |
| 0039457604  | 193,145.19     | 2,633.87           | 1.364           |
| 0039458206  | 444,369.82     | (66,873.49)        | (15.049)        |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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)        |
| 0039462436  | 364,961.60     | 80,942.28          | 22.178          |
| 0039462539  | 57,171.57      | 8,693.23           | 15.206          |
| 0039463714  | 313,775.98     | (30,408.57)        | (9.691)         |
| 0039463818  | 355,015.16     | 133,289.19         | 37.545          |
| 0039464006  | 233,196.18     | (1,600.98)         | (0.687)         |
| 0039464484  | 89,594.12      | (21,962.44)        | (24.513)        |
| 0039464616  | 174,759.88     | (287.36)           | (0.164)         |
| 0039464930  | 114,972.62     | 867.85             | 0.755           |
| 0039464942  | 373,710.33     | 149,644.88         | 40.043          |
| 0039465408  | 132,956.56     | (2,699.34)         | (2.030)         |
| 0039465429  | 246,361.95     | 66,055.00          | 26.812          |
| 0039466387  | 123,056.77     | 15,896.38          | 12.918          |
| 0039466478  | 381,553.51     | (41,840.43)        | (10.966)        |
| 0039466735  | 369,507.23     | (36,694.67)        | (9.931)         |
| 0039466788  | 141,905.97     | 2,790.26           | 1.966           |
| 0039467150  | 147,851.27     | 11,206.53          | 7.580           |
| 0039467420  | 262,927.96     | 14,061.65          | 5.348           |
| 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)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0039472322  | 65,170.19      | 6,882.87           | 10.561          |
| 0039472567  | 128,285.97     | 12,861.99          | 10.026          |
| 0039473067  | 108,622.20     | 7,673.71           | 7.065           |
| 0039473687  | 72,415.46      | 27,707.49          | 38.262          |
| 0039474004  | 304,689.38     | 4,985.88           | 1.636           |
| 0039474160  | 210,232.92     | 2,531.77           | 1.204           |
| 0039474566  | 229,143.13     | (91,937.15)        | (40.122)        |
| 0039474621  | 339,481.69     | 16,617.50          | 4.895           |
| 0039475039  | 135,460.34     | 12,663.51          | 9.349           |
| 0039475391  | 116,570.60     | (9,524.04)         | (8.170)         |
| 0039475466  | 41,382.81      | (12,337.07)        | (29.812)        |
| 0039475718  | 195,902.32     | 18,010.99          | 9.194           |
| 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)         |
| 0039477723  | 176,021.02     | 34,558.65          | 19.633          |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 14,763.80          | 14.729          |
| 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)        |
| 0039483631  | 415,953.00     | (12,428.65)        | (2.988)         |
| 0039483899  | 133,200.14     | 1,208.70           | 0.907           |
| 0039484537  | 113,739.59     | 15,060.71          | 13.241          |
| 0039484670  | 255,700.19     | 1,253.06           | 0.490           |
| 0039486158  | 302,465.20     | (5,518.66)         | (1.825)         |
| 0039486210  | 89,126.49      | 8,009.75           | 8.987           |
| 0039486428  | 44,831.31      | 8,872.31           | 19.790          |
| 0039487182  | 75,379.25      | (355.32)           | (0.471)         |
| 0039487237  | 71,608.28      | 7,086.86           | 9.897           |
| 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)        |

