

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: 27-Jul-2026
06-Jul-2026 10:32:48 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		06/30/2026	0.00000%	6,324,219,920.50	0.00	52,071,069.69	0.00	6,272,148,850.81	52,071,069.69	0.00
1M-1	30711XEK6	07/24/2026	5.04224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	07/24/2026	7.29224%	112,281.78	727.81	4,367.48	0.00	107,914.29	5,095.29	0.00
1M-2H		06/30/2026	0.00000%	115,699,466.31	0.00	4,500,423.62	0.00	111,199,042.69	4,500,423.62	0.00
1M-2A	30711XEL4	07/24/2026	7.29224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	07/24/2026	7.29224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		06/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	07/24/2026	7.29224%	112,281.78	727.81	4,367.48	0.00	107,914.29	5,095.29	0.00
1M-CH		06/30/2026	0.00000%	115,699,466.31	0.00	4,500,423.62	0.00	111,199,042.69	4,500,423.62	0.00
1B-1	30711XEQ3	07/24/2026	9.49224%	850,000.00	7,171.91	0.00	0.00	850,000.00	7,171.91	0.00
1B-1H		06/30/2026	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		06/30/2026	0.00000%	212,522,522.95	0.00	0.00	(101.20)	212,522,624.15	0.00	6,267,355.85
1A-I1	30711XEW0	07/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	07/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	07/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	07/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	07/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	07/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XV1	07/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	07/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	07/24/2026	2.30000%	0.00	229.55	0.00	0.00	0.00	229.55	0.00
1C-I2	30711XFX7	07/24/2026	1.80000%	0.00	179.65	0.00	0.00	0.00	179.65	0.00
1C-I3	30711XFY5	07/24/2026	1.30000%	0.00	129.75	0.00	0.00	0.00	129.75	0.00

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Series 2017-C01



Distribution Date: 27-Jul-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XFZ2	07/24/2026	0.80000%	0.00	79.84	0.00	0.00	0.00	79.84	0.00
1E-A1	30711XES9	07/24/2026	4.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	07/24/2026	5.49224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	07/24/2026	5.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	07/24/2026	6.49224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	07/24/2026	4.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	07/24/2026	5.49224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	07/24/2026	5.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	07/24/2026	6.49224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	07/24/2026	4.99224%	112,281.78	498.26	4,367.48	0.00	107,914.29	4,865.74	0.00
1E-C2	30711XFD1	07/24/2026	5.49224%	112,281.78	548.16	4,367.48	0.00	107,914.29	4,915.64	0.00
1E-C3	30711XFE9	07/24/2026	5.99224%	112,281.78	598.06	4,367.48	0.00	107,914.29	4,965.54	0.00
1E-C4	30711XFF6	07/24/2026	6.49224%	112,281.78	647.96	4,367.48	0.00	107,914.29	5,015.44	0.00
1E-D1	30711XFG4	07/24/2026	4.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	07/24/2026	5.49224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	07/24/2026	5.99224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	07/24/2026	6.49224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	07/24/2026	7.29224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	07/24/2026	4.99224%	112,281.78	498.26	4,367.48	0.00	107,914.29	4,865.74	0.00
1E-F2	30711XFP4	07/24/2026	5.49224%	112,281.78	548.16	4,367.48	0.00	107,914.29	4,915.64	0.00
1E-F3	30711XFQ2	07/24/2026	5.99224%	112,281.78	598.06	4,367.48	0.00	107,914.29	4,965.54	0.00
1E-F4	30711XFR0	07/24/2026	6.49224%	112,281.78	647.96	4,367.48	0.00	107,914.29	5,015.44	0.00
1E-F5	30711XFS8	07/24/2026	7.29224%	112,281.78	727.81	4,367.48	0.00	107,914.29	5,095.29	0.00
1X-1	30711XGA6	07/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	07/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1X-3	30711XGC2	07/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	07/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	07/24/2026	2.30000%	0.00	229.55	0.00	0.00	0.00	229.55	0.00
1Y-2	30711XGF5	07/24/2026	1.80000%	0.00	179.65	0.00	0.00	0.00	179.65	0.00
1Y-3	30711XGG3	07/24/2026	1.30000%	0.00	129.75	0.00	0.00	0.00	129.75	0.00
1Y-4	30711XGH1	07/24/2026	0.80000%	0.00	79.84	0.00	0.00	0.00	79.84	0.00
Totals				6,988,166,455.65	15,177.80	61,119,959.21	(101.20)	6,927,046,597.53	61,135,137.01	6,267,355.85

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

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

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

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Series 2017-C01



Distribution Date: 27-Jul-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	6,324,219,920.50	19,023,294.69	33,047,775.00	0.00	0.00	52,071,069.69	6,272,148,850.81	0.14892177	52,071,069.69
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	700,000.00	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.15416327	4,367.48
1M-2H	721,306,934.00	115,699,466.31	1,644,157.72	2,856,265.90	0.00	0.00	4,500,423.62	111,199,042.69	0.15416328	4,500,423.62
1M-2A	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	233,333.33	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.46248982	4,367.48
1M-CH	240,435,644.70	115,699,466.31	1,644,157.72	2,856,265.90	0.00	0.00	4,500,423.62	111,199,042.69	0.46248984	4,500,423.62
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	212,522,522.95	0.00	0.00	0.00	(101.20)	(101.20)	212,522,624.15	0.97135447	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

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Series 2017-C01



Distribution Date: 27-Jul-2026
 06-Jul-2026 10:32:48 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
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	233,333.33	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.46248982	4,367.48
1E-C2	233,333.33	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.46248982	4,367.48
1E-C3	233,333.33	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.46248982	4,367.48
1E-C4	233,333.33	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.46248982	4,367.48
1E-D1	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	466,666.66	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.23124491	4,367.48
1E-F2	466,666.66	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.23124491	4,367.48
1E-F3	466,666.66	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.23124491	4,367.48
1E-F4	466,666.66	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.23124491	4,367.48
1E-F5	466,666.66	112,281.78	1,595.59	2,771.89	0.00	0.00	4,367.48	107,914.29	0.23124491	4,367.48
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

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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	44,487,469,631.65	6,988,166,455.65	22,329,161.62	38,790,797.59	0.00	(101.20)	61,119,858.01	6,927,046,597.53	0.15570781	61,119,959.21

