

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-Jan-2025
 06-Jan-2025 3:35:42 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2024	0.00000%	7,269,846,742.27	0.00	51,212,614.62	0.00	7,218,729,381.15	51,212,614.62	0.00
1M-1	30711XEK6	01/24/2025	5.98327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	01/24/2025	8.23327%	42,316,195.91	309,689.48	952,259.76	0.00	41,363,936.15	1,261,949.24	0.00
1M-2H		12/31/2024	0.00000%	154,982,752.94	0.00	3,487,644.30	0.00	151,495,108.64	3,487,644.30	0.00
1M-2A	30711XEL4	01/24/2025	8.23327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	01/24/2025	8.23327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		12/31/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	01/24/2025	8.23327%	42,316,195.91	309,689.48	952,259.76	0.00	41,363,936.15	1,261,949.24	0.00
1M-CH		12/31/2024	0.00000%	154,982,752.94	0.00	3,487,644.30	0.00	151,495,108.64	3,487,644.30	0.00
1B-1	30711XEQ3	01/24/2025	10.43327%	850,000.00	7,882.92	0.00	0.00	850,000.00	7,882.92	0.00
1B-1H		12/31/2024	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		12/31/2024	0.00000%	214,174,186.85	0.00	0.00	177,410.48	213,996,776.37	0.00	4,793,203.63
1A-I1	30711XEW0	01/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	01/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	01/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	01/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	01/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	01/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	01/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	01/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	01/24/2025	2.30000%	0.00	86,513.11	0.00	0.00	0.00	86,513.11	0.00
1C-I2	30711XFX7	01/24/2025	1.80000%	0.00	67,705.91	0.00	0.00	0.00	67,705.91	0.00
1C-I3	30711XFY5	01/24/2025	1.30000%	0.00	48,898.72	0.00	0.00	0.00	48,898.72	0.00
1C-I4	30711XFZ2	01/24/2025	0.80000%	0.00	30,091.52	0.00	0.00	0.00	30,091.52	0.00
1E-A1	30711XES9	01/24/2025	5.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	01/24/2025	6.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	01/24/2025	6.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	01/24/2025	7.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	01/24/2025	5.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	01/24/2025	6.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	01/24/2025	6.93327%	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
1E-B4	30711XFA7	01/24/2025	7.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	01/24/2025	5.93327%	42,316,195.91	223,176.37	952,259.76	0.00	41,363,936.15	1,175,436.13	0.00
1E-C2	30711XFD1	01/24/2025	6.43327%	42,316,195.91	241,983.57	952,259.76	0.00	41,363,936.15	1,194,243.33	0.00
1E-C3	30711XFE9	01/24/2025	6.93327%	42,316,195.91	260,790.77	952,259.76	0.00	41,363,936.15	1,213,050.53	0.00
1E-C4	30711XFF6	01/24/2025	7.43327%	42,316,195.91	279,597.96	952,259.76	0.00	41,363,936.15	1,231,857.72	0.00
1E-D1	30711XFG4	01/24/2025	5.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	01/24/2025	6.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	01/24/2025	6.93327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	01/24/2025	7.43327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	01/24/2025	8.23327%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	01/24/2025	5.93327%	42,316,195.91	223,176.37	952,259.76	0.00	41,363,936.15	1,175,436.13	0.00
1E-F2	30711XFP4	01/24/2025	6.43327%	42,316,195.91	241,983.57	952,259.76	0.00	41,363,936.15	1,194,243.33	0.00
1E-F3	30711XFQ2	01/24/2025	6.93327%	42,316,195.91	260,790.77	952,259.76	0.00	41,363,936.15	1,213,050.53	0.00
1E-F4	30711XFR0	01/24/2025	7.43327%	42,316,195.91	279,597.96	952,259.76	0.00	41,363,936.15	1,231,857.72	0.00
1E-F5	30711XFS8	01/24/2025	8.23327%	42,316,195.91	309,689.48	952,259.76	0.00	41,363,936.15	1,261,949.24	0.00
1X-1	30711XGA6	01/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	01/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	01/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	01/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	01/24/2025	2.30000%	0.00	86,513.11	0.00	0.00	0.00	86,513.11	0.00
1Y-2	30711XGF5	01/24/2025	1.80000%	0.00	67,705.91	0.00	0.00	0.00	67,705.91	0.00
1Y-3	30711XGG3	01/24/2025	1.30000%	0.00	48,898.72	0.00	0.00	0.00	48,898.72	0.00
1Y-4	30711XGH1	01/24/2025	0.80000%	0.00	30,091.52	0.00	0.00	0.00	30,091.52	0.00
Totals				8,478,254,570.01	3,414,467.22	68,662,760.58	177,410.48	8,409,509,652.45	72,077,227.80	4,793,203.63

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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jan-2025
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	7,269,846,742.27	19,671,762.40	31,540,852.23	0.00	0.00	51,212,614.62	7,218,729,381.15	0.17139676	51,212,614.62
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	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.26711523	952,259.76
1M-2H	567,152,653.00	154,982,752.94	1,339,672.08	2,147,972.22	0.00	0.00	3,487,644.30	151,495,108.64	0.26711523	3,487,644.30
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	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.80134568	952,259.76
1M-CH	189,050,884.33	154,982,752.94	1,339,672.08	2,147,972.22	0.00	0.00	3,487,644.30	151,495,108.64	0.80134568	3,487,644.30
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	214,174,186.85	0.00	0.00	0.00	177,410.48	177,410.48	213,996,776.37	0.97809222	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
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	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.80134568	952,259.76
1E-C2	51,618,093.67	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.80134568	952,259.76
1E-C3	51,618,093.67	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.80134568	952,259.76
1E-C4	51,618,093.67	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.80134568	952,259.76

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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
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	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.40067284	952,259.76
1E-F2	103,236,187.33	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.40067284	952,259.76
1E-F3	103,236,187.33	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.40067284	952,259.76
1E-F4	103,236,187.33	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.40067284	952,259.76
1E-F5	103,236,187.33	42,316,195.91	365,781.52	586,478.25	0.00	0.00	952,259.76	41,363,936.15	0.40067284	952,259.76
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
Total	46,131,781,962.34	8,478,254,570.01	26,374,703.28	42,288,057.42	0.00	177,410.48	68,840,171.06	8,409,509,652.45	0.18229319	68,662,760.58

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.