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



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039490347  | 108,215.85     | 26,895.49          | 24.854          |
| 0039490481  | 120,116.20     | 12,668.78          | 10.547          |
| 0039490599  | 300,508.53     | (631.15)           | (0.210)         |
| 0039490795  | 136,088.23     | 3,331.64           | 2.448           |
| 0039490941  | 186,447.01     | 137,297.49         | 73.639          |
| 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)        |
| 0039493449  | 276,874.63     | 30,158.70          | 10.893          |
| 0039494509  | 334,457.01     | (1,512.41)         | (0.452)         |
| 0039495024  | 327,853.42     | 91,153.43          | 27.803          |
| 0039495483  | 145,685.69     | 11,133.76          | 7.642           |
| 0039495486  | 116,589.80     | (1,530.82)         | (1.313)         |
| 0039495692  | 264,227.71     | (51,515.22)        | (19.497)        |
| 0039495871  | 204,631.45     | 445.07             | 0.217           |
| 0039496013  | 99,185.51      | 19,796.80          | 19.959          |
| 0039496051  | 86,479.19      | (29,077.42)        | (33.624)        |
| 0039496517  | 301,369.51     | 4,390.34           | 1.457           |
| 0039497048  | 282,250.24     | (36,399.16)        | (12.896)        |
| 0039497636  | 373,636.03     | (48,217.65)        | (12.905)        |
| 0039497695  | 222,255.28     | (1,879.87)         | (0.846)         |
| 0039497799  | 118,709.97     | (2,252.76)         | (1.898)         |
| 0039498207  | 330,361.35     | 45,239.29          | 13.694          |
| 0039499089  | 186,928.09     | (154.05)           | (0.082)         |
| 0039499113  | 214,075.77     | 42,665.02          | 19.930          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039499121  | 271,848.44     | 465.79             | 0.171           |
| 0039499199  | 51,595.14      | 4,314.54           | 8.362           |
| 0039499340  | 161,158.42     | 5,141.00           | 3.190           |
| 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           |
| 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)        |
| 0039506287  | 97,552.44      | 3,110.15           | 3.188           |
| 0039506294  | 62,753.46      | 44,831.95          | 71.441          |
| 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     | 75,098.57          | 27.337          |
| 0039506766  | 248,566.35     | (42,974.23)        | (17.289)        |
| 0039507202  | 92,251.37      | 25,714.72          | 27.875          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039507271  | 97,994.14      | 3,099.99           | 3.163           |
| 0039508041  | 232,598.05     | 24,974.55          | 10.737          |
| 0039508758  | 348,190.20     | 108,376.11         | 31.126          |
| 0039509666  | 210,329.41     | (34,426.91)        | (16.368)        |
| 0039510055  | 139,738.07     | 8,176.58           | 5.851           |
| 0039510415  | 55,657.39      | 1,691.84           | 3.040           |
| 0039510644  | 202,389.39     | 26,916.88          | 13.300          |
| 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     | (8,944.80)         | (2.909)         |
| 0039512473  | 70,941.11      | 2,356.70           | 3.322           |
| 0039512980  | 108,539.99     | 25,777.81          | 23.750          |
| 0039513608  | 112,899.63     | 42,240.89          | 37.415          |
| 0039513867  | 125,292.28     | 135,769.03         | 108.362         |
| 0039514109  | 87,790.94      | 11,476.62          | 13.073          |
| 0039514458  | 110,165.49     | 5,504.31           | 4.996           |
| 0039514618  | 252,699.62     | 2,735.86           | 1.083           |
| 0039514732  | 147,879.93     | 651.10             | 0.440           |
| 0039515431  | 34,036.49      | 2,223.98           | 6.534           |
| 0039516208  | 76,729.12      | 97,258.14          | 126.755         |
| 0039516384  | 78,394.98      | 7,500.55           | 9.568           |
| 0039516909  | 123,452.07     | 62,543.25          | 50.662          |
| 0039517215  | 94,037.35      | 3,234.12           | 3.439           |
| 0039518026  | 41,556.68      | 27,143.31          | 65.316          |
| 0039519223  | 124,493.48     | 29,443.67          | 23.651          |
| 0039519846  | 436,048.62     | (2,019.95)         | (0.463)         |

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



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0039526154  | 154,578.83     | 70,509.29          | 45.614          |
| 0039526423  | 100,185.03     | 21.86              | 0.022           |
| 0039526558  | 170,871.08     | 2,082.67           | 1.219           |
| 0039527230  | 68,182.25      | 14,912.40          | 21.871          |
| 0039527736  | 82,989.68      | 4,922.95           | 5.932           |
| 0039527795  | 209,953.09     | (28,502.94)        | (13.576)        |
| 0039527958  | 260,295.24     | 4,858.61           | 1.867           |
| 0039528143  | 49,369.06      | (16,033.08)        | (32.476)        |
| 0039529084  | 293,349.80     | 64,690.85          | 22.052          |
| 0039529433  | 62,474.61      | 37,728.45          | 60.390          |
| 0039530233  | 147,436.06     | (17,113.13)        | (11.607)        |
| 0039530488  | 269,822.77     | (46,901.36)        | (17.382)        |
| 0039530557  | 77,698.12      | 1,870.55           | 2.407           |
| 0039530676  | 52,612.05      | (16,358.85)        | (31.093)        |