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted 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 as a result of CAS 2017-C01 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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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	150.158112688	0.451676580	0.784664604	0.000000000	0.000000000	1.236341185	148.921771503	0.148921772	1.236341185
1M-1	457,271,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	24,066,956.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2	700,000.00	160.402542857	2.279414286	3.959842857	0.000000000	0.000000000	6.239257143	154.163271429	0.154163271	6.239257143
1M-2H	721,306,934.00	160.402542741	2.279414827	3.959848111	0.000000000	0.000000000	6.239262938	154.163279803	0.154163280	6.239262938
1M-2A	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	240,435,644.70	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	240,435,644.70	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	233,333.33	481.207635446	6.838242955	11.879528741	0.000000000	0.000000000	18.717771696	462.489820893	0.462489821	18.717771696
1M-CH	240,435,644.70	481.207628155	6.838244479	11.879544331	0.000000000	0.000000000	18.717788810	462.489839345	0.462489839	18.717788810
1B-1	850,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	217,939,980.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	218,789,980.00	971.354003277	0.000000000	0.000000000	0.000000000	(0.000462544)	(0.000462544)	971.354465822	0.971354466	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2026
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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
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	233,333.33	481.207635446	6.838242955	11.879528741	0.000000000	0.000000000	18.717771696	462.489820893	0.462489821	18.717771696
1E-C2	233,333.33	481.207635446	6.838242955	11.879528741	0.000000000	0.000000000	18.717771696	462.489820893	0.462489821	18.717771696
1E-C3	233,333.33	481.207635446	6.838242955	11.879528741	0.000000000	0.000000000	18.717771696	462.489820893	0.462489821	18.717771696
1E-C4	233,333.33	481.207635446	6.838242955	11.879528741	0.000000000	0.000000000	18.717771696	462.489820893	0.462489821	18.717771696
1E-D1	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	466,666.66	240.603817723	3.419121477	5.939764371	0.000000000	0.000000000	9.358885848	231.244910446	0.231244910	9.358885848
1E-F2	466,666.66	240.603817723	3.419121477	5.939764371	0.000000000	0.000000000	9.358885848	231.244910446	0.231244910	9.358885848
1E-F3	466,666.66	240.603817723	3.419121477	5.939764371	0.000000000	0.000000000	9.358885848	231.244910446	0.231244910	9.358885848
1E-F4	466,666.66	240.603817723	3.419121477	5.939764371	0.000000000	0.000000000	9.358885848	231.244910446	0.231244910	9.358885848
1E-F5	466,666.66	240.603817723	3.419121477	5.939764371	0.000000000	0.000000000	9.358885848	231.244910446	0.231244910	9.358885848
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Distribution Date: 27-Jul-2026
06-Jul-2026 10:32:48 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
1X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2026
 06-Jul-2026 10:32:48 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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,324,219,920.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,272,148,850.81
1M-1	N/A	N/A	5.04224 %	0.00	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	0.00
1M-2	06/25/26 - 07/26/26	32	7.29224 %	112,281.78	727.81	0.00	0.00	0.00	0.00	727.81	0.00	0.00	107,914.29
1M-2H	N/A	N/A	0.00000 %	115,699,466.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,199,042.69
1M-2A	N/A	N/A	7.29224 %	0.00	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	0.00
1M-2B	N/A	N/A	7.29224 %	0.00	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	0.00
1M-2C	06/25/26 - 07/26/26	32	7.29224 %	112,281.78	727.81	0.00	0.00	0.00	0.00	727.81	0.00	0.00	107,914.29
1M-CH	N/A	N/A	0.00000 %	115,699,466.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	111,199,042.69
1B-1	06/25/26 - 07/26/26	32	9.49224 %	850,000.00	7,171.91	0.00	0.00	0.00	0.00	7,171.91	0.00	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	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	212,522,522.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,522,624.15
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	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	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	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	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	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	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	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	0.00
1C-I1	06/25/26 - 07/26/26	32	2.30000 %	112,281.78	229.55	0.00	0.00	0.00	0.00	229.55	0.00	0.00	107,914.29
1C-I2	06/25/26 - 07/26/26	32	1.80000 %	112,281.78	179.65	0.00	0.00	0.00	0.00	179.65	0.00	0.00	107,914.29
1C-I3	06/25/26 - 07/26/26	32	1.30000 %	112,281.78	129.75	0.00	0.00	0.00	0.00	129.75	0.00	0.00	107,914.29

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2026
 06-Jul-2026 10:32:48 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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	06/25/26 - 07/26/26	32	0.80000 %	112,281.78	79.84	0.00	0.00	0.00	0.00	79.84	0.00	0.00	107,914.29
1E-A1	N/A	N/A	4.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.49224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.49224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.49224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.49224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	06/25/26 - 07/26/26	32	4.99224 %	112,281.78	498.26	0.00	0.00	0.00	0.00	498.26	0.00	0.00	107,914.29
1E-C2	06/25/26 - 07/26/26	32	5.49224 %	112,281.78	548.16	0.00	0.00	0.00	0.00	548.16	0.00	0.00	107,914.29
1E-C3	06/25/26 - 07/26/26	32	5.99224 %	112,281.78	598.06	0.00	0.00	0.00	0.00	598.06	0.00	0.00	107,914.29
1E-C4	06/25/26 - 07/26/26	32	6.49224 %	112,281.78	647.96	0.00	0.00	0.00	0.00	647.96	0.00	0.00	107,914.29
1E-D1	N/A	N/A	4.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.49224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.99224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.49224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.29224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	06/25/26 - 07/26/26	32	4.99224 %	112,281.78	498.26	0.00	0.00	0.00	0.00	498.26	0.00	0.00	107,914.29
1E-F2	06/25/26 - 07/26/26	32	5.49224 %	112,281.78	548.16	0.00	0.00	0.00	0.00	548.16	0.00	0.00	107,914.29
1E-F3	06/25/26 - 07/26/26	32	5.99224 %	112,281.78	598.06	0.00	0.00	0.00	0.00	598.06	0.00	0.00	107,914.29
1E-F4	06/25/26 - 07/26/26	32	6.49224 %	112,281.78	647.96	0.00	0.00	0.00	0.00	647.96	0.00	0.00	107,914.29
1E-F5	06/25/26 - 07/26/26	32	7.29224 %	112,281.78	727.81	0.00	0.00	0.00	0.00	727.81	0.00	0.00	107,914.29
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	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	0.00