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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	172.61045316	0.46707337	0.74888522	0.00000000	0.00000000	1.21595859	171.39675620	0.17139676	1.21595859
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	273.26461779	2.36210144	3.78729116	0.00000000	0.00000000	6.14939254	267.11522525	0.26711523	6.14939254
1M-2H	567,152,653.00	273.26461777	2.36210141	3.78729114	0.00000000	0.00000000	6.14939255	267.11522522	0.26711523	6.14939255
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	819.79385331	7.08630432	11.36187349	0.00000000	0.00000000	18.44817761	801.34567569	0.80134568	18.44817761
1M-CH	189,050,884.33	819.79385333	7.08630422	11.36187343	0.00000000	0.00000000	18.44817766	801.34567567	0.80134568	18.44817766
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	978.90308711	0.00000000	0.00000000	0.00000000	0.81087114	0.81087114	978.09221597	0.97809222	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: 27-Jan-2025
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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
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	819.79385331	7.08630432	11.36187349	0.00000000	0.00000000	18.44817761	801.34567569	0.80134568	18.44817761
1E-C2	51,618,093.67	819.79385331	7.08630432	11.36187349	0.00000000	0.00000000	18.44817761	801.34567569	0.80134568	18.44817761
1E-C3	51,618,093.67	819.79385331	7.08630432	11.36187349	0.00000000	0.00000000	18.44817761	801.34567569	0.80134568	18.44817761
1E-C4	51,618,093.67	819.79385331	7.08630432	11.36187349	0.00000000	0.00000000	18.44817761	801.34567569	0.80134568	18.44817761
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	409.89692669	3.54315216	5.68093674	0.00000000	0.00000000	9.22408881	400.67283789	0.40067284	9.22408881
1E-F2	103,236,187.33	409.89692669	3.54315216	5.68093674	0.00000000	0.00000000	9.22408881	400.67283789	0.40067284	9.22408881
1E-F3	103,236,187.33	409.89692669	3.54315216	5.68093674	0.00000000	0.00000000	9.22408881	400.67283789	0.40067284	9.22408881
1E-F4	103,236,187.33	409.89692669	3.54315216	5.68093674	0.00000000	0.00000000	9.22408881	400.67283789	0.40067284	9.22408881
1E-F5	103,236,187.33	409.89692669	3.54315216	5.68093674	0.00000000	0.00000000	9.22408881	400.67283789	0.40067284	9.22408881
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: 27-Jan-2025
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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 %	7,269,846,742.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,218,729,381.15
1M-1	N/A	N/A	5.98327 %	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	12/26/24 - 01/26/25	32	8.23327 %	42,316,195.91	309,689.48	0.00	0.00	0.00	0.00	309,689.48	0.00	41,363,936.15
1M-2H	N/A	N/A	0.00000 %	154,982,752.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	151,495,108.64
1M-2A	N/A	N/A	8.23327 %	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	8.23327 %	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	12/26/24 - 01/26/25	32	8.23327 %	42,316,195.91	309,689.48	0.00	0.00	0.00	0.00	309,689.48	0.00	41,363,936.15
1M-CH	N/A	N/A	0.00000 %	154,982,752.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	151,495,108.64
1B-1	12/26/24 - 01/26/25	32	10.43327 %	850,000.00	7,882.92	0.00	0.00	0.00	0.00	7,882.92	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 %	214,174,186.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	213,996,776.37
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	12/26/24 - 01/26/25	32	2.30000 %	42,316,195.91	86,513.11	0.00	0.00	0.00	0.00	86,513.11	0.00	41,363,936.15
1C-I2	12/26/24 - 01/26/25	32	1.80000 %	42,316,195.91	67,705.91	0.00	0.00	0.00	0.00	67,705.91	0.00	41,363,936.15
1C-I3	12/26/24 - 01/26/25	32	1.30000 %	42,316,195.91	48,898.72	0.00	0.00	0.00	0.00	48,898.72	0.00	41,363,936.15
1C-I4	12/26/24 - 01/26/25	32	0.80000 %	42,316,195.91	30,091.52	0.00	0.00	0.00	0.00	30,091.52	0.00	41,363,936.15
1E-A1	N/A	N/A	5.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.43327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.43327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.43327 %	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-Jan-2025
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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	6.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.43327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	12/26/24 - 01/26/25	32	5.93327 %	42,316,195.91	223,176.37	0.00	0.00	0.00	0.00	223,176.37	0.00	41,363,936.15
1E-C2	12/26/24 - 01/26/25	32	6.43327 %	42,316,195.91	241,983.57	0.00	0.00	0.00	0.00	241,983.57	0.00	41,363,936.15
1E-C3	12/26/24 - 01/26/25	32	6.93327 %	42,316,195.91	260,790.77	0.00	0.00	0.00	0.00	260,790.77	0.00	41,363,936.15
1E-C4	12/26/24 - 01/26/25	32	7.43327 %	42,316,195.91	279,597.96	0.00	0.00	0.00	0.00	279,597.96	0.00	41,363,936.15
1E-D1	N/A	N/A	5.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.43327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.93327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.43327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	8.23327 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	12/26/24 - 01/26/25	32	5.93327 %	42,316,195.91	223,176.37	0.00	0.00	0.00	0.00	223,176.37	0.00	41,363,936.15
