

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-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 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 |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 05/31/2024  | 0.00000 %                     | 7,701,979,645.09              | 0.00                  | 55,554,995.65          | 0.00                             | 7,646,519,170.33           | 55,554,995.65      | 0.00                                  |
| 1M-1  | 30711XEK6 | 06/24/2024  | 6.73822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 05/31/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2  | 30711XEP5 | 06/24/2024  | 8.98822 %                     | 50,286,777.86                 | 351,546.71            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,384,969.93       | 0.00                                  |
| 1M-2H |           | 05/31/2024  | 0.00000 %                     | 184,174,950.08                | 0.00                  | 3,784,904.85           | 0.00                             | 180,390,045.22             | 3,784,904.85       | 0.00                                  |
| 1M-2A | 30711XEL4 | 06/24/2024  | 8.98822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-AH |           | 05/31/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2B | 30711XEM2 | 06/24/2024  | 8.98822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-BH |           | 05/31/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2C | 30711XEN0 | 06/24/2024  | 8.98822 %                     | 50,286,777.86                 | 351,546.71            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,384,969.93       | 0.00                                  |
| 1M-CH |           | 05/31/2024  | 0.00000 %                     | 184,174,950.08                | 0.00                  | 3,784,904.85           | 0.00                             | 180,390,045.22             | 3,784,904.85       | 0.00                                  |
| 1B-1  | 30711XEQ3 | 06/24/2024  | 11.18822 %                    | 850,000.00                    | 7,396.66              | 0.00                   | 0.00                             | 850,000.00                 | 7,396.66           | 0.00                                  |
| 1B-1H |           | 05/31/2024  | 0.00000 %                     | 217,939,980.00                | 0.00                  | 0.00                   | 0.00                             | 217,939,980.00             | 0.00               | 0.00                                  |
| 1B-2H |           | 05/31/2024  | 0.00000 %                     | 214,746,988.96                | 0.00                  | 0.00                   | 94,520.89                        | 214,652,468.07             | 0.00               | 4,137,511.93                          |
| 1A-I1 | 30711XEW0 | 06/24/2024  | 2.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I2 | 30711XER1 | 06/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I3 | 30711XFM1 | 06/24/2024  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I4 | 30711XFT6 | 06/24/2024  | 0.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I1 | 30711XFB5 | 06/24/2024  | 2.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I2 | 30711XFU3 | 06/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I3 | 30711XFV1 | 06/24/2024  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I4 | 30711XFW9 | 06/24/2024  | 0.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1C-I1 | 30711XGJ7 | 06/24/2024  | 2.30000 %                     | 0.00                          | 89,957.46             | 0.00                   | 0.00                             | 0.00                       | 89,957.46          | 0.00                                  |
| 1C-I2 | 30711XFX7 | 06/24/2024  | 1.80000 %                     | 0.00                          | 70,401.49             | 0.00                   | 0.00                             | 0.00                       | 70,401.49          | 0.00                                  |
| 1C-I3 | 30711XFY5 | 06/24/2024  | 1.30000 %                     | 0.00                          | 50,845.52             | 0.00                   | 0.00                             | 0.00                       | 50,845.52          | 0.00                                  |
| 1C-I4 | 30711XFZ2 | 06/24/2024  | 0.80000 %                     | 0.00                          | 31,289.55             | 0.00                   | 0.00                             | 0.00                       | 31,289.55          | 0.00                                  |
| 1E-A1 | 30711XES9 | 06/24/2024  | 6.68822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A2 | 30711XET7 | 06/24/2024  | 7.18822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A3 | 30711XEU4 | 06/24/2024  | 7.68822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A4 | 30711XEV2 | 06/24/2024  | 8.18822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B1 | 30711XEX8 | 06/24/2024  | 6.68822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 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 |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2  | 30711XEY6 | 06/24/2024  | 7.18822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B3  | 30711XEZ3 | 06/24/2024  | 7.68822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B4  | 30711XFA7 | 06/24/2024  | 8.18822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-C1  | 30711XFC3 | 06/24/2024  | 6.68822 %                     | 50,286,777.86                 | 261,589.25            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,295,012.47       | 0.00                                  |
| 1E-C2  | 30711XFD1 | 06/24/2024  | 7.18822 %                     | 50,286,777.86                 | 281,145.22            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,314,568.44       | 0.00                                  |
| 1E-C3  | 30711XFE9 | 06/24/2024  | 7.68822 %                     | 50,286,777.86                 | 300,701.19            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,334,124.41       | 0.00                                  |
| 1E-C4  | 30711XFF6 | 06/24/2024  | 8.18822 %                     | 50,286,777.86                 | 320,257.16            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,353,680.38       | 0.00                                  |
| 1E-D1  | 30711XFG4 | 06/24/2024  | 6.68822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D2  | 30711XFH2 | 06/24/2024  | 7.18822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D3  | 30711XFJ8 | 06/24/2024  | 7.68822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D4  | 30711XFK5 | 06/24/2024  | 8.18822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D5  | 30711XFL3 | 06/24/2024  | 8.98822 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-F1  | 30711XFN9 | 06/24/2024  | 6.68822 %                     | 50,286,777.86                 | 261,589.25            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,295,012.47       | 0.00                                  |
| 1E-F2  | 30711XFP4 | 06/24/2024  | 7.18822 %                     | 50,286,777.86                 | 281,145.22            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,314,568.44       | 0.00                                  |
| 1E-F3  | 30711XFQ2 | 06/24/2024  | 7.68822 %                     | 50,286,777.86                 | 300,701.19            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,334,124.41       | 0.00                                  |
| 1E-F4  | 30711XFR0 | 06/24/2024  | 8.18822 %                     | 50,286,777.86                 | 320,257.16            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,353,680.38       | 0.00                                  |
| 1E-F5  | 30711XFS8 | 06/24/2024  | 8.98822 %                     | 50,286,777.86                 | 351,546.71            | 1,033,423.22           | 0.00                             | 49,253,354.64              | 1,384,969.93       | 0.00                                  |
| 1X-1   | 30711XGA6 | 06/24/2024  | 2.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1X-2   | 30711XGB4 | 06/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1X-3   | 30711XGC2 | 06/24/2024  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1X-4   | 30711XGD0 | 06/24/2024  | 0.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1Y-1   | 30711XGE8 | 06/24/2024  | 2.30000 %                     | 0.00                          | 89,957.46             | 0.00                   | 0.00                             | 0.00                       | 89,957.46          | 0.00                                  |
| 1Y-2   | 30711XGF5 | 06/24/2024  | 1.80000 %                     | 0.00                          | 70,401.49             | 0.00                   | 0.00                             | 0.00                       | 70,401.49          | 0.00                                  |
| 1Y-3   | 30711XGG3 | 06/24/2024  | 1.30000 %                     | 0.00                          | 50,845.52             | 0.00                   | 0.00                             | 0.00                       | 50,845.52          | 0.00                                  |
| 1Y-4   | 30711XGH1 | 06/24/2024  | 0.80000 %                     | 0.00                          | 31,289.55             | 0.00                   | 0.00                             | 0.00                       | 31,289.55          | 0.00                                  |
| Totals |           |             |                               | 9,057,021,070.67              | 3,874,410.47          | 74,492,460.77          | 94,520.89                        | 8,982,528,609.88           | 78,366,871.24      | 4,137,511.93                          |

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-C01



Distribution Date: 25-Jun-2024  
05-Jun-2024 11:41:59 AM

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
05-Jun-2024 11:41:59 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 42,117,071,181.00    | 7,701,979,645.09              | 20,026,633.21                    | 35,528,362.44                      | 0.00      | 0.00                     | 55,554,995.65             | 7,646,519,170.33           | 0.18155392                    | 55,554,995.65                |
| 1M-1  | 457,271,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-1H | 24,066,956.00        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2  | 154,854,281.00       | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.31806260                    | 1,033,423.22                 |
| 1M-2H | 567,152,653.00       | 184,174,950.08                | 1,364,393.97                     | 2,420,510.88                       | 0.00      | 0.00                     | 3,784,904.85              | 180,390,045.22             | 0.31806260                    | 3,784,904.85                 |
| 1M-2A | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-AH | 189,050,884.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2B | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-BH | 189,050,884.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2C | 51,618,093.67        | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.95418779                    | 1,033,423.22                 |
| 1M-CH | 189,050,884.33       | 184,174,950.08                | 1,364,393.97                     | 2,420,510.88                       | 0.00      | 0.00                     | 3,784,904.85              | 180,390,045.22             | 0.95418779                    | 3,784,904.85                 |
| 1B-1  | 850,000.00           | 850,000.00                    | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 850,000.00                 | 1.00000000                    | 0.00                         |
| 1B-1H | 217,939,980.00       | 217,939,980.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 217,939,980.00             | 1.00000000                    | 0.00                         |
| 1B-2H | 218,789,980.00       | 214,746,988.96                | 0.00                             | 0.00                               | 0.00      | 94,520.89                | 94,520.89                 | 214,652,468.07             | 0.98108912                    | 0.00                         |
| 1A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A1 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A2 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A3 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A4 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-B1 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-B2 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-B3 | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |

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## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 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 |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4  | 51,618,093.67        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-C1  | 51,618,093.67        | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.95418779                    | 1,033,423.22                 |
| 1E-C2  | 51,618,093.67        | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.95418779                    | 1,033,423.22                 |
| 1E-C3  | 51,618,093.67        | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.95418779                    | 1,033,423.22                 |
| 1E-C4  | 51,618,093.67        | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.95418779                    | 1,033,423.22                 |
| 1E-D1  | 103,236,187.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-D2  | 103,236,187.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-D3  | 103,236,187.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-D4  | 103,236,187.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-D5  | 103,236,187.33       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-F1  | 103,236,187.33       | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.47709389                    | 1,033,423.22                 |
| 1E-F2  | 103,236,187.33       | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.47709389                    | 1,033,423.22                 |
| 1E-F3  | 103,236,187.33       | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.47709389                    | 1,033,423.22                 |
| 1E-F4  | 103,236,187.33       | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.47709389                    | 1,033,423.22                 |
| 1E-F5  | 103,236,187.33       | 50,286,777.86                 | 372,531.53                       | 660,891.68                         | 0.00      | 0.00                     | 1,033,423.22              | 49,253,354.64              | 0.47709389                    | 1,033,423.22                 |
| 1X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 46,131,781,962.34    | 9,057,021,070.67              | 26,853,267.98                    | 47,639,192.68                      | 0.00      | 94,520.89                | 74,586,981.66             | 8,982,528,609.88           | 0.19471454                    | 74,492,460.77                |

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$531,050,719 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$81,096,000 and \$125,904,000 as a result of CAS 2017-C01 tender offers. See Supplemental Reporting on the final page of this report for additional information.