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Distribution Date: 27-Jul-2026
06-Jul-2026 10:32:48 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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
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	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	0.00
1Y-1	06/25/26 - 07/26/26	32	2.30000 %	112,281.78	229.55	0.00	0.00	0.00	0.00	229.55	0.00	0.00	107,914.29
1Y-2	06/25/26 - 07/26/26	32	1.80000 %	112,281.78	179.65	0.00	0.00	0.00	0.00	179.65	0.00	0.00	107,914.29
1Y-3	06/25/26 - 07/26/26	32	1.30000 %	112,281.78	129.75	0.00	0.00	0.00	0.00	129.75	0.00	0.00	107,914.29
1Y-4	06/25/26 - 07/26/26	32	0.80000 %	112,281.78	79.84	0.00	0.00	0.00	0.00	79.84	0.00	0.00	107,914.29
Totals					15,177.80	0.00	0.00	0.00	0.00	15,177.80	0.00	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: 27-Jul-2026
06-Jul-2026 10:32:48 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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	150.158112688	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	148.921771503
1M-1	457,271,000.00	5.04224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	24,066,956.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2	700,000.00	7.29224 %	160.402542857	1.039728571	0.000000000	0.000000000	0.000000000	0.000000000	1.039728571	0.000000000	0.000000000	154.163271429
1M-2H	721,306,934.00	0.00000 %	160.402542741	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	154.163279803
1M-2A	233,333.33	7.29224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	240,435,644.70	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	233,333.33	7.29224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	240,435,644.70	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	233,333.33	7.29224 %	481.207635446	3.119185759	0.000000000	0.000000000	0.000000000	0.000000000	3.119185759	0.000000000	0.000000000	462.489820893
1M-CH	240,435,644.70	0.00000 %	481.207628155	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	462.489839345
1B-1	850,000.00	9.49224 %	1000.000000000	8.437541176	0.000000000	0.000000000	0.000000000	0.000000000	8.437541176	0.000000000	0.000000000	1000.000000000
1B-1H	217,939,980.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	218,789,980.00	0.00000 %	971.354003277	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	971.354465822
1A-I1	0.00	2.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	2.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	2.30000 %	481.207635446	0.983785728	0.000000000	0.000000000	0.000000000	0.000000000	0.983785728	0.000000000	0.000000000	462.489820893
1C-I2	0.00	1.80000 %	481.207635446	0.769928582	0.000000000	0.000000000	0.000000000	0.000000000	0.769928582	0.000000000	0.000000000	462.489820893
1C-I3	0.00	1.30000 %	481.207635446	0.556071437	0.000000000	0.000000000	0.000000000	0.000000000	0.556071437	0.000000000	0.000000000	462.489820893

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.80000 %	481.207635446	0.342171433	0.000000000	0.000000000	0.000000000	0.000000000	0.342171433	0.000000000	0.000000000	462.489820893
1E-A1	233,333.33	4.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	233,333.33	5.49224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	233,333.33	5.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	233,333.33	6.49224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	233,333.33	4.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	233,333.33	5.49224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	233,333.33	5.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	233,333.33	6.49224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	233,333.33	4.99224 %	481.207635446	2.135400031	0.000000000	0.000000000	0.000000000	0.000000000	2.135400031	0.000000000	0.000000000	462.489820893
1E-C2	233,333.33	5.49224 %	481.207635446	2.349257176	0.000000000	0.000000000	0.000000000	0.000000000	2.349257176	0.000000000	0.000000000	462.489820893
1E-C3	233,333.33	5.99224 %	481.207635446	2.563114322	0.000000000	0.000000000	0.000000000	0.000000000	2.563114322	0.000000000	0.000000000	462.489820893
1E-C4	233,333.33	6.49224 %	481.207635446	2.776971468	0.000000000	0.000000000	0.000000000	0.000000000	2.776971468	0.000000000	0.000000000	462.489820893
1E-D1	466,666.66	4.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	466,666.66	5.49224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	466,666.66	5.99224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	466,666.66	6.49224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	466,666.66	7.29224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	466,666.66	4.99224 %	240.603817723	1.067700015	0.000000000	0.000000000	0.000000000	0.000000000	1.067700015	0.000000000	0.000000000	231.244910446
1E-F2	466,666.66	5.49224 %	240.603817723	1.174628588	0.000000000	0.000000000	0.000000000	0.000000000	1.174628588	0.000000000	0.000000000	231.244910446
1E-F3	466,666.66	5.99224 %	240.603817723	1.281557161	0.000000000	0.000000000	0.000000000	0.000000000	1.281557161	0.000000000	0.000000000	231.244910446
1E-F4	466,666.66	6.49224 %	240.603817723	1.388485734	0.000000000	0.000000000	0.000000000	0.000000000	1.388485734	0.000000000	0.000000000	231.244910446
1E-F5	466,666.66	7.29224 %	240.603817723	1.559592879	0.000000000	0.000000000	0.000000000	0.000000000	1.559592879	0.000000000	0.000000000	231.244910446
1X-1	0.00	2.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
1X-3	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	2.30000 %	240.603817723	0.491892864	0.000000000	0.000000000	0.000000000	0.000000000	0.491892864	0.000000000	0.000000000	231.244910446
1Y-2	0.00	1.80000 %	240.603817723	0.384964291	0.000000000	0.000000000	0.000000000	0.000000000	0.384964291	0.000000000	0.000000000	231.244910446
1Y-3	0.00	1.30000 %	240.603817723	0.278035718	0.000000000	0.000000000	0.000000000	0.000000000	0.278035718	0.000000000	0.000000000	231.244910446
1Y-4	0.00	0.80000 %	240.603817723	0.171085717	0.000000000	0.000000000	0.000000000	0.000000000	0.171085717	0.000000000	0.000000000	231.244910446