1E-F2	12/26/24 - 01/26/25	32	6.43327 %	42,316,195.91	241,983.57	0.00	0.00	0.00	0.00	241,983.57	0.00	41,363,936.15
1E-F3	12/26/24 - 01/26/25	32	6.93327 %	42,316,195.91	260,790.77	0.00	0.00	0.00	0.00	260,790.77	0.00	41,363,936.15
1E-F4	12/26/24 - 01/26/25	32	7.43327 %	42,316,195.91	279,597.96	0.00	0.00	0.00	0.00	279,597.96	0.00	41,363,936.15
1E-F5	12/26/24 - 01/26/25	32	8.23327 %	42,316,195.91	309,689.48	0.00	0.00	0.00	0.00	309,689.48	0.00	41,363,936.15
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	12/26/24 - 01/26/25	32	2.30000 %	42,316,195.91	86,513.11	0.00	0.00	0.00	0.00	86,513.11	0.00	41,363,936.15
1Y-2	12/26/24 - 01/26/25	32	1.80000 %	42,316,195.91	67,705.91	0.00	0.00	0.00	0.00	67,705.91	0.00	41,363,936.15
1Y-3	12/26/24 - 01/26/25	32	1.30000 %	42,316,195.91	48,898.72	0.00	0.00	0.00	0.00	48,898.72	0.00	41,363,936.15
1Y-4	12/26/24 - 01/26/25	32	0.80000 %	42,316,195.91	30,091.52	0.00	0.00	0.00	0.00	30,091.52	0.00	41,363,936.15
Totals					3,414,467.22	0.00	0.00	0.00	0.00	3,414,467.22	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-Jan-2025
06-Jan-2025 3:35:42 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	172.61045316	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	171.39675620
1M-1	457,271,000.00	5.98327 %	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	8.23327 %	273.26461779	1.99987677	0.00000000	0.00000000	0.00000000	0.00000000	1.99987677	0.00000000	267.11522525
1M-2H	567,152,653.00	0.00000 %	273.26461777	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	267.11522522
1M-2A	51,618,093.67	8.23327 %	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	8.23327 %	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	8.23327 %	819.79385331	5.99963032	0.00000000	0.00000000	0.00000000	0.00000000	5.99963032	0.00000000	801.34567569
1M-CH	189,050,884.33	0.00000 %	819.79385333	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	801.34567567
1B-1	850,000.00	10.43327 %	1000.00000000	9.27402353	0.00000000	0.00000000	0.00000000	0.00000000	9.27402353	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 %	978.90308711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.09221597
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 %	819.79385331	1.67602296	0.00000000	0.00000000	0.00000000	0.00000000	1.67602296	0.00000000	801.34567569
1C-I2	0.00	1.80000 %	819.79385331	1.31167010	0.00000000	0.00000000	0.00000000	0.00000000	1.31167010	0.00000000	801.34567569
1C-I3	0.00	1.30000 %	819.79385331	0.94731743	0.00000000	0.00000000	0.00000000	0.00000000	0.94731743	0.00000000	801.34567569
1C-I4	0.00	0.80000 %	819.79385331	0.58296457	0.00000000	0.00000000	0.00000000	0.00000000	0.58296457	0.00000000	801.34567569
1E-A1	51,618,093.67	5.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.43327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	6.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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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 Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	7.43327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	5.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	6.43327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	6.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	51,618,093.67	7.43327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	5.93327 %	819.79385331	4.32360737	0.00000000	0.00000000	0.00000000	0.00000000	4.32360737	0.00000000	801.34567569
1E-C2	51,618,093.67	6.43327 %	819.79385331	4.68796022	0.00000000	0.00000000	0.00000000	0.00000000	4.68796022	0.00000000	801.34567569
1E-C3	51,618,093.67	6.93327 %	819.79385331	5.05231308	0.00000000	0.00000000	0.00000000	0.00000000	5.05231308	0.00000000	801.34567569
1E-C4	51,618,093.67	7.43327 %	819.79385331	5.41666575	0.00000000	0.00000000	0.00000000	0.00000000	5.41666575	0.00000000	801.34567569
1E-D1	103,236,187.33	5.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	6.43327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	6.93327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	7.43327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	8.23327 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	5.93327 %	409.89692669	2.16180368	0.00000000	0.00000000	0.00000000	0.00000000	2.16180368	0.00000000	400.67283789
1E-F2	103,236,187.33	6.43327 %	409.89692669	2.34398011	0.00000000	0.00000000	0.00000000	0.00000000	2.34398011	0.00000000	400.67283789
1E-F3	103,236,187.33	6.93327 %	409.89692669	2.52615654	0.00000000	0.00000000	0.00000000	0.00000000	2.52615654	0.00000000	400.67283789
1E-F4	103,236,187.33	7.43327 %	409.89692669	2.70833287	0.00000000	0.00000000	0.00000000	0.00000000	2.70833287	0.00000000	400.67283789
1E-F5	103,236,187.33	8.23327 %	409.89692669	2.99981516	0.00000000	0.00000000	0.00000000	0.00000000	2.99981516	0.00000000	400.67283789
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 %	409.89692669	0.83801148	0.00000000	0.00000000	0.00000000	0.00000000	0.83801148	0.00000000	400.67283789
1Y-2	0.00	1.80000 %	409.89692669	0.65583505	0.00000000	0.00000000	0.00000000	0.00000000	0.65583505	0.00000000	400.67283789
1Y-3	0.00	1.30000 %	409.89692669	0.47365872	0.00000000	0.00000000	0.00000000	0.00000000	0.47365872	0.00000000	400.67283789
1Y-4	0.00	0.80000 %	409.89692669	0.29148229	0.00000000	0.00000000	0.00000000	0.00000000	0.29148229	0.00000000	400.67283789

