

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-May-2025
06-May-2025 9:18:16 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		04/30/2025	0.00000%	7,071,842,940.28	0.00	51,333,520.35	0.00	7,020,520,787.18	51,333,520.35	0.00
1M-1	30711XEK6	05/23/2025	5.76817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	05/23/2025	8.01817%	38,665,436.97	275,578.71	953,423.84	0.00	37,712,013.13	1,229,002.55	0.00
1M-2H		04/30/2025	0.00000%	141,611,875.46	0.00	3,491,907.72	0.00	138,119,967.74	3,491,907.72	0.00
1M-2A	30711XEL4	05/23/2025	8.01817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	05/23/2025	8.01817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		04/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	05/23/2025	8.01817%	38,665,436.97	275,578.71	953,423.84	0.00	37,712,013.13	1,229,002.55	0.00
1M-CH		04/30/2025	0.00000%	141,611,875.46	0.00	3,491,907.72	0.00	138,119,967.74	3,491,907.72	0.00
1B-1	30711XEQ3	05/23/2025	10.21817%	850,000.00	7,720.40	0.00	0.00	850,000.00	7,720.40	0.00
1B-1H		04/30/2025	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		04/30/2025	0.00000%	213,333,461.60	0.00	0.00	11,367.25	213,322,094.35	0.00	5,467,885.65
1A-I1	30711XEW0	05/23/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	05/23/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	05/23/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	05/23/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	05/23/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	05/23/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	05/23/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	05/23/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	05/23/2025	2.30000%	0.00	79,049.34	0.00	0.00	0.00	79,049.34	0.00
1C-I2	30711XFX7	05/23/2025	1.80000%	0.00	61,864.70	0.00	0.00	0.00	61,864.70	0.00
1C-I3	30711XFY5	05/23/2025	1.30000%	0.00	44,680.06	0.00	0.00	0.00	44,680.06	0.00
1C-I4	30711XFZ2	05/23/2025	0.80000%	0.00	27,495.42	0.00	0.00	0.00	27,495.42	0.00
1E-A1	30711XES9	05/23/2025	5.71817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	05/23/2025	6.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	05/23/2025	6.71817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	05/23/2025	7.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	05/23/2025	5.71817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	05/23/2025	6.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 27-May-2025
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B3	30711XEZ3	05/23/2025	6.71817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	05/23/2025	7.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	05/23/2025	5.71817%	38,665,436.97	196,529.37	953,423.84	0.00	37,712,013.13	1,149,953.21	0.00
1E-C2	30711XFD1	05/23/2025	6.21817%	38,665,436.97	213,714.01	953,423.84	0.00	37,712,013.13	1,167,137.85	0.00
1E-C3	30711XFE9	05/23/2025	6.71817%	38,665,436.97	230,898.65	953,423.84	0.00	37,712,013.13	1,184,322.49	0.00
1E-C4	30711XFF6	05/23/2025	7.21817%	38,665,436.97	248,083.29	953,423.84	0.00	37,712,013.13	1,201,507.13	0.00
1E-D1	30711XFG4	05/23/2025	5.71817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	05/23/2025	6.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	05/23/2025	6.71817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	05/23/2025	7.21817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	05/23/2025	8.01817%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	05/23/2025	5.71817%	38,665,436.97	196,529.37	953,423.84	0.00	37,712,013.13	1,149,953.21	0.00
1E-F2	30711XFP4	05/23/2025	6.21817%	38,665,436.97	213,714.01	953,423.84	0.00	37,712,013.13	1,167,137.85	0.00
1E-F3	30711XFQ2	05/23/2025	6.71817%	38,665,436.97	230,898.65	953,423.84	0.00	37,712,013.13	1,184,322.49	0.00
1E-F4	30711XFR0	05/23/2025	7.21817%	38,665,436.97	248,083.29	953,423.84	0.00	37,712,013.13	1,201,507.13	0.00
1E-F5	30711XFS8	05/23/2025	8.01817%	38,665,436.97	275,578.71	953,423.84	0.00	37,712,013.13	1,229,002.55	0.00
1X-1	30711XGA6	05/23/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	05/23/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	05/23/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	05/23/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	05/23/2025	2.30000%	0.00	79,049.34	0.00	0.00	0.00	79,049.34	0.00