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	31,332.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	101.20
Total Deposits	31,433.86
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,267.20
Total Withdrawals (Pool Distribution Amount)	31,433.86
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	56,575,759.59
Total Principal Reduction Cumulative	36,943,227,620.69
Scheduled Principal Current	20,669,048.00
Scheduled Principal Cumulative	4,329,604,535.51
Unscheduled Principal Current	35,906,812.79
Unscheduled Principal Cumulative	32,607,355,771.33
Senior Reduction Amount	52,071,069.69
Subordinate Reduction Amount	4,504,791.10
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	101.20
Modification Loss Amount	83,470.53
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	307,692.63
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	42579
Period Reference Pool Removal Loan Count	229
Period Ending Loan Count	42350
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	6,814,768,412.00
Period PIF Loan Count Current	229
PIF Loan Count Cumulative	137472
Period PIF Loan UPB Current	30,269,305.54
PIF Loan UPB Cumulative	31,202,352,600.30
Period Partial Prepayment Amount	5,809,867.76
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	35,691,368.67
Total Active Modified Loan Count	913
Total Active Modified Loan UPB	205,112,792.89
Adjusted SOFR	3.742240%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.037595%
Subordinate Percentage	7.962405%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.960000 %	7.960000 %
1M-1	0.00	0.00	2.650000 %	7.960000 %	7.960000 %
1M-1H	0.00	0.00	2.650000 %	7.960000 %	7.960000 %
1M-2	0.00	0.00	1.000000 %	6.280000 %	6.330000 %
1M-2H	0.00	0.00	1.000000 %	6.280000 %	6.330000 %
1M-2A	0.00	0.00	2.100000 %	7.960000 %	7.960000 %
1M-2B	0.00	0.00	1.550000 %	7.960000 %	7.960000 %
1M-2C	0.00	0.00	1.000000 %	6.280000 %	6.330000 %
1B-1	0.00	0.00	0.500000 %	3.090000 %	3.120000 %
1B-1H	0.00	0.00	0.500000 %	3.090000 %	3.120000 %
1B-2H	0.00	101.20	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	423	71,496,498.87	0.998819 %	1.049141 %
60 Days	90	15,209,738.39	0.212515 %	0.223188 %
90 Days	39	6,828,191.55	0.092090 %	0.100197 %
120 Days	30	6,046,373.01	0.070838 %	0.088725 %
150 Days	14	2,380,504.71	0.033058 %	0.034932 %
180+ Days	119	23,898,872.04	0.280992 %	0.350692 %
Totals	715	125,860,178.57	1.688312 %	1.846874 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	316	84,154,167.05	83,470.53	0.099188

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	366,412.04	411.01	0.112172
Summary	0037906667	144,274.63	195.37	0.135415
Summary	0037906755	288,455.09	601.28	0.208448
Summary	0037906920	152,476.65	142.95	0.093752
Summary	0037907226	141,862.12	314.53	0.221715
Summary	0037907273	244,108.59	25.43	0.010417
Summary	0037907395	167,111.10	190.31	0.113882
Summary	0037907638	291,720.48	30.39	0.010418
Summary	0037907913	304,131.46	253.44	0.083332
Summary	0037908206	582,691.09	564.54	0.096885
Summary	0037908209	322,229.42	297.15	0.092217
Summary	0037908316	196,908.28	167.52	0.085075
Summary	0037908497	256,102.61	213.42	0.083334
Summary	0037909377	602,370.75	376.48	0.062500
Summary	0037910785	199,006.09	269.49	0.135418
Summary	0037910899	84,009.00	87.51	0.104167
Summary	0037911544	70,171.12	58.48	0.083339
Summary	0037914854	205,874.13	278.79	0.135418
Summary	0037915031	334,544.64	278.79	0.083334
Summary	0037915737	418,994.57	430.37	0.102715
Summary	0037916242	344,944.81	323.39	0.093751
Summary	0037916736	375,376.62	39.10	0.010416
Summary	0037916774	560,048.78	758.40	0.135417
Summary	0037917245	238,342.05	397.24	0.166668
Summary	0037917800	389,642.42	271.43	0.069661

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918420	340,189.17	389.80	0.114583
Summary	0037918495	86,477.43	84.19	0.097355
Summary	0037918526	108,169.72	169.02	0.156254
Summary	0037918592	203,230.10	127.02	0.062501
Summary	0037918962	111,235.03	185.39	0.166665
Summary	0037919007	213,176.13	318.34	0.149332
Summary	0037919126	377,299.42	196.51	0.052083
Summary	0037919235	317,060.88	363.30	0.114584
Summary	0037919910	212,368.18	176.97	0.083332
Summary	0037920217	207,119.22	237.32	0.114581
Summary	0037920228	354,142.88	479.57	0.135417
Summary	0037920310	586,654.07	916.65	0.156251
Summary	0037920372	89,536.96	93.27	0.104169
Summary	0037921630	191,222.31	298.78	0.156247
Summary	0037921946	206,135.06	85.89	0.041667
Summary	0037922111	310,204.29	452.38	0.145833
Summary	0037922257	506,062.13	521.71	0.103092
Summary	0037922321	227,772.08	189.81	0.083333
Summary	0037923690	260,028.06	270.86	0.104166
Summary	0037924175	379,114.17	833.68	0.219902
Summary	0037924237	121,341.22	151.68	0.125003
Summary	0037924491	39,453.91	73.98	0.187510
Summary	0037925153	218,743.45	296.22	0.135419
Summary	0037925406	329,983.42	306.61	0.092917
Summary	0037927043	477,466.66	795.78	0.166667
Summary	0037927239	172,182.03	182.83	0.106184
Summary	0037929612	465,323.64	505.68	0.108673
Summary	0037929845	451,272.11	329.05	0.072916
Summary	0037929894	266,146.50	166.34	0.062499
Summary	0037930698	195,592.02	224.12	0.114585
Summary	0037931237	84,026.50	130.59	0.155415
Summary	0037931245	121,009.20	151.26	0.124999
Summary	0037931314	270,148.20	309.54	0.114582
Summary	0037931403	336,834.80	37.71	0.011195