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
05-Jun-2024 11:41:59 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 42,117,071,181.00    | 182.87073220                  | 0.47549919                       | 0.84356204                         | 0.00000000 | 0.00000000               | 1.31906123                | 181.55391522               | 0.18155392                    | 1.31906123                   |
| 1M-1  | 457,271,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-1H | 24,066,956.00        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2  | 154,854,281.00       | 324.73611666                  | 2.40569087                       | 4.26782957                         | 0.00000000 | 0.00000000               | 6.67352051                | 318.06259615               | 0.31806260                    | 6.67352051                   |
| 1M-2H | 567,152,653.00       | 324.73611664                  | 2.40569089                       | 4.26782960                         | 0.00000000 | 0.00000000               | 6.67352049                | 318.06259614               | 0.31806260                    | 6.67352049                   |
| 1M-2A | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-AH | 189,050,884.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2B | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-BH | 189,050,884.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2C | 51,618,093.67        | 974.20834991                  | 7.21707261                       | 12.80348872                        | 0.00000000 | 0.00000000               | 20.02056152               | 954.18778839               | 0.95418779                    | 20.02056152                  |
| 1M-CH | 189,050,884.33       | 974.20834995                  | 7.21707267                       | 12.80348880                        | 0.00000000 | 0.00000000               | 20.02056147               | 954.18778843               | 0.95418779                    | 20.02056147                  |
| 1B-1  | 850,000.00           | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-1H | 217,939,980.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-2H | 218,789,980.00       | 981.52113255                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.43201654               | 0.43201654                | 981.08911601               | 0.98108912                    | 0.00000000                   |
| 1A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A1 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A2 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A3 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A4 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B1 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B2 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B3 | 51,618,093.67        | 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-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 51,618,093.67        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-C1 | 51,618,093.67        | 974.20834991                  | 7.21707261                       | 12.80348872                        | 0.00000000 | 0.00000000               | 20.02056152               | 954.18778839               | 0.95418779                    | 20.02056152                  |
| 1E-C2 | 51,618,093.67        | 974.20834991                  | 7.21707261                       | 12.80348872                        | 0.00000000 | 0.00000000               | 20.02056152               | 954.18778839               | 0.95418779                    | 20.02056152                  |
| 1E-C3 | 51,618,093.67        | 974.20834991                  | 7.21707261                       | 12.80348872                        | 0.00000000 | 0.00000000               | 20.02056152               | 954.18778839               | 0.95418779                    | 20.02056152                  |
| 1E-C4 | 51,618,093.67        | 974.20834991                  | 7.21707261                       | 12.80348872                        | 0.00000000 | 0.00000000               | 20.02056152               | 954.18778839               | 0.95418779                    | 20.02056152                  |
| 1E-D1 | 103,236,187.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D2 | 103,236,187.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D3 | 103,236,187.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D4 | 103,236,187.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D5 | 103,236,187.33       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-F1 | 103,236,187.33       | 487.10417500                  | 3.60853631                       | 6.40174436                         | 0.00000000 | 0.00000000               | 10.01028076               | 477.09389424               | 0.47709389                    | 10.01028076                  |
| 1E-F2 | 103,236,187.33       | 487.10417500                  | 3.60853631                       | 6.40174436                         | 0.00000000 | 0.00000000               | 10.01028076               | 477.09389424               | 0.47709389                    | 10.01028076                  |
| 1E-F3 | 103,236,187.33       | 487.10417500                  | 3.60853631                       | 6.40174436                         | 0.00000000 | 0.00000000               | 10.01028076               | 477.09389424               | 0.47709389                    | 10.01028076                  |
| 1E-F4 | 103,236,187.33       | 487.10417500                  | 3.60853631                       | 6.40174436                         | 0.00000000 | 0.00000000               | 10.01028076               | 477.09389424               | 0.47709389                    | 10.01028076                  |
| 1E-F5 | 103,236,187.33       | 487.10417500                  | 3.60853631                       | 6.40174436                         | 0.00000000 | 0.00000000               | 10.01028076               | 477.09389424               | 0.47709389                    | 10.01028076                  |
| 1X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-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-C01



Distribution Date: 25-Jun-2024  
05-Jun-2024 11:41:59 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 |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 7,701,979,645.09                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,646,519,170.33                    |
| 1M-1  | N/A                 | N/A          | 6.73822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-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                                |
| 1M-2  | 05/28/24 - 06/24/24 | 28           | 8.98822 %                | 50,286,777.86                          | 351,546.71               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 351,546.71                  | 0.00                                   | 49,253,354.64                       |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 184,174,950.08                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 180,390,045.22                      |
| 1M-2A | N/A                 | N/A          | 8.98822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-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                                |
| 1M-2B | N/A                 | N/A          | 8.98822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2C | 05/28/24 - 06/24/24 | 28           | 8.98822 %                | 50,286,777.86                          | 351,546.71               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 351,546.71                  | 0.00                                   | 49,253,354.64                       |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 184,174,950.08                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 180,390,045.22                      |
| 1B-1  | 05/28/24 - 06/24/24 | 28           | 11.18822 %               | 850,000.00                             | 7,396.66                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,396.66                    | 0.00                                   | 850,000.00                          |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 217,939,980.00                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 217,939,980.00                      |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 214,746,988.96                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 214,652,468.07                      |
| 1A-I1 | N/A                 | N/A          | 2.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1A-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                                |
| 1A-I3 | N/A                 | N/A          | 1.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1A-I4 | N/A                 | N/A          | 0.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-I1 | N/A                 | N/A          | 2.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-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                                |
| 1B-I3 | N/A                 | N/A          | 1.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-I4 | N/A                 | N/A          | 0.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1C-I1 | 05/28/24 - 06/24/24 | 28           | 2.30000 %                | 50,286,777.86                          | 89,957.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 89,957.46                   | 0.00                                   | 49,253,354.64                       |
| 1C-I2 | 05/28/24 - 06/24/24 | 28           | 1.80000 %                | 50,286,777.86                          | 70,401.49                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 70,401.49                   | 0.00                                   | 49,253,354.64                       |
| 1C-I3 | 05/28/24 - 06/24/24 | 28           | 1.30000 %                | 50,286,777.86                          | 50,845.52                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 50,845.52                   | 0.00                                   | 49,253,354.64                       |
| 1C-I4 | 05/28/24 - 06/24/24 | 28           | 0.80000 %                | 50,286,777.86                          | 31,289.55                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 31,289.55                   | 0.00                                   | 49,253,354.64                       |
| 1E-A1 | N/A                 | N/A          | 6.68822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A2 | N/A                 | N/A          | 7.18822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A3 | N/A                 | N/A          | 7.68822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A4 | N/A                 | N/A          | 8.18822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B1 | N/A                 | N/A          | 6.68822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B2 | N/A                 | N/A          | 7.18822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
05-Jun-2024 11:41:59 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 |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3         | N/A                 | N/A          | 7.68822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B4         | N/A                 | N/A          | 8.18822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-C1         | 05/28/24 - 06/24/24 | 28           | 6.68822 %                | 50,286,777.86                          | 261,589.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 261,589.25                  | 0.00                                   | 49,253,354.64                       |
| 1E-C2         | 05/28/24 - 06/24/24 | 28           | 7.18822 %                | 50,286,777.86                          | 281,145.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 281,145.22                  | 0.00                                   | 49,253,354.64                       |
| 1E-C3         | 05/28/24 - 06/24/24 | 28           | 7.68822 %                | 50,286,777.86                          | 300,701.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 300,701.19                  | 0.00                                   | 49,253,354.64                       |
| 1E-C4         | 05/28/24 - 06/24/24 | 28           | 8.18822 %                | 50,286,777.86                          | 320,257.16               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 320,257.16                  | 0.00                                   | 49,253,354.64                       |
| 1E-D1         | N/A                 | N/A          | 6.68822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D2         | N/A                 | N/A          | 7.18822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D3         | N/A                 | N/A          | 7.68822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D4         | N/A                 | N/A          | 8.18822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D5         | N/A                 | N/A          | 8.98822 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-F1         | 05/28/24 - 06/24/24 | 28           | 6.68822 %                | 50,286,777.86                          | 261,589.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 261,589.25                  | 0.00                                   | 49,253,354.64                       |
| 1E-F2         | 05/28/24 - 06/24/24 | 28           | 7.18822 %                | 50,286,777.86                          | 281,145.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 281,145.22                  | 0.00                                   | 49,253,354.64                       |
| 1E-F3         | 05/28/24 - 06/24/24 | 28           | 7.68822 %                | 50,286,777.86                          | 300,701.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 300,701.19                  | 0.00                                   | 49,253,354.64                       |
| 1E-F4         | 05/28/24 - 06/24/24 | 28           | 8.18822 %                | 50,286,777.86                          | 320,257.16               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 320,257.16                  | 0.00                                   | 49,253,354.64                       |
| 1E-F5         | 05/28/24 - 06/24/24 | 28           | 8.98822 %                | 50,286,777.86                          | 351,546.71               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 351,546.71                  | 0.00                                   | 49,253,354.64                       |
| 1X-1          | N/A                 | N/A          | 2.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1X-2          | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1X-3          | N/A                 | N/A          | 1.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1X-4          | N/A                 | N/A          | 0.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1Y-1          | 05/28/24 - 06/24/24 | 28           | 2.30000 %                | 50,286,777.86                          | 89,957.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 89,957.46                   | 0.00                                   | 49,253,354.64                       |
| 1Y-2          | 05/28/24 - 06/24/24 | 28           | 1.80000 %                | 50,286,777.86                          | 70,401.49                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 70,401.49                   | 0.00                                   | 49,253,354.64                       |
| 1Y-3          | 05/28/24 - 06/24/24 | 28           | 1.30000 %                | 50,286,777.86                          | 50,845.52                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 50,845.52                   | 0.00                                   | 49,253,354.64                       |
| 1Y-4          | 05/28/24 - 06/24/24 | 28           | 0.80000 %                | 50,286,777.86                          | 31,289.55                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 31,289.55                   | 0.00                                   | 49,253,354.64                       |
| <b>Totals</b> |                     |              |                          |                                        | 3,874,410.47             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,874,410.47                | 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-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 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 |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 42,117,071,181.00    | 0.00000 %                | 182.87073220                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 181.55391522                        |
| 1M-1  | 457,271,000.00       | 6.73822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 24,066,956.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2  | 154,854,281.00       | 8.98822 %                | 324.73611666                           | 2.27017754               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.27017754                  | 0.00000000                             | 318.06259615                        |
| 1M-2H | 567,152,653.00       | 0.00000 %                | 324.73611664                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 318.06259614                        |
| 1M-2A | 51,618,093.67        | 8.98822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-AH | 189,050,884.33       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2B | 51,618,093.67        | 8.98822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-BH | 189,050,884.33       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2C | 51,618,093.67        | 8.98822 %                | 974.20834991                           | 6.81053261               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.81053261                  | 0.00000000                             | 954.18778839                        |
| 1M-CH | 189,050,884.33       | 0.00000 %                | 974.20834995                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 954.18778843                        |
| 1B-1  | 850,000.00           | 11.18822 %               | 1000.00000000                          | 8.70195294               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 8.70195294                  | 0.00000000                             | 1000.00000000                       |
| 1B-1H | 217,939,980.00       | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-2H | 218,789,980.00       | 0.00000 %                | 981.52113255                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 981.08911601                        |
| 1A-I1 | 0.00                 | 2.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1A-I2 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1A-I3 | 0.00                 | 1.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1A-I4 | 0.00                 | 0.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I1 | 0.00                 | 2.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I2 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I3 | 0.00                 | 1.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I4 | 0.00                 | 0.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1C-I1 | 0.00                 | 2.30000 %                | 974.20834991                           | 1.74275053               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.74275053                  | 0.00000000                             | 954.18778839                        |
| 1C-I2 | 0.00                 | 1.80000 %                | 974.20834991                           | 1.36389171               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.36389171                  | 0.00000000                             | 954.18778839                        |
| 1C-I3 | 0.00                 | 1.30000 %                | 974.20834991                           | 0.98503289               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.98503289                  | 0.00000000                             | 954.18778839                        |
| 1C-I4 | 0.00                 | 0.80000 %                | 974.20834991                           | 0.60617407               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60617407                  | 0.00000000                             | 954.18778839                        |
| 1E-A1 | 51,618,093.67        | 6.68822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A2 | 51,618,093.67        | 7.18822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A3 | 51,618,093.67        | 7.68822 %                | 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-C01