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



Distribution Date: 25-Apr-2025  
07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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)         |
| 0039532839  | 72,636.45      | (5,550.68)         | (7.642)         |
| 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)         |
| 0039538278  | 197,280.30     | 5,998.98           | 3.041           |
| 0039538327  | 166,678.97     | 4,526.97           | 2.716           |
| 0039538647  | 332,997.22     | 32,502.30          | 9.761           |
| 0039538934  | 299,071.92     | (7,741.00)         | (2.588)         |
| 0039539466  | 262,860.96     | 4,114.05           | 1.565           |
| 0039539642  | 294,587.13     | 9,185.57           | 3.118           |
| 0039540877  | 273,891.70     | 5,902.00           | 2.155           |
| 0039540908  | 315,766.92     | (103,262.54)       | (32.702)        |
| 0039541949  | 194,615.68     | 18,191.84          | 9.348           |
| 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)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 10,103.04          | 5.293           |
| 0039554750  | 150,583.02     | 1,756.63           | 1.167           |
| 0039554761  | 195,862.66     | 1,487.48           | 0.759           |
| 0039554983  | 237,634.15     | 104,295.34         | 43.889          |
| 0039555107  | 82,885.92      | 90,676.70          | 109.399         |
| 0039555830  | 77,196.84      | 803.97             | 1.041           |