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037931764	382,810.56	156.31	0.040832
Summary	0037932340	321,843.50	368.78	0.114584
Summary	0037934240	264,638.32	222.08	0.083918
Summary	0037934441	147,298.99	51.96	0.035275
Summary	0037937662	160,507.91	299.36	0.186508
Summary	0037938096	137,198.99	228.66	0.166663
Summary	0037938169	81,289.63	118.55	0.145837
Summary	0037939022	335,242.39	514.16	0.153370
Summary	0037939504	444,490.69	471.59	0.106097
Summary	0037940486	196,109.19	254.28	0.129662
Summary	0037941023	136,734.05	170.92	0.125002
Summary	0037941260	173,705.49	178.03	0.102490
Summary	0037941995	274,810.74	229.01	0.083334
Summary	0037942230	461,029.79	528.26	0.114583
Summary	0037942354	159,497.37	99.69	0.062503
Summary	0037942938	85,797.46	62.56	0.072916
Summary	0037942960	74,863.41	109.18	0.145839
Summary	0037943035	147,520.39	215.13	0.145831
Summary	0037943056	357,155.19	372.04	0.104168
Summary	0037943120	374,845.13	507.60	0.135416
Summary	0037944097	209,876.24	327.93	0.156249
Summary	0037944396	397,964.16	290.18	0.072916
Summary	0037944613	532,537.62	388.31	0.072917
Summary	0037945192	131,657.16	30.86	0.023440
Summary	0037947271	598,727.40	623.67	0.104166
Summary	0037947337	244,990.40	117.07	0.047786
Summary	0037947449	168,264.70	94.81	0.056346
Summary	0037948457	393,305.52	327.75	0.083332
Summary	0037948957	83,936.01	26.23	0.031250
Summary	0037949123	191,750.19	139.82	0.072918
Summary	0037951452	188,024.11	296.94	0.157927
Summary	0037951648	245,039.06	333.63	0.136154
Summary	0037951661	244,654.18	285.51	0.116699
Summary	0037952031	577,048.49	601.09	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953193	94,524.24	6.66	0.007046
Summary	0037953222	333,967.72	313.09	0.093749
Summary	0037955036	80,485.61	83.84	0.104168
Summary	0037955188	114,619.81	179.09	0.156247
Summary	0037955574	585,548.80	426.96	0.072916
Summary	0037955856	390,735.84	363.06	0.092917
Summary	0037955992	353,058.93	345.70	0.097916
Summary	0037956042	104,901.27	152.98	0.145832
Summary	0037956792	367,332.44	567.92	0.154607
Summary	0037956995	94,857.22	167.98	0.177087
Summary	0037958789	169,974.59	43.28	0.025463
Summary	0037959703	470,844.04	677.24	0.143835
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	228,120.83	261.39	0.114584
Summary	0037963954	212,436.76	88.52	0.041669
Summary	0037964118	138,571.77	86.61	0.062502
Summary	0037964813	155,254.34	163.10	0.105053
Summary	0037966128	375,175.10	451.46	0.120333
Summary	0037966129	151,238.33	3.16	0.002089
Summary	0037966571	300,176.98	358.99	0.119593
Summary	0037966854	234,445.07	244.21	0.104165
Summary	0037966959	180,639.91	16.79	0.009295
Summary	0037967749	482,430.84	301.52	0.062500
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	91,329.94	8.92	0.009767
Summary	0037968231	310,469.99	378.16	0.121802
Summary	0037968251	144,962.17	196.30	0.135415
Summary	0037968520	218,851.25	205.17	0.093749
Summary	0037969438	270,289.43	309.71	0.114585
Summary	0037969557	134,812.00	182.56	0.135418
Summary	0037970194	576,979.62	540.92	0.093750
Summary	0037970850	127,757.95	106.46	0.083329
Summary	0037971104	197,021.56	225.75	0.114581
Summary	0037971636	325,496.90	339.06	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037971676	196,605.91	196.61	0.100002
Summary	0037971677	148,978.00	155.19	0.104170
Summary	0037972886	193,393.16	221.60	0.114585
Summary	0037972921	322,470.83	403.09	0.125000
Summary	0037973601	143,358.04	134.40	0.093751
Summary	0037973741	366,151.24	228.84	0.062499
Summary	0037974449	145,017.20	90.64	0.062503
Summary	0037974450	313,852.51	196.16	0.062501
Summary	0037975851	525,431.37	591.92	0.112654
Summary	0037975871	202,056.07	180.25	0.089208
Summary	0037975935	239,099.99	413.29	0.172852
Summary	0037976671	464,619.39	238.80	0.051397
Summary	0037976709	218,946.60	217.48	0.099330
Summary	0037977307	209,159.94	143.10	0.068417
Summary	0037978532	190,131.57	178.25	0.093751
Summary	0037978651	371,479.15	116.09	0.031251
Summary	0037979877	353,883.34	479.22	0.135418
Summary	0037981367	154,846.86	32.26	0.020833
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	260,967.00	271.84	0.104166
Summary	0037985917	319,290.72	199.56	0.062501
Summary	0037985938	245,509.97	262.82	0.107051
Summary	0037989578	326,260.74	341.29	0.104607
Summary	0037991131	71,060.35	51.22	0.072080
Summary	0037991482	353,881.70	14.10	0.003984
Summary	0037991764	376,283.33	354.90	0.094317
Summary	0037992592	125,292.26	116.42	0.092919
Summary	0037994165	549,460.78	457.88	0.083333
Summary	0037994776	222,495.51	206.74	0.092919
Summary	0037995277	114,046.16	113.15	0.099214
Summary	0037995663	277,764.23	318.27	0.114583
Summary	0037995791	77,744.73	64.79	0.083337
Summary	0037995851	102,915.93	139.37	0.135421
Summary	0037996072	156,249.09	39.71	0.025415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037996145	249,698.24	232.01	0.092916
Summary	0037997456	621,281.68	647.17	0.104167
Summary	0037998555	448,098.81	373.42	0.083334
Summary	0037999339	386,169.88	563.16	0.145832
Summary	0037999501	343,270.29	464.85	0.135418
Summary	0037999724	253,848.15	414.13	0.163141
Summary	0038001096	121,558.72	126.62	0.104164
Summary	0038001111	305,223.22	12.20	0.003997
Summary	0038002395	245,554.30	230.21	0.093751
Summary	0038002946	278,468.48	406.10	0.145833
Summary	0038003503	244,455.86	178.25	0.072917
Summary	0038003894	209,331.20	305.27	0.145831
Summary	0038004305	133,381.97	152.83	0.114581
Summary	0038006391	288,733.31	90.23	0.031250
Summary	0038006455	132,854.14	154.64	0.116398
Summary	0038006558	222,837.85	2.69	0.001207
Summary	0038006561	117,829.37	61.37	0.052084
Summary	0038007050	83,178.97	103.97	0.124996
Summary	0038007659	398,893.31	373.96	0.093749
Summary	0038008390	1,218,795.02	1,396.54	0.114584
Summary	0038008455	121,109.26	189.23	0.156247
Summary	0038011489	139,780.55	203.85	0.145836
Summary	0038011851	309,196.96	354.29	0.114584
Summary	0038012001	578,656.24	783.60	0.135417
Summary	0038012288	110,058.95	22.93	0.020834
Summary	0038013556	325,974.68	203.73	0.062499
Summary	0038013828	572,990.73	477.49	0.083333
Summary	0038014437	315,415.16	427.12	0.135415
Summary	0038015845	335,444.49	657.08	0.195883
Summary	0038015927	166,004.32	69.17	0.041668
Summary	0038016650	561,845.85	351.15	0.062499
Summary	0038016659	295,694.60	28.34	0.009584
Summary	0038017854	640,598.17	632.59	0.098750
Summary	0038018327	104,789.00	120.07	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038019071	95,314.89	96.29	0.101023
Summary	0038019732	467,546.02	584.43	0.124999
Summary	0038019761	192,146.03	220.17	0.114585
Summary	0038021335	406,929.97	431.38	0.106008
Summary	0038021361	196,729.29	102.46	0.052082
Summary	0038021392	197,223.76	164.35	0.083332
Summary	0038021618	151,075.16	173.11	0.114585
Summary	0038021905	187,797.23	174.49	0.092914
Summary	0038021918	312,811.48	275.29	0.088005
Summary	0038022113	255,983.77	339.33	0.132559
Summary	0038022359	252,260.64	315.33	0.125002
Summary	0038022535	304,597.00	444.20	0.145832
Summary	0038022985	448,797.35	262.67	0.058528
Summary	0038023852	82,134.30	76.92	0.093651
Summary	0038024644	153,912.10	110.94	0.072080
Summary	0038024645	354,482.55	305.82	0.086272
Summary	0038024715	273,130.62	284.51	0.104166
Summary	0038025122	367,082.17	411.14	0.112002
Summary	0038025316	339,173.27	282.64	0.083332
Summary	0038025508	243,595.43	355.24	0.145832
Summary	0038025653	199,955.61	166.63	0.083333
Summary	0038026312	115,424.81	169.64	0.146970
Summary	0038026322	329,687.69	206.05	0.062499
Summary	0038027127	300,565.45	156.54	0.052082
Summary	0038027509	110,715.40	104.20	0.094115
Summary	0038028847	667,359.33	834.20	0.125000
Summary	0038028911	309,429.89	322.32	0.104166
Summary	0038029096	149,626.76	233.79	0.156249
Summary	0038029488	53,509.02	39.02	0.072922
Summary	0038030860	203,246.89	169.37	0.083332
Summary	0038031062	305,168.16	127.15	0.041666
Summary	0038031835	154,006.32	256.68	0.166668
Summary	0038031918	267,548.06	362.30	0.135415
Summary	0038032384	101,922.28	31.85	0.031249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032497	313,951.18	456.97	0.145554
Summary	0038032614	150,982.57	125.82	0.083334
Summary	0038034654	191,273.89	179.32	0.093750
Summary	0038034938	185,806.40	196.84	0.105938
Summary	0038035260	183,316.42	267.34	0.145835
Summary	0038035857	319,456.69	294.06	0.092050
Summary	0038035918	391,533.60	432.48	0.110458
Summary	0038037051	357,186.40	334.86	0.093749
Summary	0038037345	456,784.70	750.04	0.164200
Summary	0038038226	130,913.03	140.59	0.107392
Summary	0038041596	142,442.93	103.86	0.072913
Summary	0038043040	559,775.88	621.51	0.111028
Summary	0038043127	126,379.45	94.01	0.074387
Summary	0038043596	399,127.16	373.85	0.093667
Summary	0038043888	179,371.47	226.19	0.126101
Summary	0038044317	174,668.90	18.19	0.010414
Summary	0038044822	57,300.57	36.37	0.063472
Summary	0038045146	217,868.91	219.53	0.100762
Summary	0038045629	587,017.57	550.33	0.093750
Summary	0038046069	362,591.48	417.65	0.115185
Summary	0038046883	131,608.27	219.35	0.166669
Summary	0038047173	291,879.85	121.62	0.041668
Summary	0038047548	266,803.12	9.42	0.003531
Summary	0038048610	86,209.73	89.80	0.104165
Summary	0038049391	282,799.05	235.67	0.083335
Summary	0038049580	304,653.68	222.14	0.072916
Summary	0038049696	13,820.51	10.73	0.077638
Summary	0038052814	1,004,862.80	1,840.86	0.183195
Summary	0038052902	382,368.31	358.47	0.093750
Summary	0038053555	85,511.04	34.82	0.040720
Summary	0038055270	481,709.75	501.78	0.104166
Summary	0038055358	112,540.88	128.02	0.113754
Summary	0038057036	210,369.18	197.22	0.093749
Summary	0038058054	95,715.70	141.73	0.148074