(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	1,466,409.30
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(177,410.48)
Total Deposits	1,288,998.82
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,269,832.16
Total Withdrawals (Pool Distribution Amount)	1,288,998.82
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	55,734,675.66
Total Principal Reduction Cumulative	35,913,620,850.33
Scheduled Principal Current	21,377,215.99
Scheduled Principal Cumulative	3,951,130,078.98
Unscheduled Principal Current	34,180,049.19
Unscheduled Principal Cumulative	31,957,697,609.72
Senior Reduction Amount	51,117,361.12
Subordinate Reduction Amount	4,439,904.06
Calculated Tranche Write-down Amount	177,410.48
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	84,680.17
Recovery Principal on Previously Liquidated Loan Current	95,253.50
Recovery Principal on Previously Liquidated Loan Cumulative	242,973.49
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	46661
Period Reference Pool Removal Loan Count	198
Period Ending Loan Count	46463
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	7,844,375,182.36
Period PIF Loan Count Current	197
PIF Loan Count Cumulative	133391
Period PIF Loan UPB Current	28,041,317.78
PIF Loan UPB Cumulative	30,655,257,610.18
Period Partial Prepayment Amount	6,364,087.14
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	82,156.98
Credit Event Amount Cumulative	29,629,875.79
Total Active Modified Loan Count	901
Total Active Modified Loan UPB	209,052,144.77
Adjusted SOFR	4.683270%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.022097%
Subordinate Percentage	7.977903%
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 %	7.980000 %	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 %	5.480000 %	5.520000 %
1M-2H	0.00	0.00	1.000000 %	5.480000 %	5.520000 %
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 %	5.480000 %	5.520000 %
1B-1	0.00	0.00	0.500000 %	2.710000 %	2.730000 %
1B-1H	0.00	0.00	0.500000 %	2.710000 %	2.730000 %
1B-2H	177,410.48	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	509	84,540,526.65	1.095495 %	1.077722 %
60 Days	112	22,273,032.41	0.241052 %	0.283936 %
90 Days	52	9,619,990.80	0.111917 %	0.122636 %
120 Days	33	5,970,558.94	0.071024 %	0.076113 %
150 Days	27	5,650,573.98	0.058111 %	0.072033 %
180+ Days	127	26,435,415.28	0.273336 %	0.336998 %
Totals	860	154,490,098.06	1.850935 %	1.969438 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	318	86,213,382.17	84,680.17	0.098222