1Y-2	30711XGF5	05/23/2025	1.80000%	0.00	61,864.70	0.00	0.00	0.00	61,864.70	0.00
1Y-3	30711XGG3	05/23/2025	1.30000%	0.00	44,680.06	0.00	0.00	0.00	44,680.06	0.00
1Y-4	30711XGH1	05/23/2025	0.80000%	0.00	27,495.42	0.00	0.00	0.00	27,495.42	0.00
Totals				8,212,509,939.47	3,039,086.21	68,804,998.03	11,367.25	8,143,704,941.44	71,844,084.24	5,467,885.65

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-May-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	7,071,842,940.28	19,500,528.67	31,832,991.68	0.00	0.00	51,333,520.35	7,020,520,787.18	0.16669062	51,333,520.35
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	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.24353226	953,423.84
1M-2H	567,152,653.00	141,611,875.46	1,326,502.57	2,165,405.15	0.00	0.00	3,491,907.72	138,119,967.74	0.24353226	3,491,907.72
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	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.73059678	953,423.84
1M-CH	189,050,884.33	141,611,875.46	1,326,502.57	2,165,405.15	0.00	0.00	3,491,907.72	138,119,967.74	0.73059678	3,491,907.72
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	213,333,461.60	0.00	0.00	0.00	11,367.25	11,367.25	213,322,094.35	0.97500852	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	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.73059678	953,423.84
1E-C2	51,618,093.67	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.73059678	953,423.84
1E-C3	51,618,093.67	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.73059678	953,423.84
1E-C4	51,618,093.67	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.73059678	953,423.84

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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	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.36529839	953,423.84
1E-F2	103,236,187.33	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.36529839	953,423.84
1E-F3	103,236,187.33	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.36529839	953,423.84
1E-F4	103,236,187.33	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.36529839	953,423.84
1E-F5	103,236,187.33	38,665,436.97	362,185.74	591,238.10	0.00	0.00	953,423.84	37,712,013.13	0.36529839	953,423.84
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,131,781,962.34	8,212,509,939.47	26,137,576.95	42,667,421.08	0.00	11,367.25	68,816,365.28	8,143,704,941.44	0.17653133	68,804,998.03

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	167.90918129	0.46300771	0.75582159	0.00000000	0.00000000	1.21882930	166.69062189	0.16669062	1.21882930
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	249.68917049	2.33888103	3.81802877	0.00000000	0.00000000	6.15690980	243.53226069	0.24353226	6.15690980
1M-2H	567,152,653.00	249.68917047	2.33888101	3.81802878	0.00000000	0.00000000	6.15690979	243.53226069	0.24353226	6.15690979
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	749.06751143	7.01664308	11.45408631	0.00000000	0.00000000	18.47072939	730.59678203	0.73059678	18.47072939
1M-CH	189,050,884.33	749.06751144	7.01664303	11.45408633	0.00000000	0.00000000	18.47072936	730.59678208	0.73059678	18.47072936
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	975.06047398	0.00000000	0.00000000	0.00000000	0.05195508	0.05195508	975.00851890	0.97500852	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-May-2025
06-May-2025 9:18:16 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	749.06751143	7.01664308	11.45408631	0.00000000	0.00000000	18.47072939	730.59678203	0.73059678	18.47072939
1E-C2	51,618,093.67	749.06751143	7.01664308	11.45408631	0.00000000	0.00000000	18.47072939	730.59678203	0.73059678	18.47072939
1E-C3	51,618,093.67	749.06751143	7.01664308	11.45408631	0.00000000	0.00000000	18.47072939	730.59678203	0.73059678	18.47072939
1E-C4	51,618,093.67	749.06751143	7.01664308	11.45408631	0.00000000	0.00000000	18.47072939	730.59678203	0.73059678	18.47072939
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	374.53375575	3.50832154	5.72704316	0.00000000	0.00000000	9.23536470	365.29839105	0.36529839	9.23536470