Distribution Date: 25-Jun-2024  
05-Jun-2024 11:41:59 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 |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 51,618,093.67        | 8.18822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B1 | 51,618,093.67        | 6.68822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B2 | 51,618,093.67        | 7.18822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B3 | 51,618,093.67        | 7.68822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B4 | 51,618,093.67        | 8.18822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-C1 | 51,618,093.67        | 6.68822 %                | 974.20834991                           | 5.06778208               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.06778208                  | 0.00000000                             | 954.18778839                        |
| 1E-C2 | 51,618,093.67        | 7.18822 %                | 974.20834991                           | 5.44664090               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.44664090                  | 0.00000000                             | 954.18778839                        |
| 1E-C3 | 51,618,093.67        | 7.68822 %                | 974.20834991                           | 5.82549972               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.82549972                  | 0.00000000                             | 954.18778839                        |
| 1E-C4 | 51,618,093.67        | 8.18822 %                | 974.20834991                           | 6.20435853               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.20435853                  | 0.00000000                             | 954.18778839                        |
| 1E-D1 | 103,236,187.33       | 6.68822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D2 | 103,236,187.33       | 7.18822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D3 | 103,236,187.33       | 7.68822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D4 | 103,236,187.33       | 8.18822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D5 | 103,236,187.33       | 8.98822 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-F1 | 103,236,187.33       | 6.68822 %                | 487.10417500                           | 2.53389104               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.53389104                  | 0.00000000                             | 477.09389424                        |
| 1E-F2 | 103,236,187.33       | 7.18822 %                | 487.10417500                           | 2.72332045               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.72332045                  | 0.00000000                             | 477.09389424                        |
| 1E-F3 | 103,236,187.33       | 7.68822 %                | 487.10417500                           | 2.91274986               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.91274986                  | 0.00000000                             | 477.09389424                        |
| 1E-F4 | 103,236,187.33       | 8.18822 %                | 487.10417500                           | 3.10217927               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.10217927                  | 0.00000000                             | 477.09389424                        |
| 1E-F5 | 103,236,187.33       | 8.98822 %                | 487.10417500                           | 3.40526630               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.40526630                  | 0.00000000                             | 477.09389424                        |
| 1X-1  | 0.00                 | 2.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1X-2  | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1X-3  | 0.00                 | 1.30000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1X-4  | 0.00                 | 0.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1Y-1  | 0.00                 | 2.30000 %                | 487.10417500                           | 0.87137526               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.87137526                  | 0.00000000                             | 477.09389424                        |
| 1Y-2  | 0.00                 | 1.80000 %                | 487.10417500                           | 0.68194585               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.68194585                  | 0.00000000                             | 477.09389424                        |
| 1Y-3  | 0.00                 | 1.30000 %                | 487.10417500                           | 0.49251645               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49251645                  | 0.00000000                             | 477.09389424                        |
| 1Y-4  | 0.00                 | 0.80000 %                | 487.10417500                           | 0.30308704               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30308704                  | 0.00000000                             | 477.09389424                        |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 1,506,054.14 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (94,520.89)  |
| Total Deposits                                  | 1,411,533.25 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,392,366.59 |
| Total Withdrawals (Pool Distribution Amount)    | 1,411,533.25 |
| Ending Balance                                  | 0.00         |

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

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

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 60,373,323.72     |
| Total Principal Reduction Cumulative                        | 35,448,391,014.37 |
| Scheduled Principal Current                                 | 21,763,558.72     |
| Scheduled Principal Cumulative                              | 3,800,955,129.02  |
| Unscheduled Principal Current                               | 38,515,244.11     |
| Unscheduled Principal Cumulative                            | 31,643,298,415.42 |
| Senior Reduction Amount                                     | 55,460,474.76     |
| Subordinate Reduction Amount                                | 4,818,328.07      |
| Calculated Tranche Write-down Amount                        | 94,520.89         |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 98,168.42         |
| Recovery Principal on Previously Liquidated Loan Current    | 94,520.89         |
| Recovery Principal on Previously Liquidated Loan Cumulative | 147,719.99        |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 180187            |
| Period Beginning Loan Count                                 | 48557             |
| Period Reference Pool Removal Loan Count                    | 248               |
| Period Ending Loan Count                                    | 48309             |
| UPB at Origination                                          | 44,417,045,000.00 |
| UPB at Issuance                                             | 43,757,996,032.69 |
| UPB Actual Current                                          | 8,309,605,018.32  |
| Period PIF Loan Count Current                               | 248               |
| PIF Loan Count Cumulative                                   | 131567            |
| Period PIF Loan UPB Current                                 | 32,582,044.05     |
| PIF Loan UPB Cumulative                                     | 30,384,438,161.55 |
| Period Partial Prepayment Amount                            | 6,182,067.88      |
| Repurchase Prior CE Loan Count Curr                         | 0                 |
| Repurchase Prior CE Loan Count Cum                          | 156               |
| Repurchase Prior Credit Event UPB Curr                      | 0.00              |
| Repurchase Prior Credit Event UPB Cum                       | 29,829,618.88     |
| Credit Event Amount Current                                 | 0.00              |
| Credit Event Amount Cumulative                              | 25,453,602.87     |
| Total Active Modified Loan Count                            | 941               |
| Total Active Modified Loan UPB                              | 222,422,280.39    |
| Adjusted SOFR                                               | 5.438220%         |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C01



Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 92.019111% |
| Subordinate Percentage                | 7.980889%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 1A-H  | 0.00                         | 0.00                       | 3.750000 %     | 7.980000 %       | 7.980000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.650000 %     | 7.980000 %       | 7.980000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.650000 %     | 7.980000 %       | 7.980000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 5.180000 %       | 5.220000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 5.180000 %       | 5.220000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.100000 %     | 7.980000 %       | 7.980000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.550000 %     | 7.980000 %       | 7.980000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 5.180000 %       | 5.220000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.570000 %       | 2.580000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.570000 %       | 2.580000 %    |
| 1B-2H | 94,520.89                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Connecticut Avenue Securities  
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Rep and Warranty Settlement Reporting - Deal Level

|                                                    | 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     | 415          | 75,296,580.19  | 0.859053 % | 0.906139 % |
| 60 Days     | 108          | 19,345,236.52  | 0.223561 % | 0.232806 % |
| 90 Days     | 43           | 8,199,144.13   | 0.089010 % | 0.098671 % |
| 120 Days    | 37           | 7,004,691.06   | 0.076590 % | 0.084296 % |
| 150 Days    | 34           | 5,790,330.08   | 0.070380 % | 0.069682 % |
| 180+ Days   | 136          | 28,455,537.86  | 0.281521 % | 0.342442 % |
| Totals      | 773          | 144,091,519.84 | 1.600116 % | 1.734036 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