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



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039556192  | 6,323.43       | (37,615.70)        | (594.862)       |
| 0039556533  | 353,143.88     | 34,661.95          | 9.815           |
| 0039556787  | 285,766.28     | 3,517.43           | 1.231           |
| 0039557102  | 119,582.96     | 6,034.86           | 5.047           |
| 0039558145  | 214,955.91     | (675.82)           | (0.314)         |
| 0039558363  | 176,606.95     | 110,342.01         | 62.479          |
| 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)        |
| 0039562749  | 285,153.97     | 224,957.23         | 78.890          |
| 0039562854  | 396,966.59     | (870.93)           | (0.219)         |
| 0039562980  | 77,671.36      | 11,133.72          | 14.334          |
| 0039563177  | 224,696.54     | 33,742.39          | 15.017          |
| 0039563496  | 128,806.02     | 20,450.26          | 15.877          |
| 0039563769  | 254,767.99     | (8,622.59)         | (3.384)         |
| 0039564922  | 130,453.93     | (15,287.49)        | (11.719)        |
| 0039565020  | 305,612.20     | 14,037.43          | 4.593           |
| 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)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039567791  | 227,508.28     | 1,214.61           | 0.534           |
| 0039567898  | 108,319.27     | 5,924.03           | 5.469           |
| 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          |
| 0039568181  | 210,503.91     | (63,906.39)        | (30.359)        |
| 0039568948  | 143,331.12     | 14,959.21          | 10.437          |
| 0039569089  | 29,943.12      | (8,651.31)         | (28.892)        |
| 0039569141  | 65,935.48      | 3,931.65           | 5.963           |
| 0039569685  | 372,982.80     | 49,432.72          | 13.253          |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039579845  | 187,071.03     | (37,886.91)        | (20.253)        |
| 0039582140  | 53,586.61      | (670.56)           | (1.251)         |
| 0039582601  | 96,986.93      | 12,749.71          | 13.146          |
| 0039582711  | 289,431.19     | 8,328.61           | 2.878           |
| 0039582773  | 66,999.43      | (5,861.14)         | (8.748)         |
| 0039584069  | 128,123.38     | (811.65)           | (0.633)         |
| 0039584079  | 236,300.66     | (71,296.16)        | (30.172)        |
| 0039584478  | 82,221.86      | (3,224.35)         | (3.922)         |
| 0039585606  | 153,266.39     | 33,254.75          | 21.697          |
| 0039586118  | 54,010.68      | 5,850.14           | 10.831          |
| 0039586956  | 293,098.23     | 2,155.21           | 0.735           |
| 0039588725  | 137,165.46     | (355.50)           | (0.259)         |
| 0039589117  | 208,376.98     | 4,844.51           | 2.325           |
| 0039589478  | 85,683.98      | 384.65             | 0.449           |
| 0039589648  | 104,888.15     | 6,911.62           | 6.590           |
| 0039590034  | 57,413.12      | 11,922.25          | 20.766          |
| 0039590414  | 50,580.98      | 79,234.22          | 156.648         |
| 0039590530  | 233,668.21     | 7,983.56           | 3.417           |
| 0039591024  | 140,658.53     | 63,845.66          | 45.391          |
| 0039591586  | 142,861.63     | 21,775.82          | 15.243          |
| 0039592129  | 196,333.21     | 116.43             | 0.059           |
| 0039592417  | 163,316.51     | (3,140.79)         | (1.923)         |
| 0039593937  | 76,781.06      | 7,967.48           | 10.377          |
| 0039593979  | 304,378.47     | (47,097.79)        | (15.473)        |
| 0039594240  | 273,810.85     | 25,593.59          | 9.347           |
| 0039596146  | 401,018.48     | (132,252.37)       | (32.979)        |
| 0039596416  | 207,804.99     | 2,157.26           | 1.038           |
| 0039596544  | 109,190.18     | 31,876.39          | 29.193          |
| 0039596607  | 75,783.48      | 3,574.93           | 4.717           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
 07-Apr-2025 9:31:58 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0039596708  | 338,534.67     | 58,288.16          | 17.218          |
| 0039596765  | 373,600.00     | (10,578.39)        | (2.831)         |
| 0039596770  | 377,526.92     | (5,116.77)         | (1.355)         |
| 0039596890  | 119,556.17     | 3,568.01           | 2.984           |
| 0039596972  | 121,078.18     | (405.60)           | (0.335)         |
| 0039597439  | 105,503.35     | 793.42             | 0.752           |
| 0039597772  | 411,399.09     | (27,002.64)        | (6.564)         |
| 0039598070  | 148,331.32     | (26,124.41)        | (17.612)        |
| 0039598228  | 215,057.33     | (15,734.33)        | (7.316)         |
| 0039598238  | 374,284.32     | (378.39)           | (0.101)         |
| 0039598703  | 555,289.73     | 100,491.90         | 18.097          |
| 0039599776  | 228,048.73     | (18,104.26)        | (7.939)         |
| 0039600016  | 212,298.02     | 467.98             | 0.220           |
| 0039600435  | 111,317.20     | 40,864.90          | 36.710          |
| 0039600808  | 366,197.21     | (117,299.83)       | (32.032)        |
| 0039601086  | 99,695.17      | 36,925.20          | 37.038          |
| 0039601848  | 209,143.89     | (4,888.27)         | (2.337)         |
| 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           |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C02



Distribution Date: 25-Apr-2025  
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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 | 17                  | 4,247,825.02              | 306,477.19                  | 0.004 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 17                  | 4,247,825.02                        | 306,477.19                  | 0.004 %                 |