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038059200	188,608.42	225.35	0.119480
Summary	0038059209	359,576.78	262.19	0.072916
Summary	0038059651	294,389.82	308.11	0.104661
Summary	0038060684	295,311.31	215.33	0.072916
Summary	0038061275	46,403.46	62.84	0.135421
Summary	0038061628	398,367.21	373.47	0.093750
Summary	0038062899	130,006.34	81.25	0.062497
Summary	0038062918	365,135.19	304.28	0.083334
Summary	0038063078	122,864.46	107.05	0.087129
Summary	0038063688	129,204.71	125.27	0.096955
Summary	0038063951	283,066.91	204.04	0.072082
Summary	0038063988	160,583.95	267.64	0.166667
Summary	0038064208	301,686.54	219.98	0.072917
Summary	0038064743	169,231.88	167.21	0.098805
Summary	0038064853	457,382.30	398.21	0.087063
Summary	0038064940	247,375.88	220.06	0.088958
Summary	0038065246	137,050.69	199.87	0.145837
Summary	0038065526	170,038.07	123.99	0.072919
Summary	0038067442	109,531.56	121.45	0.110881
Summary	0038067996	152,621.52	79.49	0.052083
Summary	0038068248	53,706.42	50.35	0.093750
Summary	0038068842	245,040.40	357.35	0.145833
Summary	0038069719	320,421.64	300.40	0.093751
Summary	0038070082	173,930.42	94.34	0.054240
Summary	0038070250	207,633.68	194.66	0.093752
Summary	0038070435	286,237.18	357.80	0.125001
Summary	0038070934	182,013.47	195.92	0.107640
Summary	0038072253	462,966.60	289.35	0.062499
Summary	0038072877	206,371.89	246.39	0.119391
Summary	0038074587	391,377.94	326.15	0.083334
Summary	0038075022	132,090.27	123.83	0.093746
Summary	0038075628	171,518.89	196.53	0.114582
Summary	0038076966	326,969.07	238.41	0.072915
Summary	0038077065	241,018.15	175.74	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038077162	321,303.95	401.63	0.125000
Summary	0038077227	245,316.96	332.20	0.135417
Summary	0038081872	412,157.54	257.60	0.062500
Summary	0038082233	320,304.80	177.68	0.055472
Summary	0038082722	316,386.86	60.91	0.019252
Summary	0038082800	73,545.04	129.62	0.176246
Summary	0038083109	72,498.47	87.69	0.120954
Summary	0038083637	304,998.05	285.94	0.093751
Summary	0038084293	119,343.25	87.02	0.072916
Summary	0038084323	221,351.30	345.86	0.156249
Summary	0038084713	320,815.91	534.69	0.166666
Summary	0038085226	224,059.09	116.70	0.052084
Summary	0038085336	300,542.20	216.64	0.072083
Summary	0038086410	358,644.48	186.79	0.052082
Summary	0038086689	401,681.04	173.01	0.043071
Summary	0038087001	318,507.17	416.65	0.130813
Summary	0038087593	308,833.12	386.04	0.125000
Summary	0038087691	276,200.05	143.85	0.052082
Summary	0038087693	278,335.64	287.23	0.103196