| Group | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|---------------|------------------------|-----------------|
| Total | 358            | 99,794,412.06 | 98,168.42              | 0.098371        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037906233  | 332,136.64  | 95.12                  | 0.028639        |
| Summary | 0037906667  | 148,933.68  | 201.68                 | 0.135416        |
| Summary | 0037906755  | 277,789.02  | 510.84                 | 0.183895        |
| Summary | 0037906920  | 157,557.07  | 147.71                 | 0.093750        |
| Summary | 0037907226  | 144,804.99  | 319.13                 | 0.220386        |
| Summary | 0037907273  | 249,626.22  | 26.00                  | 0.010416        |
| Summary | 0037907385  | 158,858.63  | 43.55                  | 0.027414        |
| Summary | 0037907395  | 169,366.24  | 190.31                 | 0.112366        |
| Summary | 0037907638  | 298,246.09  | 31.07                  | 0.010418        |
| Summary | 0037907913  | 313,446.21  | 261.21                 | 0.083335        |
| Summary | 0037908497  | 263,881.84  | 219.90                 | 0.083333        |
| Summary | 0037909377  | 618,966.75  | 386.85                 | 0.062499        |
| Summary | 0037910358  | 315,751.71  | 361.80                 | 0.114584        |
| Summary | 0037910436  | 443,739.29  | 885.01                 | 0.199444        |
| Summary | 0037910510  | 404,488.57  | 632.01                 | 0.156249        |
| Summary | 0037910785  | 205,460.27  | 278.23                 | 0.135418        |
| Summary | 0037910899  | 86,848.23   | 90.47                  | 0.104170        |
| Summary | 0037911544  | 71,872.74   | 59.89                  | 0.083328        |
| Summary | 0037912808  | 149,357.09  | 171.14                 | 0.114584        |
| Summary | 0037914152  | 394,680.14  | 493.35                 | 0.125000        |
| Summary | 0037914854  | 212,542.93  | 287.82                 | 0.135417        |
| Summary | 0037915031  | 345,893.34  | 288.24                 | 0.083332        |
| Summary | 0037915737  | 425,452.08  | 430.37                 | 0.101156        |
| Summary | 0037916242  | 355,751.31  | 333.52                 | 0.093751        |
| Summary | 0037916736  | 383,844.66  | 39.98                  | 0.010416        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037916774  | 577,099.04  | 781.49                 | 0.135417        |
| Summary | 0037917245  | 246,498.04  | 410.83                 | 0.166667        |
| Summary | 0037918000  | 97,973.68   | 88.04                  | 0.089861        |
| Summary | 0037918420  | 351,933.56  | 403.26                 | 0.114584        |
| Summary | 0037918526  | 111,664.20  | 174.48                 | 0.156254        |
| Summary | 0037918592  | 208,364.68  | 130.23                 | 0.062501        |
| Summary | 0037918962  | 115,032.54  | 191.72                 | 0.166666        |
| Summary | 0037919007  | 219,674.67  | 328.05                 | 0.149334        |
| Summary | 0037919126  | 388,786.00  | 202.49                 | 0.052083        |
| Summary | 0037919235  | 327,359.44  | 375.10                 | 0.114584        |
| Summary | 0037919910  | 220,171.99  | 183.48                 | 0.083335        |
| Summary | 0037920217  | 213,328.48  | 244.44                 | 0.114584        |
| Summary | 0037920228  | 370,158.89  | 501.26                 | 0.135418        |
| Summary | 0037920310  | 605,910.45  | 946.74                 | 0.156251        |
| Summary | 0037920372  | 92,263.22   | 96.11                  | 0.104169        |
| Summary | 0037921630  | 197,021.58  | 307.85                 | 0.156252        |
| Summary | 0037921946  | 212,802.47  | 88.67                  | 0.041668        |
| Summary | 0037922111  | 320,221.88  | 466.99                 | 0.145833        |
| Summary | 0037922257  | 513,419.60  | 521.71                 | 0.101615        |
| Summary | 0037922321  | 233,551.24  | 194.63                 | 0.083335        |
| Summary | 0037922778  | 463,349.84  | 530.92                 | 0.114583        |
| Summary | 0037923627  | 431,635.43  | 401.06                 | 0.092916        |
| Summary | 0037923690  | 268,487.96  | 279.67                 | 0.104165        |
| Summary | 0037924175  | 342,541.44  | 535.22                 | 0.156250        |
| Summary | 0037924237  | 125,534.97  | 156.92                 | 0.125001        |
| Summary | 0037924491  | 38,394.11   | 71.99                  | 0.187503        |
| Summary | 0037925153  | 225,085.30  | 304.80                 | 0.135415        |
| Summary | 0037925406  | 340,774.85  | 316.64                 | 0.092918        |
| Summary | 0037927043  | 482,149.51  | 803.58                 | 0.166666        |
| Summary | 0037928632  | 208,307.10  | 225.67                 | 0.108335        |
| Summary | 0037928948  | 398,916.99  | 59.65                  | 0.014953        |
| Summary | 0037928963  | 196,325.41  | 224.96                 | 0.114585        |
| Summary | 0037929845  | 465,010.71  | 339.07                 | 0.072917        |
| Summary | 0037929890  | 234,931.97  | 210.37                 | 0.089545        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037929894  | 274,442.11  | 171.53                 | 0.062501        |
| Summary | 0037930698  | 201,931.79  | 231.38                 | 0.114583        |
| Summary | 0037931237  | 86,693.71   | 134.74                 | 0.155421        |
| Summary | 0037931245  | 124,693.22  | 155.87                 | 0.125003        |
| Summary | 0037931314  | 278,340.91  | 318.93                 | 0.114583        |
| Summary | 0037931403  | 345,912.36  | 37.71                  | 0.010902        |
| Summary | 0037931764  | 393,395.97  | 160.64                 | 0.040834        |
| Summary | 0037932340  | 332,314.62  | 380.78                 | 0.114584        |
| Summary | 0037933234  | 300,055.68  | 437.58                 | 0.145833        |
| Summary | 0037933278  | 603,573.83  | 817.34                 | 0.135417        |
| Summary | 0037933299  | 189,932.99  | 356.12                 | 0.187498        |
| Summary | 0037933427  | 373,220.76  | 505.40                 | 0.135416        |
| Summary | 0037933708  | 189,292.07  | 157.74                 | 0.083332        |
| Summary | 0037934240  | 272,323.34  | 228.52                 | 0.083915        |
| Summary | 0037935747  | 239,559.34  | 199.63                 | 0.083332        |
| Summary | 0037936143  | 337,958.25  | 211.22                 | 0.062499        |
| Summary | 0037936534  | 243,635.40  | 152.27                 | 0.062499        |
| Summary | 0037937636  | 177,114.20  | 239.84                 | 0.135415        |
| Summary | 0037937662  | 171,450.30  | 313.04                 | 0.182584        |
| Summary | 0037938096  | 141,632.21  | 236.05                 | 0.166664        |
| Summary | 0037938169  | 84,137.42   | 122.70                 | 0.145833        |
| Summary | 0037939022  | 317,695.62  | 198.56                 | 0.062500        |
| Summary | 0037939239  | 164,067.41  | 205.08                 | 0.124997        |
| Summary | 0037939504  | 399,357.82  | 332.80                 | 0.083334        |
| Summary | 0037939825  | 216,741.84  | 225.77                 | 0.104165        |
| Summary | 0037939910  | 189,021.48  | 177.21                 | 0.093751        |
| Summary | 0037940164  | 197,911.17  | 226.77                 | 0.114582        |
| Summary | 0037940409  | 256,183.13  | 160.11                 | 0.062498        |
| Summary | 0037940486  | 171,621.16  | 172.30                 | 0.100396        |
| Summary | 0037941023  | 143,023.65  | 178.78                 | 0.125000        |
| Summary | 0037941111  | 368,389.09  | 460.49                 | 0.125001        |
| Summary | 0037941808  | 246,921.41  | 308.65                 | 0.124999        |
| Summary | 0037941995  | 282,986.50  | 235.82                 | 0.083333        |
| Summary | 0037942230  | 476,029.36  | 545.45                 | 0.114583        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037942354  | 164,111.65  | 102.57                 | 0.062500        |
| Summary | 0037942938  | 86,207.60   | 62.86                  | 0.072917        |
| Summary | 0037942960  | 77,320.14   | 112.76                 | 0.145835        |
| Summary | 0037942984  | 51,133.93   | 63.92                  | 0.125005        |
| Summary | 0037943035  | 152,320.10  | 222.13                 | 0.145831        |
| Summary | 0037943056  | 373,837.54  | 389.41                 | 0.104166        |
| Summary | 0037943120  | 386,995.42  | 524.06                 | 0.135418        |
| Summary | 0037944097  | 217,283.94  | 339.51                 | 0.156252        |
| Summary | 0037944396  | 410,815.69  | 299.55                 | 0.072916        |
| Summary | 0037944613  | 548,832.14  | 400.19                 | 0.072917        |
| Summary | 0037945192  | 131,460.91  | 30.86                  | 0.023475        |
| Summary | 0037946275  | 185,222.84  | 176.61                 | 0.095350        |
| Summary | 0037947271  | 618,207.11  | 643.97                 | 0.104167        |
| Summary | 0037947337  | 236,448.97  | 73.89                  | 0.031250        |
| Summary | 0037947449  | 171,184.69  | 94.81                  | 0.055385        |
| Summary | 0037948457  | 405,467.76  | 337.89                 | 0.083333        |
| Summary | 0037948957  | 86,216.61   | 26.94                  | 0.031247        |
| Summary | 0037949123  | 198,087.17  | 144.44                 | 0.072917        |
| Summary | 0037949245  | 435,423.80  | 399.04                 | 0.091644        |
| Summary | 0037949905  | 533,117.35  | 388.73                 | 0.072916        |
| Summary | 0037950343  | 423,699.37  | 838.10                 | 0.197805        |
| Summary | 0037951452  | 193,715.10  | 305.83                 | 0.157876        |
| Summary | 0037951648  | 242,421.87  | 255.64                 | 0.105453        |
| Summary | 0037951661  | 240,186.14  | 211.74                 | 0.088157        |
| Summary | 0037952031  | 561,730.40  | 585.14                 | 0.104167        |
| Summary | 0037953193  | 96,480.15   | 6.66                   | 0.006903        |
| Summary | 0037953222  | 347,807.30  | 326.07                 | 0.093750        |
| Summary | 0037954837  | 564,143.07  | 411.35                 | 0.072916        |