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	331,896.01	95.12	0.028660
Summary	0037906667	147,657.12	199.95	0.135415
Summary	0037906755	277,580.93	510.60	0.183946
Summary	0037906920	156,161.13	146.40	0.093749
Summary	0037907226	143,998.65	317.87	0.220745
Summary	0037907273	248,292.92	25.86	0.010415
Summary	0037907385	157,971.29	43.55	0.027568
Summary	0037907395	168,866.19	190.31	0.112699
Summary	0037907638	296,478.35	30.88	0.010416
Summary	0037907913	310,904.09	259.09	0.083334
Summary	0037908497	261,757.68	218.13	0.083333
Summary	0037909377	614,441.01	384.03	0.062501
Summary	0037910785	203,691.86	275.83	0.135415
Summary	0037910899	86,101.11	89.69	0.104168
Summary	0037911544	71,430.34	59.53	0.083340
Summary	0037912808	148,155.64	169.76	0.114582
Summary	0037914854	210,715.70	285.34	0.135415
Summary	0037915031	342,476.33	285.40	0.083334
Summary	0037915737	423,702.80	430.37	0.101574
Summary	0037916242	352,795.97	330.75	0.093751
Summary	0037916736	381,550.74	39.74	0.010415
Summary	0037916774	572,436.18	775.17	0.135416
Summary	0037917245	244,392.82	407.32	0.166666
Summary	0037918000	97,558.05	87.73	0.089926
Summary	0037918420	348,281.68	399.07	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918526	110,706.72	172.98	0.156251
Summary	0037918592	206,968.46	129.36	0.062502
Summary	0037918962	113,889.14	189.82	0.166671
Summary	0037919007	218,153.34	325.78	0.149335
Summary	0037919126	385,644.68	200.86	0.052084
Summary	0037919235	324,537.68	371.87	0.114585
Summary	0037919910	217,369.32	181.14	0.083333
Summary	0037920217	211,630.39	242.49	0.114582
Summary	0037920228	365,931.61	495.53	0.135416
Summary	0037920310	600,634.27	938.49	0.156250
Summary	0037920372	91,517.65	95.33	0.104166
Summary	0037921630	195,663.95	305.72	0.156247
Summary	0037921946	211,061.98	87.94	0.041665
Summary	0037922111	317,477.10	462.99	0.145834
Summary	0037922257	511,426.52	521.71	0.102011
Summary	0037922321	231,979.75	193.32	0.083335
Summary	0037922778	459,362.97	526.35	0.114583
Summary	0037923690	266,169.98	277.26	0.104167
Summary	0037924175	384,993.05	842.87	0.218931
Summary	0037924237	124,415.69	155.52	0.125000
Summary	0037924491	38,042.80	71.33	0.187499
Summary	0037925153	223,424.84	302.55	0.135415
Summary	0037925406	337,843.30	313.91	0.092916
Summary	0037927043	479,236.28	798.73	0.166667
Summary	0037928632	206,501.68	223.71	0.108333
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	194,636.55	223.02	0.114583
Summary	0037929612	460,886.90	505.68	0.109719
Summary	0037929845	461,253.51	336.33	0.072917
Summary	0037929890	233,541.82	209.80	0.089834
Summary	0037929894	272,053.88	170.03	0.062499
Summary	0037930698	200,194.71	229.39	0.114583
Summary	0037931237	85,993.27	133.65	0.155419
Summary	0037931245	123,685.72	154.61	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037931314	276,100.39	316.37	0.114585
Summary	0037931403	343,453.32	37.71	0.010980
Summary	0037931764	390,509.33	159.46	0.040834
Summary	0037932340	329,445.57	377.49	0.114583
Summary	0037934240	270,446.83	226.95	0.083917
Summary	0037937662	168,452.13	309.29	0.183607
Summary	0037938096	140,417.53	234.03	0.166667
Summary	0037938169	83,357.13	121.56	0.145830
Summary	0037939022	339,123.13	516.59	0.152331
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	141,842.57	177.30	0.124998
Summary	0037941111	365,216.77	456.52	0.125000
Summary	0037941808	244,757.69	305.95	0.125001
Summary	0037941995	280,750.61	233.96	0.083334
Summary	0037942230	471,919.53	540.74	0.114583
Summary	0037942354	162,795.43	101.75	0.062502
Summary	0037942938	86,207.60	62.86	0.072917
Summary	0037942960	76,647.02	111.78	0.145837
Summary	0037942984	50,898.78	63.62	0.124993
Summary	0037943035	151,005.00	220.22	0.145836
Summary	0037943056	369,930.56	385.34	0.104165
Summary	0037943120	383,666.29	519.55	0.135417
Summary	0037944097	215,078.33	336.06	0.156250
Summary	0037944396	407,294.42	296.99	0.072918
Summary	0037944613	544,430.65	396.98	0.072917
Summary	0037945192	130,805.87	30.86	0.023592
Summary	0037946275	185,222.84	176.61	0.095350
Summary	0037947271	612,869.74	638.41	0.104167
Summary	0037947337	248,725.28	118.23	0.047534
Summary	0037947449	170,394.44	94.81	0.055641
Summary	0037948457	401,992.29	334.99	0.083332
Summary	0037948957	85,519.68	26.72	0.031244
Summary	0037949123	196,350.86	143.17	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037949245	433,514.09	399.04	0.092048
Summary	0037950343	421,288.82	834.83	0.198161
Summary	0037951452	192,386.81	303.76	0.157890
Summary	0037951648	242,146.67	255.64	0.105572
Summary	0037951661	247,139.70	285.51	0.115526
Summary	0037952031	561,730.40	585.14	0.104167
Summary	0037953193	95,951.32	6.66	0.006941
Summary	0037953222	344,583.80	323.05	0.093751
Summary	0037954837	559,272.46	407.80	0.072916
Summary	0037955036	82,147.86	85.57	0.104166
Summary	0037955188	117,346.96	183.35	0.156246
Summary	0037955574	606,269.84	442.07	0.072916
Summary	0037955856	399,965.23	371.63	0.092916
Summary	0037955992	367,293.99	359.64	0.097916
Summary	0037956042	107,306.63	156.49	0.145834
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	94,593.68	167.51	0.177084
Summary	0037958789	173,195.94	43.28	0.024989
Summary	0037959703	472,692.82	679.36	0.143721
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	233,542.77	267.60	0.114583
Summary	0037963954	222,574.32	92.74	0.041667
Summary	0037964118	173,480.63	108.43	0.062503
Summary	0037964730	141,750.98	177.19	0.125001
Summary	0037964813	156,886.17	163.10	0.103961
Summary	0037966128	384,591.79	462.79	0.120333
Summary	0037966571	277,124.02	244.40	0.088192
Summary	0037966854	239,590.75	249.57	0.104165
Summary	0037966959	184,803.39	16.79	0.009085
Summary	0037967749	511,191.42	319.49	0.062499
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	93,280.29	8.92	0.009563
Summary	0037968231	314,316.85	378.16	0.120312
Summary	0037968251	150,270.26	203.49	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037968520	224,094.19	210.09	0.093751
Summary	0037969438	276,673.75	317.02	0.114583
Summary	0037969557	137,984.57	186.85	0.135414
Summary	0037970194	590,561.21	553.65	0.093750
Summary	0037970850	129,061.09	107.55	0.083333
Summary	0037971104	203,783.04	233.50	0.114583
Summary	0037971636	332,702.04	346.56	0.104165
Summary	0037971676	201,178.97	201.18	0.100001
Summary	0037971677	152,442.65	158.79	0.104164
Summary	0037972886	197,867.88	226.72	0.114582
Summary	0037972921	349,177.53	436.47	0.124999
Summary	0037973601	154,774.55	145.10	0.093749
Summary	0037973741	374,832.31	234.27	0.062500
Summary	0037974449	147,784.69	92.37	0.062503
Summary	0037974450	325,363.37	203.35	0.062499
Summary	0037975851	532,396.63	591.92	0.111180
Summary	0037975871	194,463.90	112.64	0.057923
Summary	0037975935	235,003.06	409.02	0.174049
Summary	0037976401	85,440.79	115.70	0.135415
Summary	0037976709	221,649.65	217.48	0.098119
Summary	0037977307	213,424.32	144.88	0.067884
Summary	0037978532	194,667.11	182.50	0.093750
Summary	0037978651	378,341.12	118.23	0.031250
Summary	0037979877	362,242.23	490.54	0.135418
Summary	0037981346	92,455.67	77.05	0.083337
Summary	0037981367	157,541.15	32.82	0.020833
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	268,247.74	279.42	0.104165
Summary	0037985917	326,776.61	204.24	0.062501
Summary	0037985938	247,969.43	262.82	0.105989
Summary	0037989578	329,947.54	341.29	0.103438
Summary	0037991131	72,626.15	52.35	0.072081
Summary	0037991482	361,919.14	14.10	0.003896
Summary	0037991764	383,211.14	354.90	0.092612