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	406,166.56	(101.20)	41,151.83	10.132

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	41,151.83	10.132

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
209	35,691,368.67	6,267,357.52	17.560

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(4,146.74)	(1.237)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	111,659.40	25.621
0037909406	298,340.15	(3,417.07)	(1.145)
0037910161	69,493.29	28,818.01	41.469
0037910436	443,393.47	127,395.67	28.732
0037911603	52,871.77	1,293.96	2.447
0037912388	70,646.71	174,847.28	247.495
0037915121	152,326.03	(10,209.96)	(6.703)
0037915310	102,133.84	40,117.18	39.279
0037916007	151,550.06	21,152.88	13.958
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	18,405.41	10.276

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037924794	203,521.56	8,172.78	4.016
0037925264	142,401.78	3,597.09	2.526
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
0037928783	50,236.02	66,483.47	132.342
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
0037936787	155,669.78	4,820.74	3.097
0037936896	162,047.79	19,252.91	11.881
0037938237	103,222.77	25,685.51	24.884
0037938475	187,220.10	603.25	0.322
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
0037940842	82,156.98	98,706.47	120.144
0037940972	127,413.59	12,699.41	9.967
0037941240	251,919.19	70,003.24	27.788
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037942822	101,753.18	59,152.29	58.133
0037942877	280,329.57	48,749.56	17.390
0037943696	146,999.94	21,521.86	14.641
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	3,450.64	3.436
0037944681	239,891.13	25,864.62	10.782
0037946275	185,222.84	36,162.12	19.524
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	(76,140.85)	(18.933)
0037953773	102,731.53	35,544.02	34.599
0037956555	172,745.33	1,519.79	0.880
0037957455	183,982.35	50,938.06	27.686
0037957713	160,510.45	37,481.89	23.352
0037960508	79,881.08	26,732.59	33.465
0037960666	43,001.26	65.15	0.152
0037961691	63,606.15	27,158.13	42.697
0037962006	99,821.77	60,068.84	60.176
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
0037964539	188,022.00	58,482.02	31.104
0037964582	225,853.57	7,017.40	3.107
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037968253	140,303.15	(14,304.83)	(10.196)
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037971135	273,248.99	124,824.20	45.681
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037975307	121,387.89	2,746.12	2.262
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037977244	414,878.96	191,629.77	46.189
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037979296	247,180.14	56,060.15	22.680
0037980309	36,003.78	12,848.31	35.686
0037981074	198,143.67	18,306.19	9.239
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	4,617.07	1.541
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037989870	70,942.89	(13,341.34)	(18.806)
0037990841	121,762.14	47,535.49	39.040

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Credit-Linked Notes

Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037991061	99,176.41	2,934.94	2.959
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
0038003328	148,316.58	20,516.26	13.833
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	(9,322.40)	(5.175)
0038008767	145,025.78	56,789.49	39.158
0038008987	173,422.04	37,609.26	21.687
0038009094	48,405.13	62,484.51	129.087
0038010004	406,166.56	41,151.83	10.132
0038011443	54,677.08	1,892.51	3.461
0038011712	138,939.84	11,903.18	8.567
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	4,280.23	4.640
0038019669	208,950.88	35,405.04	16.944
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038023745	419,499.85	63,189.52	15.063
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	56,587.56	11.676
0038029695	118,457.18	45,756.98	38.627
0038029703	222,838.78	22,334.79	10.023
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038034222	325,096.63	104,066.56	32.011
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038039	85,099.13	2,052.04	2.411
0038038648	380,341.35	(2,183.53)	(0.574)
0038039848	57,321.06	13,870.72	24.198
0038040312	71,451.05	8,084.25	11.314
0038041392	60,551.42	941.21	1.554
0038042038	38,374.46	27,654.91	72.066
0038042164	82,216.17	2,092.06	2.545
0038042998	291,190.86	4,365.50	1.499
0038043175	100,845.37	8,591.57	8.520
0038044072	588,590.93	8,532.88	1.450
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
0038047297	194,112.22	800.03	0.412
0038047856	47,915.10	26,195.45	54.671
0038048021	155,160.61	6,167.90	3.975

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Credit-Linked Notes

Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038048341	363,470.93	134,742.18	37.071
0038051243	217,045.86	52,351.92	24.120
0038051381	143,167.39	(6,787.09)	(4.741)
0038052663	206,903.47	83,546.98	40.380
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	38,211.55	21.969
0038063121	362,210.81	110,785.51	30.586
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)
0038066669	110,045.84	11,980.52	10.887
0038067236	155,501.07	25,125.26	16.158
0038068792	147,616.41	(377.46)	(0.256)
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071595	300,968.78	42,446.98	14.103
0038071773	208,581.60	76,741.63	36.792
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	73,252.33	19.807
0038074021	50,121.23	46,302.81	92.382
0038074022	51,231.69	102,982.43	201.013
0038074443	165,657.62	4,589.24	2.770
0038074900	220,334.53	31,256.81	14.186

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038075173	214,850.56	61,657.28	28.698
0038075618	98,369.32	5,378.87	5.468
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038078504	116,284.83	(5,503.15)	(4.732)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,360.62	4.018
0038081779	246,074.60	(5,013.31)	(2.037)
0038082754	98,575.69	18,933.83	19.207
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