1E-F2	103,236,187.33	374.53375575	3.50832154	5.72704316	0.00000000	0.00000000	9.23536470	365.29839105	0.36529839	9.23536470
1E-F3	103,236,187.33	374.53375575	3.50832154	5.72704316	0.00000000	0.00000000	9.23536470	365.29839105	0.36529839	9.23536470
1E-F4	103,236,187.33	374.53375575	3.50832154	5.72704316	0.00000000	0.00000000	9.23536470	365.29839105	0.36529839	9.23536470
1E-F5	103,236,187.33	374.53375575	3.50832154	5.72704316	0.00000000	0.00000000	9.23536470	365.29839105	0.36529839	9.23536470
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-May-2025
06-May-2025 9:18:17 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,071,842,940.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,020,520,787.18
1M-1	N/A	N/A	5.76817 %	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	04/25/25 - 05/26/25	32	8.01817 %	38,665,436.97	275,578.71	0.00	0.00	0.00	0.00	275,578.71	0.00	37,712,013.13
1M-2H	N/A	N/A	0.00000 %	141,611,875.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	138,119,967.74
1M-2A	N/A	N/A	8.01817 %	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	8.01817 %	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	04/25/25 - 05/26/25	32	8.01817 %	38,665,436.97	275,578.71	0.00	0.00	0.00	0.00	275,578.71	0.00	37,712,013.13
1M-CH	N/A	N/A	0.00000 %	141,611,875.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	138,119,967.74
1B-1	04/25/25 - 05/26/25	32	10.21817 %	850,000.00	7,720.40	0.00	0.00	0.00	0.00	7,720.40	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 %	213,333,461.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	213,322,094.35
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	04/25/25 - 05/26/25	32	2.30000 %	38,665,436.97	79,049.34	0.00	0.00	0.00	0.00	79,049.34	0.00	37,712,013.13
1C-I2	04/25/25 - 05/26/25	32	1.80000 %	38,665,436.97	61,864.70	0.00	0.00	0.00	0.00	61,864.70	0.00	37,712,013.13
1C-I3	04/25/25 - 05/26/25	32	1.30000 %	38,665,436.97	44,680.06	0.00	0.00	0.00	0.00	44,680.06	0.00	37,712,013.13
1C-I4	04/25/25 - 05/26/25	32	0.80000 %	38,665,436.97	27,495.42	0.00	0.00	0.00	0.00	27,495.42	0.00	37,712,013.13
1E-A1	N/A	N/A	5.71817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.21817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.71817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.21817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.71817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.21817 %	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-May-2025
 06-May-2025 9:18:17 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	6.71817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.21817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	04/25/25 - 05/26/25	32	5.71817 %	38,665,436.97	196,529.37	0.00	0.00	0.00	0.00	196,529.37	0.00	37,712,013.13
1E-C2	04/25/25 - 05/26/25	32	6.21817 %	38,665,436.97	213,714.01	0.00	0.00	0.00	0.00	213,714.01	0.00	37,712,013.13
1E-C3	04/25/25 - 05/26/25	32	6.71817 %	38,665,436.97	230,898.65	0.00	0.00	0.00	0.00	230,898.65	0.00	37,712,013.13
1E-C4	04/25/25 - 05/26/25	32	7.21817 %	38,665,436.97	248,083.29	0.00	0.00	0.00	0.00	248,083.29	0.00	37,712,013.13
1E-D1	N/A	N/A	5.71817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.21817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.71817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.21817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	8.01817 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	04/25/25 - 05/26/25	32	5.71817 %	38,665,436.97	196,529.37	0.00	0.00	0.00	0.00	196,529.37	0.00	37,712,013.13
1E-F2	04/25/25 - 05/26/25	32	6.21817 %	38,665,436.97	213,714.01	0.00	0.00	0.00	0.00	213,714.01	0.00	37,712,013.13
1E-F3	04/25/25 - 05/26/25	32	6.71817 %	38,665,436.97	230,898.65	0.00	0.00	0.00	0.00	230,898.65	0.00	37,712,013.13
1E-F4	04/25/25 - 05/26/25	32	7.21817 %	38,665,436.97	248,083.29	0.00	0.00	0.00	0.00	248,083.29	0.00	37,712,013.13
1E-F5	04/25/25 - 05/26/25	32	8.01817 %	38,665,436.97	275,578.71	0.00	0.00	0.00	0.00	275,578.71	0.00	37,712,013.13
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	04/25/25 - 05/26/25	32	2.30000 %	38,665,436.97	79,049.34	0.00	0.00	0.00	0.00	79,049.34	0.00	37,712,013.13