| Summary | 0037955036  | 82,812.91   | 86.26                  | 0.104163        |
| Summary | 0037955188  | 118,376.19  | 184.96                 | 0.156248        |
| Summary | 0037955574  | 613,649.70  | 447.45                 | 0.072916        |
| Summary | 0037955856  | 403,448.43  | 374.87                 | 0.092916        |
| Summary | 0037955992  | 371,263.22  | 363.53                 | 0.097917        |
| Summary | 0037956042  | 108,214.42  | 157.81                 | 0.145831        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037956344  | 210,053.82  | 306.33                 | 0.145834        |
| Summary | 0037956651  | 388,133.18  | 404.31                 | 0.104168        |
| Summary | 0037956697  | 396,376.99  | 247.74                 | 0.062501        |
| Summary | 0037956792  | 340,420.94  | 283.68                 | 0.083332        |
| Summary | 0037956995  | 95,379.16   | 168.90                 | 0.177083        |
| Summary | 0037957674  | 197,880.74  | 185.51                 | 0.093748        |
| Summary | 0037958257  | 333,284.05  | 416.61                 | 0.125001        |
| Summary | 0037958446  | 399,781.95  | 499.73                 | 0.125001        |
| Summary | 0037958789  | 174,394.36  | 43.28                  | 0.024817        |
| Summary | 0037958853  | 293,054.45  | 213.69                 | 0.072918        |
| Summary | 0037958941  | 395,352.01  | 370.64                 | 0.093749        |
| Summary | 0037959210  | 409,624.64  | 298.68                 | 0.072916        |
| Summary | 0037959486  | 127,819.78  | 226.35                 | 0.177085        |
| Summary | 0037959703  | 458,298.44  | 662.86                 | 0.144635        |
| Summary | 0037959834  | 493,970.56  | 771.83                 | 0.156250        |
| Summary | 0037960833  | 145,186.48  | 105.87                 | 0.072920        |
| Summary | 0037961113  | 235,691.33  | 270.06                 | 0.114582        |
| Summary | 0037962551  | 391,227.92  | 244.52                 | 0.062501        |
| Summary | 0037963051  | 336,974.22  | 280.81                 | 0.083333        |
| Summary | 0037963863  | 394,194.24  | 164.25                 | 0.041667        |
| Summary | 0037963954  | 232,140.72  | 96.73                  | 0.041669        |
| Summary | 0037964051  | 394,683.89  | 328.90                 | 0.083333        |
| Summary | 0037964118  | 190,220.78  | 118.89                 | 0.062501        |
| Summary | 0037964539  | 179,093.99  | 149.24                 | 0.083331        |
| Summary | 0037964730  | 142,990.24  | 178.74                 | 0.125002        |
| Summary | 0037964813  | 157,492.46  | 163.10                 | 0.103561        |
| Summary | 0037966128  | 388,048.86  | 466.95                 | 0.120333        |
| Summary | 0037966571  | 277,465.09  | 244.40                 | 0.088083        |
| Summary | 0037966854  | 241,527.69  | 251.59                 | 0.104166        |
| Summary | 0037966959  | 187,263.55  | 16.79                  | 0.008966        |
| Summary | 0037967749  | 520,093.72  | 325.06                 | 0.062500        |
| Summary | 0037967788  | 94,009.66   | 8.92                   | 0.009488        |
| Summary | 0037968231  | 316,229.02  | 378.16                 | 0.119584        |
| Summary | 0037968251  | 152,610.51  | 206.66                 | 0.135417        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037968520  | 226,072.91  | 211.94                 | 0.093749        |
| Summary | 0037969438  | 279,083.22  | 319.78                 | 0.114582        |
| Summary | 0037969557  | 139,181.92  | 188.48                 | 0.135420        |
| Summary | 0037970194  | 595,686.96  | 558.46                 | 0.093751        |
| Summary | 0037970850  | 130,181.06  | 108.48                 | 0.083330        |
| Summary | 0037971104  | 205,585.65  | 235.57                 | 0.114585        |
| Summary | 0037971636  | 335,414.22  | 349.39                 | 0.104167        |
| Summary | 0037971676  | 202,902.60  | 202.90                 | 0.099999        |
| Summary | 0037971677  | 153,748.52  | 160.15                 | 0.104164        |
| Summary | 0037971975  | 135,595.51  | 169.49                 | 0.124997        |
| Summary | 0037972397  | 239,342.88  | 124.66                 | 0.052084        |
| Summary | 0037972886  | 199,461.52  | 228.55                 | 0.114584        |
| Summary | 0037972921  | 361,514.08  | 451.89                 | 0.124999        |
| Summary | 0037973601  | 158,150.80  | 148.27                 | 0.093752        |
| Summary | 0037973741  | 378,108.56  | 236.32                 | 0.062501        |
| Summary | 0037974449  | 149,582.00  | 93.49                  | 0.062501        |
| Summary | 0037974450  | 329,885.03  | 206.18                 | 0.062501        |
| Summary | 0037975851  | 533,494.64  | 591.92                 | 0.110951        |
| Summary | 0037975871  | 194,758.15  | 112.64                 | 0.057836        |
| Summary | 0037975935  | 236,063.14  | 410.13                 | 0.173737        |
| Summary | 0037976401  | 86,136.81   | 116.64                 | 0.135412        |
| Summary | 0037976709  | 222,296.07  | 217.48                 | 0.097833        |
| Summary | 0037977307  | 215,014.92  | 145.54                 | 0.067688        |
| Summary | 0037978472  | 180,961.63  | 169.65                 | 0.093749        |
| Summary | 0037978532  | 197,550.38  | 185.20                 | 0.093748        |
| Summary | 0037978651  | 380,903.95  | 119.03                 | 0.031249        |
| Summary | 0037979877  | 365,396.91  | 494.81                 | 0.135417        |
| Summary | 0037981346  | 92,455.67   | 77.05                  | 0.083337        |
| Summary | 0037981367  | 158,608.35  | 33.04                  | 0.020831        |
| Summary | 0037982100  | 546,490.13  | 626.19                 | 0.114584        |
| Summary | 0037982823  | 234,621.12  | 195.52                 | 0.083334        |
| Summary | 0037984013  | 129,028.81  | 188.17                 | 0.145836        |
| Summary | 0037984054  | 120,624.04  | 125.65                 | 0.104167        |
| Summary | 0037984873  | 219,274.20  | 296.93                 | 0.135415        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037984901  | 636,782.00  | 1,127.63               | 0.177083        |
| Summary | 0037984906  | 240,614.00  | 325.83                 | 0.135416        |
| Summary | 0037985043  | 254,001.25  | 396.88                 | 0.156251        |
| Summary | 0037985656  | 270,575.38  | 281.85                 | 0.104167        |
| Summary | 0037985917  | 329,601.81  | 206.00                 | 0.062500        |
| Summary | 0037985938  | 248,882.02  | 262.82                 | 0.105600        |
| Summary | 0037989578  | 331,470.22  | 341.29                 | 0.102962        |
| Summary | 0037991131  | 73,215.55   | 52.78                  | 0.072089        |
| Summary | 0037991482  | 364,920.99  | 14.10                  | 0.003864        |
| Summary | 0037991712  | 187,363.98  | 234.20                 | 0.124997        |
| Summary | 0037991764  | 385,441.80  | 354.90                 | 0.092076        |
| Summary | 0037992592  | 129,368.60  | 120.20                 | 0.092913        |
| Summary | 0037994165  | 567,788.23  | 473.16                 | 0.083334        |
| Summary | 0037994776  | 229,830.81  | 213.55                 | 0.092916        |
| Summary | 0037995663  | 286,402.81  | 328.17                 | 0.114583        |
| Summary | 0037995791  | 80,274.13   | 66.90                  | 0.083339        |
| Summary | 0037995851  | 107,084.62  | 145.01                 | 0.135416        |
| Summary | 0037996072  | 160,349.26  | 40.76                  | 0.025420        |
| Summary | 0037996145  | 257,853.93  | 239.59                 | 0.092917        |
| Summary | 0037997456  | 640,196.41  | 666.87                 | 0.104166        |
| Summary | 0037998555  | 462,721.03  | 385.60                 | 0.083333        |
| Summary | 0037999339  | 397,972.39  | 580.38                 | 0.145834        |
| Summary | 0037999501  | 353,729.68  | 479.01                 | 0.135417        |
| Summary | 0037999724  | 250,627.64  | 182.75                 | 0.072917        |
| Summary | 0038001096  | 125,484.22  | 130.71                 | 0.104164        |
| Summary | 0038001111  | 324,558.85  | 12.20                  | 0.003759        |
| Summary | 0038002395  | 253,379.27  | 237.54                 | 0.093749        |
| Summary | 0038002946  | 287,492.39  | 419.26                 | 0.145833        |
| Summary | 0038003503  | 251,926.94  | 183.70                 | 0.072918        |
| Summary | 0038003541  | 389,085.68  | 405.30                 | 0.104167        |
| Summary | 0038003894  | 216,166.21  | 315.24                 | 0.145832        |
| Summary | 0038004305  | 137,824.32  | 157.92                 | 0.114581        |
| Summary | 0038006391  | 296,837.24  | 92.76                  | 0.031249        |
| Summary | 0038006455  | 134,598.52  | 154.64                 | 0.114890        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB  | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|--------------|------------------------|-----------------|
| Summary | 0038006561  | 121,689.87   | 63.38                  | 0.052083        |
| Summary | 0038007050  | 85,720.96    | 107.15                 | 0.124999        |
| Summary | 0038007659  | 410,432.50   | 384.78                 | 0.093750        |
| Summary | 0038008390  | 1,253,165.97 | 1,435.92               | 0.114583        |
| Summary | 0038008455  | 124,955.00   | 195.24                 | 0.156248        |
| Summary | 0038008503  | 292,415.30   | 365.52                 | 0.125000        |
| Summary | 0038011142  | 344,753.08   | 287.29                 | 0.083332        |
| Summary | 0038011489  | 144,321.56   | 210.47                 | 0.145834        |
| Summary | 0038011635  | 84,451.78    | 173.97                 | 0.205999        |
| Summary | 0038011851  | 319,226.00   | 365.78                 | 0.114583        |
| Summary | 0038012001  | 595,912.18   | 806.96                 | 0.135416        |
| Summary | 0038012288  | 113,119.97   | 23.57                  | 0.020836        |
| Summary | 0038013195  | 170,767.40   | 249.04                 | 0.145836        |
| Summary | 0038013556  | 335,823.22   | 209.89                 | 0.062500        |