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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	1	406,166.56	(101.20)	(0.000 %)	0	0.00	0.00	0.000 %	1	406,166.56	(101.20)	(0.000 %)

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	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	41,151.83

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

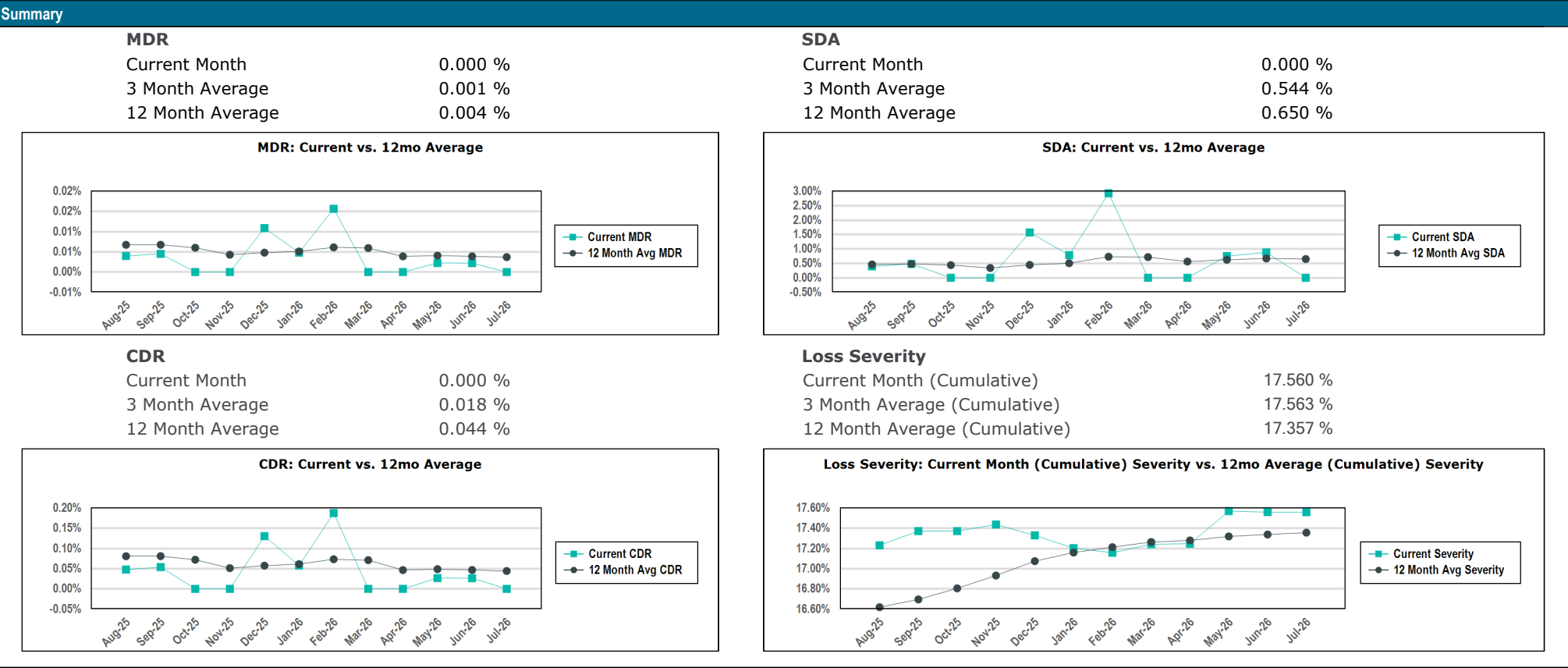
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

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

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Realized Loss Report - Collateral



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

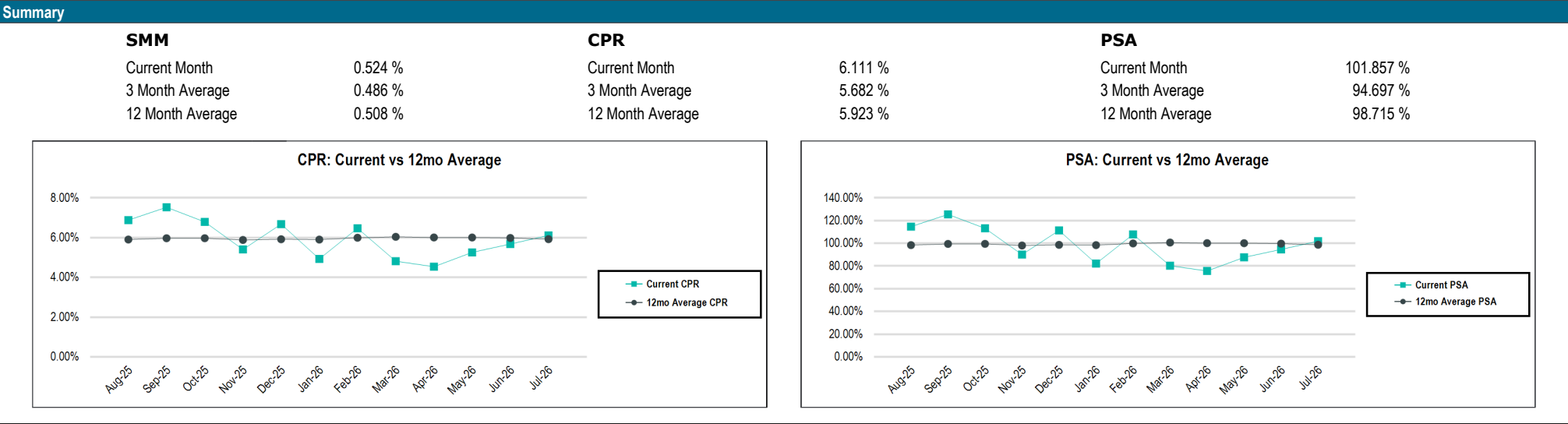
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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
156	29,829,618.88

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Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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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 Face Amount	Orig Face Amt Repurchased	Revised Original 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 Face Amount	Orig Face Amt Repurchased	Revised Original 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>

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original 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

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

Bond Retirement Detail – Effective April 2024

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original 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

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Supplemental Reporting

Bond Retirement Detail – Effective May 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	154,854,281	154,154,281	700,000
1M-2H	N/A	567,152,653	(154,154,281)	721,306,934
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025				