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037992592	128,251.70	119.17	0.092919
Summary	0037994165	562,883.37	469.07	0.083333
Summary	0037994776	227,820.95	211.68	0.092915
Summary	0037995171	136,464.25	153.62	0.112572
Summary	0037995663	284,035.87	325.46	0.114584
Summary	0037995791	79,581.09	66.32	0.083336
Summary	0037995851	105,538.19	142.92	0.135420
Summary	0037996072	159,278.96	40.48	0.025415
Summary	0037996145	255,619.30	237.51	0.092916
Summary	0037997456	635,023.66	661.48	0.104166
Summary	0037998555	458,714.59	382.26	0.083333
Summary	0037999339	394,744.67	575.67	0.145834
Summary	0037999501	350,869.27	475.14	0.135418
Summary	0037999724	250,627.64	182.75	0.072917
Summary	0038001096	124,354.42	129.54	0.104170
Summary	0038001111	319,316.00	12.20	0.003821
Summary	0038002395	251,027.69	235.34	0.093751
Summary	0038002946	285,019.86	415.65	0.145832
Summary	0038003503	249,883.77	182.21	0.072918
Summary	0038003894	214,293.43	312.51	0.145833
Summary	0038004305	136,558.89	156.47	0.114581
Summary	0038006391	294,572.48	92.05	0.031249
Summary	0038006455	134,127.78	154.64	0.115293
Summary	0038006561	120,679.54	62.85	0.052080
Summary	0038007050	85,025.78	106.28	0.124997
Summary	0038007659	407,140.99	381.69	0.093749
Summary	0038008390	1,243,766.28	1,425.15	0.114583
Summary	0038008455	123,900.38	193.59	0.156246
Summary	0038008503	289,998.77	362.50	0.125001
Summary	0038011142	341,672.34	284.73	0.083334
Summary	0038011489	143,244.06	208.90	0.145835
Summary	0038011851	316,478.07	362.63	0.114583
Summary	0038012001	591,561.95	801.07	0.135416
Summary	0038012288	112,147.21	23.36	0.020830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038013195	169,581.83	247.31	0.145835
Summary	0038013556	333,129.87	208.21	0.062501
Summary	0038013828	586,424.64	488.69	0.083334
Summary	0038014437	323,240.85	437.72	0.135416
Summary	0038015845	341,959.41	667.26	0.195128
Summary	0038015927	169,946.38	70.81	0.041666
Summary	0038016650	584,663.06	365.41	0.062499
Summary	0038016659	300,983.03	28.84	0.009582
Summary	0038017854	647,448.68	632.59	0.097705
Summary	0038018327	107,255.75	122.90	0.114586
Summary	0038019071	95,532.75	96.29	0.100793
Summary	0038019732	480,030.65	600.04	0.125000
Summary	0038019761	196,313.86	224.94	0.114582
Summary	0038021335	410,950.00	431.38	0.104971
Summary	0038021361	200,408.68	104.38	0.052084
Summary	0038021392	202,911.66	169.09	0.083332
Summary	0038021618	154,665.43	177.22	0.114583
Summary	0038021905	192,305.35	178.68	0.092915
Summary	0038022113	250,297.71	156.44	0.062502
Summary	0038022359	258,197.00	322.75	0.125001
Summary	0038022535	311,360.41	454.07	0.145834
Summary	0038023852	83,070.39	76.92	0.092596
Summary	0038024644	159,810.70	115.20	0.072085
Summary	0038024715	282,731.86	294.51	0.104166
Summary	0038025122	370,809.67	411.53	0.110981
Summary	0038025316	347,630.64	289.69	0.083333
Summary	0038025508	250,679.68	365.57	0.145832
Summary	0038025653	204,327.46	170.27	0.083332
Summary	0038026128	73,766.44	13.18	0.017867
Summary	0038026312	113,516.19	124.54	0.109711
Summary	0038026322	333,314.95	208.32	0.062499
Summary	0038027127	306,800.89	159.79	0.052083
Summary	0038027509	109,176.28	104.20	0.095442
Summary	0038028847	682,160.62	852.70	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038028911	316,456.61	329.64	0.104166
Summary	0038029096	153,150.14	239.30	0.156252
Summary	0038029488	78,541.14	57.27	0.072917
Summary	0038030860	207,465.53	172.89	0.083334
Summary	0038031062	311,330.47	129.72	0.041666
Summary	0038031835	157,644.05	262.74	0.166667
Summary	0038031918	273,915.10	370.93	0.135418
Summary	0038032384	106,579.88	33.31	0.031254
Summary	0038032497	285,083.40	237.57	0.083334
Summary	0038032614	154,690.42	128.91	0.083334
Summary	0038034654	195,602.50	183.38	0.093751
Summary	0038034938	187,558.34	196.84	0.104949
Summary	0038035260	180,500.29	263.23	0.145834
Summary	0038035918	391,312.53	407.62	0.104167
Summary	0038037051	365,659.43	342.81	0.093751
Summary	0038037345	463,078.68	755.94	0.163242
Summary	0038043040	545,211.93	621.51	0.113994
Summary	0038043127	129,522.58	96.30	0.074350
Summary	0038043596	408,555.50	382.68	0.093667
Summary	0038044317	177,882.23	18.53	0.010417
Summary	0038044822	58,498.81	36.37	0.062172
Summary	0038045629	599,755.31	562.27	0.093750
Summary	0038046883	134,724.63	224.54	0.166666
Summary	0038047173	297,364.79	123.90	0.041666
Summary	0038048610	88,214.05	91.89	0.104167
Summary	0038049391	275,166.47	229.31	0.083335
Summary	0038049580	311,796.21	227.35	0.072916
Summary	0038049706	101,526.45	95.49	0.094054
Summary	0038052814	1,035,985.54	1,889.49	0.182386
Summary	0038052902	390,380.20	365.98	0.093750
Summary	0038053555	87,815.68	34.82	0.039651
Summary	0038055270	493,848.59	514.43	0.104168
Summary	0038055358	115,024.51	130.84	0.113750
Summary	0038056750	284,714.44	148.29	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038057036	215,319.70	201.86	0.093749
Summary	0038058054	92,841.92	102.99	0.110930
Summary	0038059200	188,190.48	225.35	0.119746
Summary	0038059209	367,718.68	268.13	0.072917
Summary	0038059651	298,535.95	308.11	0.103207
Summary	0038060684	302,260.68	220.40	0.072917
Summary	0038061275	47,429.92	64.23	0.135421
Summary	0038061628	407,672.18	382.19	0.093749
Summary	0038062899	135,319.26	84.57	0.062497
Summary	0038062918	374,199.58	311.83	0.083333
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	289,303.74	208.54	0.072083
Summary	0038063988	162,493.84	270.82	0.166665
Summary	0038064208	308,726.88	225.11	0.072916
Summary	0038064853	408,339.55	122.50	0.030000
Summary	0038065075	392,104.61	612.66	0.156249
Summary	0038065246	140,275.80	204.57	0.145834
Summary	0038065526	167,866.14	122.40	0.072915
Summary	0038067442	110,662.97	121.45	0.109748
Summary	0038067996	158,501.79	82.55	0.052081
Summary	0038068248	54,971.94	51.54	0.093757
Summary	0038068842	250,418.75	365.19	0.145832
Summary	0038069719	327,508.88	307.04	0.093750
Summary	0038070082	177,091.18	94.34	0.053272
Summary	0038070250	212,519.86	199.24	0.093751
Summary	0038070435	292,973.83	366.22	0.125001
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	473,206.78	295.75	0.062499
Summary	0038072877	208,150.23	246.39	0.118371
Summary	0038074587	400,724.35	333.94	0.083334
Summary	0038075022	135,455.75	126.99	0.093750
Summary	0038075618	98,369.32	10.25	0.010420
Summary	0038075628	175,607.67	201.22	0.114585
Summary	0038076966	336,021.11	245.02	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038077065	246,376.56	179.65	0.072917
Summary	0038077162	329,554.46	411.94	0.124999
Summary	0038077227	250,431.93	339.13	0.135418
Summary	0038081872	421,997.79	263.75	0.062500
Summary	0038082233	325,494.00	177.68	0.054588
Summary	0038082722	321,673.49	60.91	0.018935
Summary	0038082800	75,282.16	132.68	0.176244
Summary	0038083109	72,977.48	87.83	0.120352
Summary	0038083637	312,162.66	292.65	0.093749
Summary	0038084293	121,538.45	88.62	0.072915
Summary	0038084323	227,407.30	355.32	0.156248
Summary	0038084713	328,393.77	547.32	0.166666
Summary	0038085226	228,691.79	119.11	0.052083
Summary	0038085336	308,365.13	222.28	0.072083
Summary	0038086049	351,121.46	73.15	0.020833
Summary	0038086410	375,649.59	195.65	0.052083
Summary	0038086689	408,768.72	174.49	0.042687
Summary	0038087001	309,719.26	303.07	0.097853
Summary	0038087593	315,268.03	394.09	0.125002
Summary	0038087691	282,285.89	147.02	0.052082
Summary	0038087693	281,783.67	287.23	0.101933