## 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 | 0039437056  | 267,000.00                   | 4.125 %           | FL    | 97.00              | 360           | 248,823.35                          | 01/31/2025                 | 3,730.44             | 3,819.18                        |
| Summary | 0039438883  | 275,000.00                   | 3.125 %           | WA    | 89.00              | 360           | 279,589.67                          | 03/31/2025                 | 23,794.53            | 23,794.53                       |
| Summary | 0039446823  | 70,000.00                    | 3.750 %           | NE    | 97.00              | 360           | 57,860.41                           | 03/31/2025                 | 1,375.77             | 1,375.77                        |
| Summary | 0039454211  | 369,000.00                   | 4.125 %           | FL    | 95.00              | 360           | 435,258.69                          | 03/31/2025                 | 78,967.75            | 78,967.75                       |
| Summary | 0039466735  | 392,000.00                   | 3.875 %           | TX    | 92.00              | 360           | 369,507.23                          | 09/30/2024                 | (300.00)             | (36,694.67)                     |
| Summary | 0039467420  | 285,000.00                   | 4.750 %           | IN    | 95.00              | 360           | 262,927.96                          | 03/31/2025                 | 14,061.65            | 14,061.65                       |
| Summary | 0039475718  | 205,000.00                   | 3.875 %           | TX    | 95.00              | 360           | 195,902.32                          | 10/31/2024                 | 12,945.62            | 18,010.99                       |
| Summary | 0039477723  | 190,000.00                   | 3.625 %           | MN    | 95.00              | 360           | 176,021.02                          | 03/31/2025                 | 34,558.65            | 34,558.65                       |
| Summary | 0039483631  | 397,000.00                   | 4.250 %           | NH    | 95.00              | 360           | 415,953.00                          | 03/31/2025                 | (12,428.65)          | (12,428.65)                     |
| Summary | 0039493449  | 287,000.00                   | 3.875 %           | FL    | 97.00              | 360           | 276,874.63                          | 10/31/2024                 | 34,563.97            | 30,158.70                       |
| Summary | 0039494509  | 323,000.00                   | 3.625 %           | MA    | 95.00              | 360           | 334,457.01                          | 03/31/2025                 | (1,512.41)           | (1,512.41)                      |
| Summary | 0039506581  | 267,000.00                   | 4.250 %           | TN    | 90.00              | 360           | 274,711.39                          | 04/30/2024                 | 9,298.40             | 75,098.57                       |
| Summary | 0039526154  | 152,000.00                   | 5.000 %           | LA    | 95.00              | 360           | 154,578.83                          | 03/31/2025                 | 70,509.29            | 70,509.29                       |
| Summary | 0039532839  | 84,000.00                    | 4.250 %           | MI    | 95.00              | 360           | 72,636.45                           | 01/31/2025                 | 145.00               | (5,550.68)                      |
| Summary | 0039558363  | 185,000.00                   | 4.500 %           | IL    | 95.00              | 360           | 176,606.95                          | 03/31/2025                 | 110,342.01           | 110,342.01                      |
| Summary | 0039565020  | 356,000.00                   | 3.625 %           | LA    | 94.00              | 360           | 305,612.20                          | 02/28/2025                 | (9,668.44)           | 14,037.43                       |
| Summary | 0039568181  | 233,000.00                   | 3.250 %           | NY    | 95.00              | 360           | 210,503.91                          | 03/31/2025                 | (63,906.39)          | (63,906.39)                     |

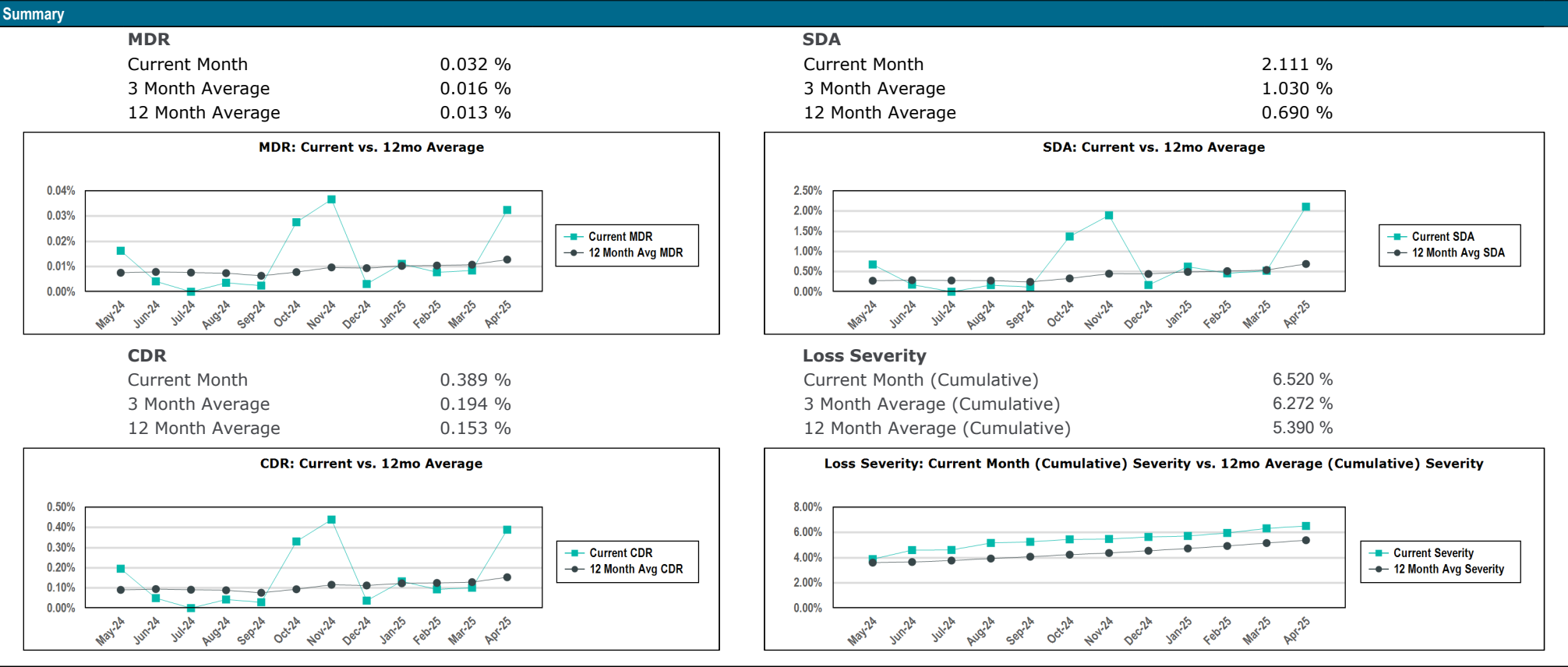
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