| Summary | 0038013828  | 591,494.65   | 492.91                 | 0.083333        |
| Summary | 0038014437  | 325,639.11   | 440.97                 | 0.135417        |
| Summary | 0038015845  | 344,553.83   | 671.32                 | 0.194837        |
| Summary | 0038015927  | 171,434.11   | 71.43                  | 0.041666        |
| Summary | 0038016650  | 589,615.64   | 368.51                 | 0.062500        |
| Summary | 0038016659  | 303,417.30   | 29.08                  | 0.009584        |
| Summary | 0038018327  | 108,198.40   | 123.98                 | 0.114586        |
| Summary | 0038019669  | 208,950.88   | 217.66                 | 0.104168        |
| Summary | 0038019732  | 484,421.19   | 605.53                 | 0.125001        |
| Summary | 0038019761  | 197,582.83   | 226.40                 | 0.114585        |
| Summary | 0038021361  | 201,766.28   | 105.09                 | 0.052085        |
| Summary | 0038021392  | 205,058.29   | 170.88                 | 0.083332        |
| Summary | 0038021618  | 156,020.40   | 178.77                 | 0.114581        |
| Summary | 0038021905  | 194,006.72   | 180.26                 | 0.092914        |
| Summary | 0038022113  | 251,741.42   | 157.34                 | 0.062501        |
| Summary | 0038022359  | 260,437.41   | 325.55                 | 0.125001        |
| Summary | 0038022535  | 313,906.30   | 457.78                 | 0.145833        |
| Summary | 0038023852  | 83,419.54    | 76.92                  | 0.092209        |
| Summary | 0038024644  | 159,810.70   | 115.20                 | 0.072085        |
| Summary | 0038024715  | 286,355.40   | 298.29                 | 0.104168        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0038025122  | 359,415.69  | 37.44                  | 0.010417        |
| Summary | 0038025316  | 350,697.45  | 292.25                 | 0.083334        |
| Summary | 0038025508  | 252,854.84  | 368.75                 | 0.145835        |
| Summary | 0038025653  | 206,205.76  | 171.84                 | 0.083334        |
| Summary | 0038026322  | 335,593.89  | 209.75                 | 0.062501        |
| Summary | 0038027127  | 309,289.38  | 161.09                 | 0.052084        |
| Summary | 0038028847  | 688,082.42  | 860.10                 | 0.125000        |
| Summary | 0038028911  | 321,388.38  | 334.78                 | 0.104167        |
| Summary | 0038029096  | 154,479.88  | 241.37                 | 0.156247        |
| Summary | 0038029488  | 79,471.18   | 57.95                  | 0.072920        |
| Summary | 0038030860  | 209,150.03  | 174.29                 | 0.083333        |
| Summary | 0038031062  | 313,641.03  | 130.68                 | 0.041665        |
| Summary | 0038031835  | 159,016.94  | 265.03                 | 0.166668        |
| Summary | 0038031918  | 276,318.04  | 374.18                 | 0.135416        |
| Summary | 0038032384  | 108,317.15  | 33.85                  | 0.031251        |
| Summary | 0038032497  | 288,961.08  | 240.80                 | 0.083333        |
| Summary | 0038032614  | 156,221.36  | 130.18                 | 0.083330        |
| Summary | 0038034222  | 325,096.63  | 203.19                 | 0.062501        |
| Summary | 0038034654  | 197,462.24  | 185.12                 | 0.093750        |
| Summary | 0038035260  | 182,092.90  | 265.55                 | 0.145832        |
| Summary | 0038035918  | 393,710.81  | 410.12                 | 0.104168        |
| Summary | 0038037051  | 368,857.20  | 345.80                 | 0.093749        |
| Summary | 0038037345  | 433,432.37  | 406.34                 | 0.093749        |
| Summary | 0038043040  | 546,318.82  | 621.51                 | 0.113763        |
| Summary | 0038043127  | 130,701.10  | 97.16                  | 0.074338        |
| Summary | 0038043596  | 412,113.78  | 386.01                 | 0.093666        |
| Summary | 0038044317  | 179,082.35  | 18.65                  | 0.010414        |
| Summary | 0038044822  | 58,880.60   | 36.37                  | 0.061769        |
| Summary | 0038045629  | 604,550.06  | 566.77                 | 0.093751        |
| Summary | 0038046388  | 540,412.07  | 619.22                 | 0.114583        |
| Summary | 0038046883  | 135,733.94  | 226.22                 | 0.166664        |
| Summary | 0038047173  | 299,489.02  | 124.79                 | 0.041668        |
| Summary | 0038048610  | 88,968.51   | 92.68                  | 0.104172        |
| Summary | 0038049391  | 275,842.84  | 229.87                 | 0.083334        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB  | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|--------------|------------------------|-----------------|
| Summary | 0038049580  | 314,491.83   | 229.32                 | 0.072918        |
| Summary | 0038052814  | 1,047,731.40 | 1,907.84               | 0.182092        |
| Summary | 0038052902  | 393,124.41   | 368.55                 | 0.093749        |
| Summary | 0038053555  | 88,395.53    | 34.82                  | 0.039391        |
| Summary | 0038055270  | 498,429.84   | 519.20                 | 0.104167        |
| Summary | 0038055358  | 115,963.04   | 131.91                 | 0.113752        |
| Summary | 0038056750  | 287,016.46   | 149.49                 | 0.052084        |
| Summary | 0038057036  | 217,188.04   | 203.61                 | 0.093748        |
| Summary | 0038058054  | 92,887.23    | 102.99                 | 0.110876        |
| Summary | 0038059200  | 207,137.08   | 225.35                 | 0.108793        |
| Summary | 0038059209  | 370,783.46   | 270.36                 | 0.072916        |
| Summary | 0038059651  | 300,170.73   | 308.11                 | 0.102645        |
| Summary | 0038060684  | 304,883.40   | 222.31                 | 0.072916        |
| Summary | 0038061275  | 47,816.31    | 64.75                  | 0.135414        |
| Summary | 0038061628  | 411,183.91   | 385.48                 | 0.093749        |
| Summary | 0038062899  | 136,232.77   | 85.15                  | 0.062503        |
| Summary | 0038062918  | 377,441.50   | 314.53                 | 0.083332        |
| Summary | 0038063121  | 362,210.81   | 420.98                 | 0.116225        |
| Summary | 0038063951  | 291,651.42   | 210.23                 | 0.072083        |
| Summary | 0038063988  | 163,731.81   | 272.89                 | 0.166669        |
| Summary | 0038064208  | 311,756.19   | 227.32                 | 0.072916        |
| Summary | 0038064853  | 408,724.58   | 122.50                 | 0.029971        |
| Summary | 0038065075  | 395,565.77   | 618.07                 | 0.156250        |
| Summary | 0038065246  | 141,492.97   | 206.34                 | 0.145831        |
| Summary | 0038065526  | 168,703.17   | 123.01                 | 0.072915        |
| Summary | 0038067996  | 160,990.96   | 83.85                  | 0.052084        |
| Summary | 0038068248  | 55,448.32    | 51.98                  | 0.093745        |
| Summary | 0038068842  | 252,443.27   | 368.15                 | 0.145835        |
| Summary | 0038069719  | 330,176.66   | 309.54                 | 0.093750        |
| Summary | 0038070082  | 178,270.14   | 94.34                  | 0.052920        |
| Summary | 0038070250  | 214,363.92   | 200.97                 | 0.093752        |
| Summary | 0038070374  | 312,284.01   | 292.77                 | 0.093751        |
| Summary | 0038070435  | 295,516.26   | 369.40                 | 0.125002        |
| Summary | 0038071595  | 300,968.78   | 350.67                 | 0.116514        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0038072253  | 477,061.40  | 298.16                 | 0.062499        |
| Summary | 0038074587  | 404,251.72  | 336.88                 | 0.083334        |
| Summary | 0038075022  | 136,921.31  | 128.36                 | 0.093747        |
| Summary | 0038075618  | 98,613.60   | 10.27                  | 0.010414        |
| Summary | 0038075628  | 177,165.64  | 203.00                 | 0.114582        |
| Summary | 0038076966  | 338,393.00  | 246.74                 | 0.072915        |
| Summary | 0038077065  | 248,393.57  | 181.12                 | 0.072917        |
| Summary | 0038077162  | 333,083.69  | 416.35                 | 0.124999        |
| Summary | 0038077227  | 252,471.87  | 341.89                 | 0.135417        |
| Summary | 0038081872  | 425,716.31  | 266.07                 | 0.062499        |
| Summary | 0038082233  | 327,153.48  | 177.68                 | 0.054311        |
| Summary | 0038082722  | 323,650.54  | 60.91                  | 0.018820        |
| Summary | 0038082800  | 75,937.77   | 133.84                 | 0.176250        |
| Summary | 0038083109  | 73,303.42   | 87.94                  | 0.119967        |
| Summary | 0038083637  | 314,866.62  | 295.19                 | 0.093751        |
| Summary | 0038084293  | 122,358.31  | 89.22                  | 0.072917        |
| Summary | 0038084323  | 229,373.34  | 358.40                 | 0.156252        |
| Summary | 0038084713  | 331,253.67  | 552.09                 | 0.166667        |
| Summary | 0038085226  | 230,540.63  | 120.07                 | 0.052082        |
| Summary | 0038085336  | 310,876.98  | 224.09                 | 0.072083        |
| Summary | 0038086049  | 353,762.09  | 73.70                  | 0.020833        |
| Summary | 0038086410  | 378,709.50  | 197.24                 | 0.052082        |
| Summary | 0038086689  | 411,697.37  | 175.10                 | 0.042531        |
| Summary | 0038087001  | 310,441.14  | 303.07                 | 0.097626        |
| Summary | 0038087593  | 318,199.18  | 397.75                 | 0.125000        |
| Summary | 0038087691  | 284,576.72  | 148.22                 | 0.052084        |
| Summary | 0038087693  | 282,279.57  | 287.23                 | 0.101754        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans            | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|-----------------------|-------------------|-----------------------|--------------------|
| No Losses This Period |                   |                       |                    |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number        | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|-----------------------|-------------------|-----------------------|--------------------|
| No Losses This Period |                   |                       |                    |