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	82,156.98	98,706.47	120.144

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037940842	82,156.98	98,706.47	120.144

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,867,786.81	78,704.01	128,449.24	6.877

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037938475	187,220.10	27,512.19	8,300.90	4.434
0037941240	251,919.19	30,865.64	70,003.24	27.788
0037952283	402,169.91	(190.92)	(76,140.85)	(18.933)
0038019669	208,950.88	(3,602.66)	35,405.04	16.944
0038029134	484,642.11	2,207.88	56,587.56	11.676
0038029703	222,838.78	25.00	22,334.79	10.023
0038066669	110,045.84	21,886.88	11,958.56	10.867

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
177	29,629,875.79	4,793,205.30	16.177

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
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
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	18,405.41	10.276
0037925264	142,401.78	3,942.09	2.768
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
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	8,466.45	5.225
0037938237	103,222.77	25,685.51	24.884
0037938475	187,220.10	8,300.90	4.434
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
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
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	3,450.64	3.436
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037957455	183,982.35	42,539.66	23.122
0037957713	160,510.45	38,572.17	24.031
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
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
0037968253	140,303.15	3,826.37	2.727
0037970631	591,784.65	14,337.46	2.423
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)
0037979296	247,180.14	5,957.06	2.410

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037980309	36,003.78	12,848.31	35.686
0037981074	198,143.67	5,747.46	2.901
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
0037989870	70,942.89	(13,341.34)	(18.806)
0037990841	121,762.14	48,020.49	39.438
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	56,715.77	39.107
0038008987	173,422.04	37,609.26	21.687
0038010004	406,166.56	43,074.63	10.605
0038011443	54,677.08	1,892.51	3.461
0038011712	138,939.84	(26,513.19)	(19.082)

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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
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
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
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	45,681.98	38.564
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
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	548.93	0.189
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038046118	86,010.78	2,366.52	2.751
0038047297	194,112.22	800.03	0.412
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)
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
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	11,958.56	10.867
0038067236	155,501.07	25,125.26	16.158
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
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
0038075173	214,850.56	61,657.28	28.698

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 27-Jan-2025
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	8	1,949,943.79	177,410.48	0.002 %	0	0.00	0.00	0.000 %	8	1,949,943.79	177,410.48	0.002 %

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	0037938475	220,000.00	4.000 %	CA	61.00	360	187,220.10	11/30/2024	27,512.19	8,300.90
Summary	0037940842	79,000.00	5.250 %	IN	75.00	360	82,156.98	12/31/2024	98,706.47	98,706.47
Summary	0037941240	279,000.00	4.125 %	NY	68.00	360	251,919.19	03/31/2024	30,865.64	70,003.24
Summary	0037952283	417,000.00	4.250 %	AZ	80.00	360	402,169.91	07/31/2021	(190.92)	(76,140.85)
Summary	0038019669	218,000.00	4.000 %	CA	75.00	360	208,950.88	09/30/2024	(3,602.66)	35,405.04
Summary	0038029134	567,000.00	4.000 %	CA	70.00	360	484,642.11	03/31/2024	2,207.88	56,587.56
Summary	0038029703	225,000.00	4.250 %	MS	66.00	360	222,838.78	10/31/2024	25.00	22,334.79
Summary	0038066669	120,000.00	4.625 %	FL	80.00	360	110,045.84	09/30/2024	21,886.88	11,958.56

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
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Realized Loss Report - Collateral