\* This data is currently not provided for reporting.

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

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Realized Loss Report - Collateral



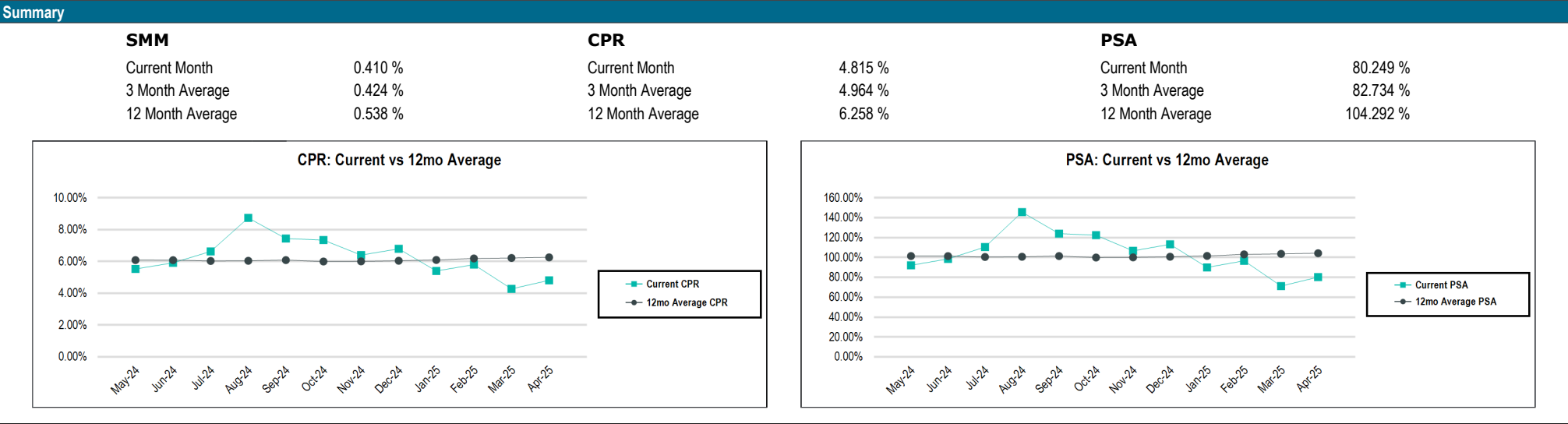
**Calculation Methodology:**  
Monthly Default Rate (MDR):  $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$ .  
Conditional Default Rate (CDR):  $1 - ((1 - \text{MDR})^{12})$   
SDA Standard Default Assumption: If  $\text{WAS} \leq 30$  then 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

Connecticut Avenue Securities  
Credit-Linked Notes  
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM):  $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$   
Conditional PrePayment Rate (CPR):  $1 - ((1 - \text{SMM})^{12})$   
PSA Standard Prepayment Model:  $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$   
Weighted Average Seasoning (WAS):  $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

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