## 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 |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 6          | 1,585,551.42      | 94,520.89             | 382,490.39                  | 24.123             |

## 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 |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0037909339     | 435,806.60        | 7,050.91              | 111,659.40                  | 25.621             |
| 0037938237     | 103,222.77        | 10,389.23             | 25,685.51                   | 24.884             |
| 0037957713     | 160,510.45        | 7,682.23              | 38,572.17                   | 24.031             |
| 0037960508     | 79,881.08         | 6,968.97              | 26,732.59                   | 33.465             |
| 0037964212     | 399,963.96        | 62,530.75             | 136,158.89                  | 34.043             |
| 0038010004     | 406,166.56        | (101.20)              | 43,681.83                   | 10.755             |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 155            | 25,453,602.87     | 4,137,513.60          | 16.255             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0037906063     | 335,200.88        | (1,240.37)            | (0.370)            |
| 0037907541     | 93,239.82         | 10,644.23             | 11.416             |
| 0037909339     | 435,806.60        | 111,659.40            | 25.621             |
| 0037910161     | 69,493.29         | 28,818.01             | 41.469             |
| 0037911603     | 52,871.77         | 1,293.96              | 2.447              |
| 0037915310     | 102,133.84        | 40,117.18             | 39.279             |
| 0037917538     | 23,964.18         | 17,303.68             | 72.206             |
| 0037917766     | 105,726.47        | 20,534.32             | 19.422             |
| 0037918602     | 104,053.62        | 31,634.49             | 30.402             |
| 0037919004     | 386,063.75        | 128,824.55            | 33.369             |
| 0037919634     | 78,181.43         | 25,011.90             | 31.992             |
| 0037920453     | 94,206.45         | 5,133.15              | 5.449              |
| 0037922248     | 400,650.33        | 43,822.31             | 10.938             |
| 0037922971     | 391,519.71        | 71,646.48             | 18.300             |
| 0037923431     | 362,556.83        | 68,473.10             | 18.886             |
| 0037924032     | 130,003.02        | 6,206.30              | 4.774              |
| 0037924766     | 179,113.90        | 20,168.94             | 11.260             |
| 0037926539     | 404,982.26        | 39,980.57             | 9.872              |
| 0037927398     | 76,777.51         | (469.72)              | (0.612)            |
| 0037927504     | 231,517.09        | (86,703.05)           | (37.450)           |
| 0037928337     | 155,369.71        | 48,459.63             | 31.190             |
| 0037928774     | 60,022.06         | 3,717.93              | 6.194              |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0037929582  | 198,744.33     | (743.79)           | (0.374)         |
| 0037929669  | 67,149.31      | 11,350.24          | 16.903          |
| 0037931937  | 172,710.32     | 6,651.55           | 3.851           |
| 0037932292  | 23,239.70      | 18,959.91          | 81.584          |
| 0037932621  | 372,738.31     | 7,262.71           | 1.948           |
| 0037932832  | 114,881.01     | 56,344.41          | 49.046          |
| 0037935431  | 49,759.43      | 7,300.38           | 14.671          |
| 0037938237  | 103,222.77     | 25,685.51          | 24.884          |
| 0037939369  | 113,278.25     | 981.86             | 0.867           |
| 0037939844  | 259,918.25     | 85,724.81          | 32.981          |
| 0037940707  | 73,133.60      | 30,825.00          | 42.149          |
| 0037941240  | 251,919.19     | 39,137.60          | 15.536          |
| 0037941465  | 378,867.66     | 98,196.32          | 25.918          |
| 0037941853  | 74,440.41      | 28,487.09          | 38.268          |
| 0037942154  | 243,654.39     | (3,618.71)         | (1.485)         |
| 0037942296  | 79,026.36      | 40,589.48          | 51.362          |
| 0037942822  | 101,753.18     | 59,152.29          | 58.133          |
| 0037943948  | 101,262.08     | 14,774.68          | 14.591          |
| 0037944220  | 237,001.81     | 31,658.29          | 13.358          |
| 0037944345  | 100,419.72     | (14,120.95)        | (14.062)        |
| 0037948884  | 97,798.17      | 13,662.99          | 13.971          |
| 0037949740  | 118,010.41     | 11,391.51          | 9.653           |
| 0037950233  | 83,142.67      | 38,781.57          | 46.645          |
| 0037950962  | 32,750.23      | 4,146.33           | 12.660          |
| 0037951939  | 39,697.63      | 10,107.33          | 25.461          |
| 0037952283  | 402,169.91     | (75,284.04)        | (18.719)        |
| 0037953773  | 102,731.53     | 35,544.02          | 34.599          |
| 0037957713  | 160,510.45     | 38,572.17          | 24.031          |
| 0037960508  | 79,881.08      | 26,732.59          | 33.465          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0037960666  | 43,001.26      | 65.15              | 0.152           |
| 0037961691  | 63,606.15      | 27,158.13          | 42.697          |
| 0037963601  | 382,718.62     | 6,134.47           | 1.603           |
| 0037963725  | 242,202.62     | 48,085.51          | 19.853          |
| 0037964212  | 399,963.96     | 136,158.89         | 34.043          |
| 0037964659  | 77,701.91      | 87,309.75          | 112.365         |
| 0037965121  | 89,564.05      | (289.96)           | (0.324)         |
| 0037965750  | 424,704.64     | 25,358.78          | 5.971           |
| 0037965756  | 141,470.02     | (20,485.34)        | (14.480)        |
| 0037966364  | 54,957.19      | (5,718.14)         | (10.405)        |
| 0037966392  | 297,342.88     | 32,494.45          | 10.928          |
| 0037966468  | 191,868.40     | 11,553.91          | 6.022           |
| 0037970758  | 146,858.09     | 139,610.57         | 95.065          |
| 0037973677  | 27,792.28      | 21,050.39          | 75.742          |
| 0037974222  | 168,185.10     | 8,757.34           | 5.207           |
| 0037976146  | 78,675.09      | 16,875.84          | 21.450          |
| 0037977103  | 208,145.79     | 30,414.13          | 14.612          |
| 0037978060  | 110,416.51     | 25,700.99          | 23.276          |
| 0037978814  | 145,725.58     | (5,013.31)         | (3.440)         |
| 0037980309  | 36,003.78      | 12,848.31          | 35.686          |
| 0037983902  | 121,781.89     | 5,735.64           | 4.710           |
| 0037983961  | 141,629.91     | 43,419.97          | 30.657          |
| 0037984412  | 6,516.71       | 3,721.16           | 57.102          |
| 0037985127  | 92,829.75      | 47,938.46          | 51.641          |
| 0037986404  | 299,663.32     | 4,519.07           | 1.508           |
| 0037987199  | 151,184.65     | 41,761.73          | 27.623          |
| 0037989866  | 67,994.53      | 39,893.91          | 58.672          |
| 0037990841  | 121,762.14     | 48,020.49          | 39.438          |
| 0037991061  | 99,176.41      | 2,934.94           | 2.959           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0037991221  | 95,000.70      | 1,973.44           | 2.077           |
| 0037992546  | 278,338.82     | 44,733.73          | 16.072          |
| 0037993032  | 170,421.95     | (912.32)           | (0.535)         |
| 0037995814  | 191,196.61     | 37,491.54          | 19.609          |
| 0037998143  | 70,051.39      | 92,563.32          | 132.136         |
| 0037999612  | 53,462.73      | 53,792.15          | 100.616         |
| 0038004763  | 244,748.64     | 6,612.58           | 2.702           |
| 0038006979  | 590.28         | 1,644.53           | 278.602         |
| 0038007808  | 105,643.57     | 56,123.83          | 53.126          |
| 0038008406  | 224,027.84     | 30,370.04          | 13.556          |
| 0038008591  | 180,139.94     | (7,606.40)         | (4.222)         |
| 0038008767  | 145,025.78     | 56,715.77          | 39.107          |
| 0038010004  | 406,166.56     | 43,681.83          | 10.755          |
| 0038011443  | 54,677.08      | 1,892.51           | 3.461           |
| 0038012462  | 147,373.78     | 30,705.51          | 20.835          |
| 0038013603  | 48,130.57      | 39,025.26          | 81.082          |
| 0038014054  | 53,521.59      | 14,341.94          | 26.797          |
| 0038015502  | 401,410.72     | 38,683.46          | 9.637           |
| 0038018529  | 92,241.27      | 4,205.23           | 4.559           |
| 0038020294  | 70,870.54      | 37,235.82          | 52.541          |
| 0038020561  | 112,921.01     | (590.64)           | (0.523)         |
| 0038021637  | 119,784.11     | 2,728.52           | 2.278           |
| 0038022344  | 60,446.35      | 25,953.69          | 42.937          |
| 0038023780  | 172,165.33     | 28,289.55          | 16.432          |
| 0038025748  | 231,117.07     | 2,356.50           | 1.020           |
| 0038026559  | 143,606.62     | 23,070.89          | 16.065          |
| 0038027060  | 41,612.29      | 1,829.15           | 4.396           |
| 0038029134  | 484,642.11     | 54,379.68          | 11.221          |
| 0038029695  | 118,457.18     | 45,681.98          | 38.564          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0038030027  | 370,199.84     | 76,730.25          | 20.727          |
| 0038033903  | 68,000.50      | 7,233.23           | 10.637          |
| 0038036515  | 110,473.97     | 66,849.71          | 60.512          |
| 0038036573  | 66,709.84      | 15,646.18          | 23.454          |
| 0038038648  | 380,341.35     | (2,183.53)         | (0.574)         |
| 0038040312  | 71,451.05      | 8,084.25           | 11.314          |
| 0038042038  | 38,374.46      | 27,654.91          | 72.066          |
| 0038042998  | 291,190.86     | (5,282.47)         | (1.814)         |
| 0038043175  | 100,845.37     | 8,591.57           | 8.520           |
| 0038044072  | 588,590.93     | (12,452.41)        | (2.116)         |
| 0038044228  | 103,043.28     | 2,622.81           | 2.545           |
| 0038045698  | 88,487.82      | 3,743.58           | 4.231           |
| 0038046118  | 86,010.78      | 2,366.52           | 2.751           |
| 0038047856  | 47,915.10      | 26,120.45          | 54.514          |
| 0038048021  | 155,160.61     | 6,167.90           | 3.975           |
| 0038048341  | 363,470.93     | 134,742.18         | 37.071          |
| 0038051381  | 143,167.39     | (6,787.09)         | (4.741)         |
| 0038054212  | 85,954.35      | 10,767.81          | 12.527          |
| 0038054814  | 350,443.56     | 10,165.57          | 2.901           |
| 0038055137  | 50,767.01      | 12,571.90          | 24.764          |
| 0038057933  | 45,490.29      | 2,975.39           | 6.541           |
| 0038060431  | 173,936.36     | 32,799.45          | 18.857          |
| 0038063574  | 158,985.47     | 108,976.75         | 68.545          |
| 0038063668  | 110,337.72     | 83,169.80          | 75.377          |
| 0038063804  | 49,398.39      | 19,607.01          | 39.692          |
| 0038065329  | 238,451.32     | 70,436.01          | 29.539          |
| 0038066252  | 307,539.86     | (55,252.44)        | (17.966)        |
| 0038067236  | 155,501.07     | 25,125.26          | 16.158          |
| 0038069533  | 74,644.73      | 11,729.20          | 15.713          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0038069537  | 158,175.83     | 37,963.41          | 24.001          |
| 0038070211  | 146,340.04     | 11,006.52          | 7.521           |
| 0038071786  | 137,088.64     | 8,022.28           | 5.852           |
| 0038073277  | 369,828.40     | 87,989.73          | 23.792          |
| 0038074021  | 50,121.23      | 46,302.81          | 92.382          |
| 0038074443  | 165,657.62     | 4,589.24           | 2.770           |
| 0038074900  | 220,334.53     | 31,256.81          | 14.186          |
| 0038075173  | 214,850.56     | 61,657.28          | 28.698          |
| 0038075911  | 385,541.54     | 119,598.74         | 31.021          |
| 0038076637  | 121,650.29     | (59,449.40)        | (48.869)        |
| 0038080841  | 264,650.19     | 72,941.82          | 27.562          |
| 0038081279  | 257,831.11     | 10,660.62          | 4.135           |
| 0038082754  | 98,575.69      | 17,064.72          | 17.311          |
| 0038082874  | 63,819.53      | 56,930.99          | 89.206          |
| 0038083925  | 88,824.63      | 50,649.79          | 57.022          |
| 0038086031  | 253,867.92     | (1,121.65)         | (0.442)         |
| 0038087265  | 123,058.57     | 2,251.68           | 1.830           |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01