Summary

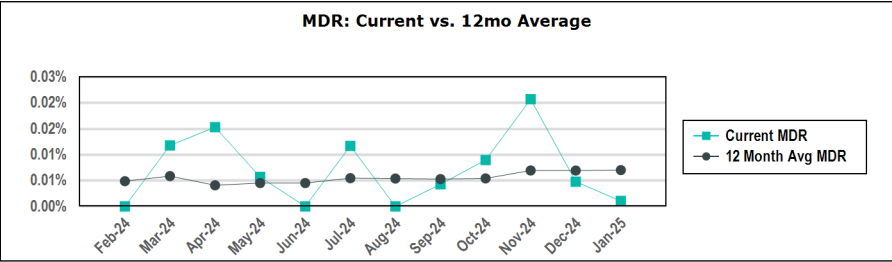
MDR

Current Month0.001 %

3 Month Average0.009 %

12 Month Average0.007 %

MDR: Current vs. 12mo Average



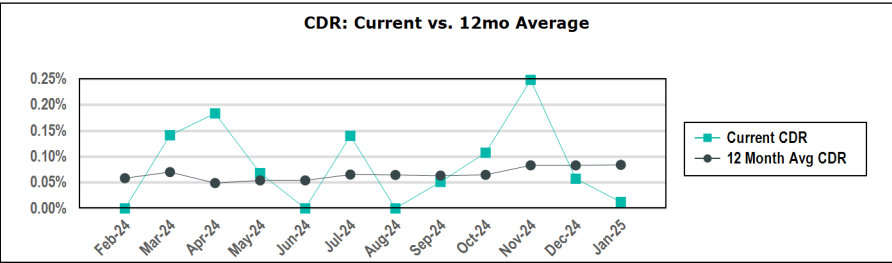
CDR

Current Month0.012 %

3 Month Average0.106 %

12 Month Average0.084 %

CDR: Current vs. 12mo Average



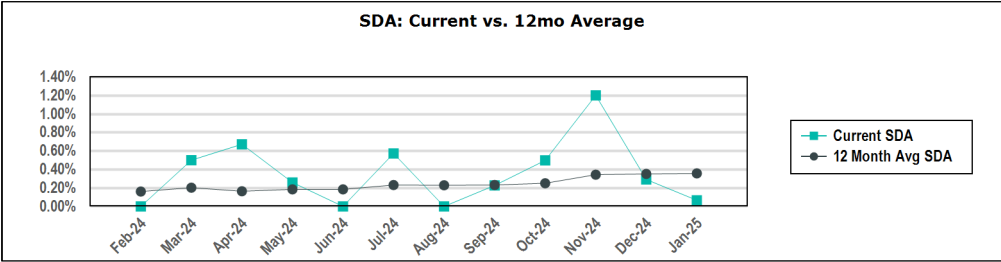
SDA

Current Month0.067 %

3 Month Average0.520 %

12 Month Average0.358 %

SDA: Current vs. 12mo Average



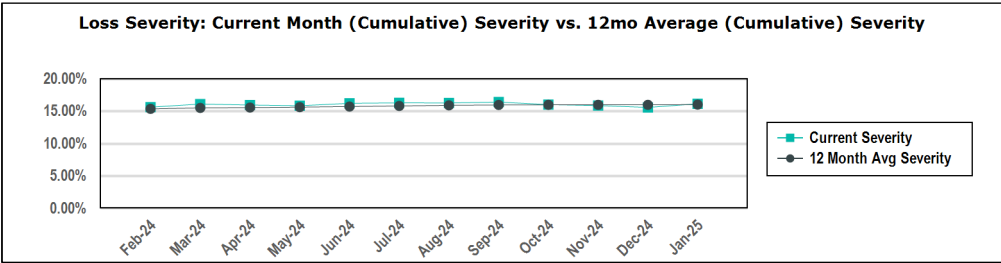
Loss Severity

Current Month (Cumulative)16.177 %

3 Month Average (Cumulative)15.904 %

12 Month Average (Cumulative)16.068 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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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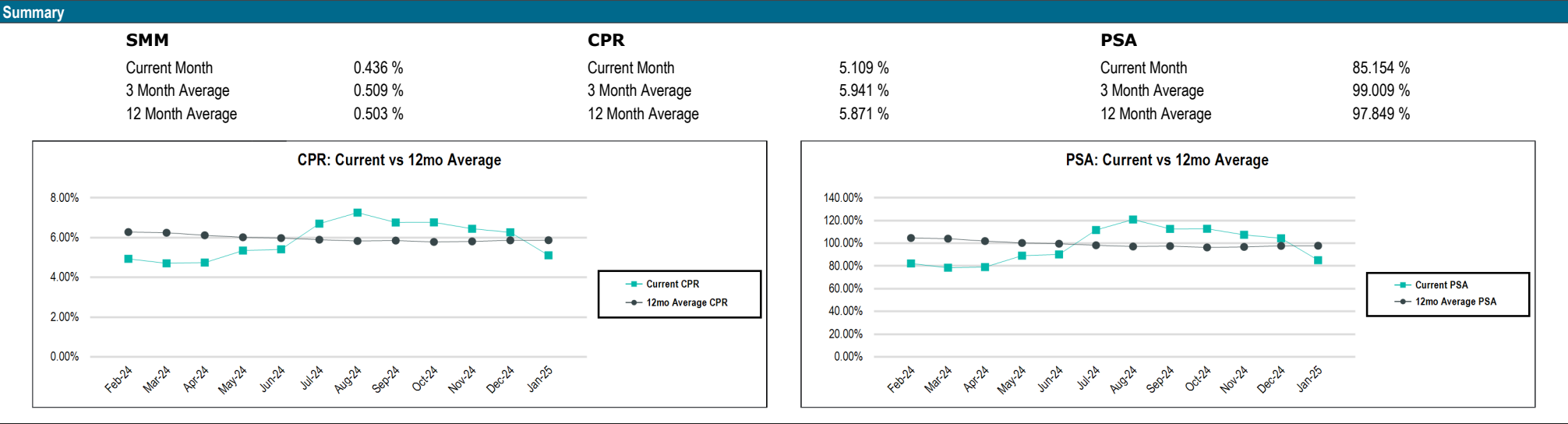
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Prepayment Rates



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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Connecticut Avenue Securities

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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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Connecticut Avenue Securities
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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.	