Distribution Date: 25-Jun-2024  
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## Realized Loss Detail Report - Loans with Losses during Current Period

|       | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Total | 6                   | 1,585,551.42              | 94,520.89                   | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 6                   | 1,585,551.42                        | 94,520.89                   | 0.001 %                 |

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

| Group   | Loan Number | Original Securitized Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Summary | 0037909339  | 476,000.00                   | 4.875 %           | NY    | 75.00              | 360           | 435,806.60                          | 03/31/2023                 | 7,050.91             | 111,659.40                      |
| Summary | 0037938237  | 107,000.00                   | 4.500 %           | MN    | 70.00              | 360           | 103,222.77                          | 03/31/2023                 | 10,389.23            | 25,685.51                       |
| Summary | 0037957713  | 177,000.00                   | 4.250 %           | TX    | 75.00              | 360           | 160,510.45                          | 03/31/2023                 | 7,682.23             | 38,572.17                       |
| Summary | 0037960508  | 82,000.00                    | 4.500 %           | KY    | 75.00              | 360           | 79,881.08                           | 03/31/2023                 | 6,968.97             | 26,732.59                       |
| Summary | 0037964212  | 425,000.00                   | 3.875 %           | NJ    | 80.00              | 360           | 399,963.96                          | 03/31/2023                 | 62,530.75            | 136,158.89                      |
| Summary | 0038010004  | 417,000.00                   | 4.500 %           | OK    | 70.00              | 360           | 406,166.56                          | 06/30/2018                 | (101.20)             | 43,681.83                       |

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

\* This data is currently not provided for reporting.

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

# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

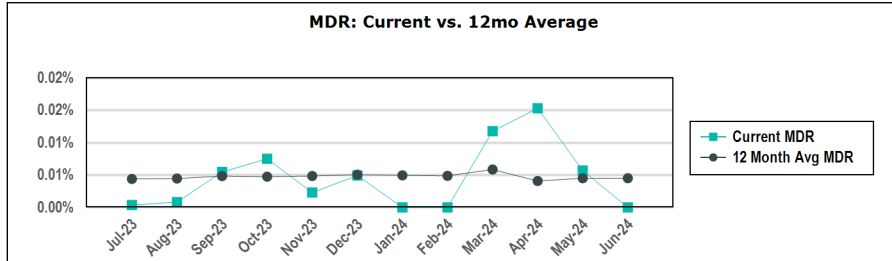
Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:41:59 AM

## Realized Loss Report - Collateral

### Summary

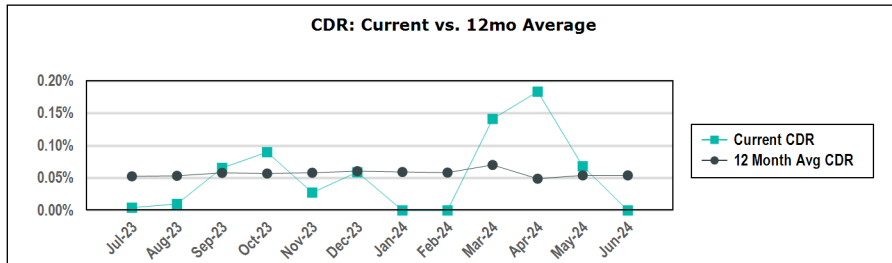
#### MDR

Current Month 0.000 %  
 3 Month Average 0.007 %  
 12 Month Average 0.005 %



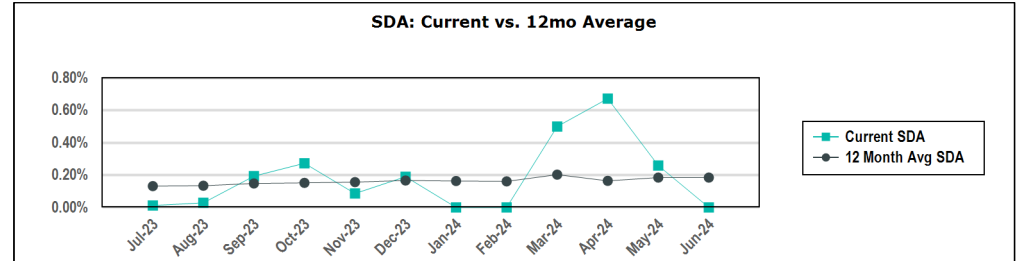
#### CDR

Current Month 0.000 %  
 3 Month Average 0.084 %  
 12 Month Average 0.054 %



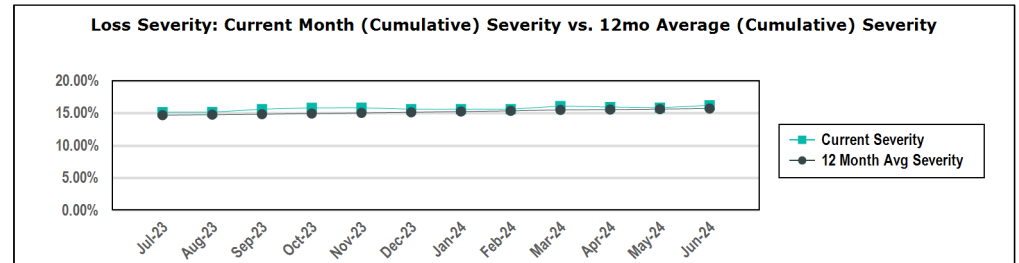
#### SDA

Current Month 0.000 %  
 3 Month Average 0.311 %  
 12 Month Average 0.185 %



#### Loss Severity

Current Month (Cumulative) 16.255 %  
 3 Month Average (Cumulative) 16.045 %  
 12 Month Average (Cumulative) 15.758 %



### Calculation Methodology:

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

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

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

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01

Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:42:00 AM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.462 % |
| 3 Month Average  | 0.441 % |
| 12 Month Average | 0.513 % |

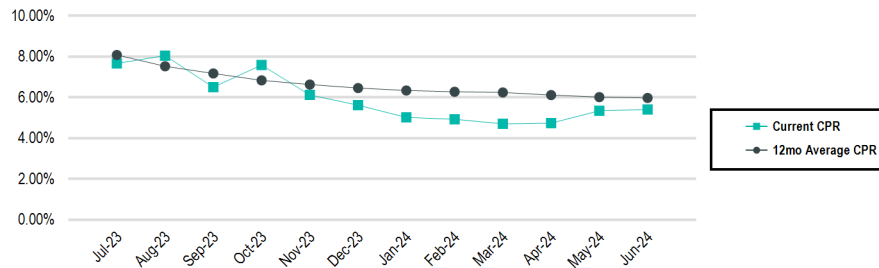
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 5.411 % |
| 3 Month Average  | 5.167 % |
| 12 Month Average | 5.977 % |

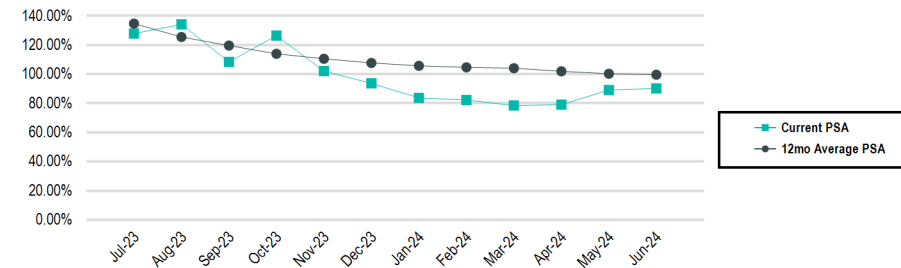
#### PSA

|                  |          |
|------------------|----------|
| Current Month    | 90.181 % |
| 3 Month Average  | 86.109 % |
| 12 Month Average | 99.613 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Calculation Methodology:

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

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

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

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

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05-Jun-2024 11:42:00 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C01



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 |
|--------------------------------------------|-----------------------------------------------------------|
| 156                                        | 29,829,618.88                                             |

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Distribution Date: 25-Jun-2024  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C01



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-C01



Distribution Date: 25-Jun-2024  
 05-Jun-2024 11:42:00 AM

## Supplemental Reporting

### 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.

### 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 (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C01), 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

Mean January 26, 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.

### Bond Retirement Detail – Effective July 2022

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 1M-2  | 30711XEP5 | 685,905,000             | 531,050,719                  | 154,854,281                     |
| 1M-2H | N/A       | 36,101,934              | (531,050,719)                | 567,152,653                     |

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

### Bond Retirement Detail – Effective May 2023

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 1B-1  | 30711XEQ3 | 207,850,000             | 64,176,000                   | 143,674,000                     |
| 1B-1H | N/A       | 10,939,980              | (64,176,000)                 | 75,115,980                      |

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

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

Distribution Date: 25-Jun-2024  
05-Jun-2024 11:42:00 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C01



Supplemental Reporting

| Bond Retirement Detail – Effective October 2023                                                                                                                                                                   |           |                         |                              |                                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                             | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
| 1B-1                                                                                                                                                                                                              | 30711XEQ3 | 143,674,000             | 16,920,000                   | 126,754,000                     |
| 1B-1H                                                                                                                                                                                                             | N/A       | 75,115,980              | (16,920,000)                 | 92,035,980                      |
| <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 |
| 1B-1                                          | 30711XEQ3 | 126,754,000             | 125,904,000                  | 850,000                         |
| 1B-1H                                         | N/A       | 92,035,980              | (125,904,000)                | 217,939,980                     |