1Y-2	04/25/25 - 05/26/25	32	1.80000 %	38,665,436.97	61,864.70	0.00	0.00	0.00	0.00	61,864.70	0.00	37,712,013.13
1Y-3	04/25/25 - 05/26/25	32	1.30000 %	38,665,436.97	44,680.06	0.00	0.00	0.00	0.00	44,680.06	0.00	37,712,013.13
1Y-4	04/25/25 - 05/26/25	32	0.80000 %	38,665,436.97	27,495.42	0.00	0.00	0.00	0.00	27,495.42	0.00	37,712,013.13
Totals					3,039,086.21	0.00	0.00	0.00	0.00	3,039,086.21	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-May-2025
 06-May-2025 9:18:17 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	167.90918129	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.69062189
1M-1	457,271,000.00	5.76817 %	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	8.01817 %	249.68917049	1.77960020	0.00000000	0.00000000	0.00000000	0.00000000	1.77960020	0.00000000	243.53226069
1M-2H	567,152,653.00	0.00000 %	249.68917047	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	243.53226069
1M-2A	51,618,093.67	8.01817 %	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	8.01817 %	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	8.01817 %	749.06751143	5.33880061	0.00000000	0.00000000	0.00000000	0.00000000	5.33880061	0.00000000	730.59678203
1M-CH	189,050,884.33	0.00000 %	749.06751144	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	730.59678208
1B-1	850,000.00	10.21817 %	1000.00000000	9.08282353	0.00000000	0.00000000	0.00000000	0.00000000	9.08282353	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 %	975.06047398	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.00851890
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 %	749.06751143	1.53142695	0.00000000	0.00000000	0.00000000	0.00000000	1.53142695	0.00000000	730.59678203
1C-I2	0.00	1.80000 %	749.06751143	1.19850803	0.00000000	0.00000000	0.00000000	0.00000000	1.19850803	0.00000000	730.59678203
1C-I3	0.00	1.30000 %	749.06751143	0.86558911	0.00000000	0.00000000	0.00000000	0.00000000	0.86558911	0.00000000	730.59678203
1C-I4	0.00	0.80000 %	749.06751143	0.53267019	0.00000000	0.00000000	0.00000000	0.00000000	0.53267019	0.00000000	730.59678203
1E-A1	51,618,093.67	5.71817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.21817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	6.71817 %	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	7.21817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	5.71817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	6.21817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	6.71817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	51,618,093.67	7.21817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	5.71817 %	749.06751143	3.80737366	0.00000000	0.00000000	0.00000000	0.00000000	3.80737366	0.00000000	730.59678203
1E-C2	51,618,093.67	6.21817 %	749.06751143	4.14029258	0.00000000	0.00000000	0.00000000	0.00000000	4.14029258	0.00000000	730.59678203
1E-C3	51,618,093.67	6.71817 %	749.06751143	4.47321150	0.00000000	0.00000000	0.00000000	0.00000000	4.47321150	0.00000000	730.59678203
1E-C4	51,618,093.67	7.21817 %	749.06751143	4.80613042	0.00000000	0.00000000	0.00000000	0.00000000	4.80613042	0.00000000	730.59678203
1E-D1	103,236,187.33	5.71817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	6.21817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	6.71817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	7.21817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	8.01817 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	5.71817 %	374.53375575	1.90368683	0.00000000	0.00000000	0.00000000	0.00000000	1.90368683	0.00000000	365.29839105
1E-F2	103,236,187.33	6.21817 %	374.53375575	2.07014629	0.00000000	0.00000000	0.00000000	0.00000000	2.07014629	0.00000000	365.29839105
1E-F3	103,236,187.33	6.71817 %	374.53375575	2.23660575	0.00000000	0.00000000	0.00000000	0.00000000	2.23660575	0.00000000	365.29839105
1E-F4	103,236,187.33	7.21817 %	374.53375575	2.40306521	0.00000000	0.00000000	0.00000000	0.00000000	2.40306521	0.00000000	365.29839105
1E-F5	103,236,187.33	8.01817 %	374.53375575	2.66940031	0.00000000	0.00000000	0.00000000	0.00000000	2.66940031	0.00000000	365.29839105
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 %	374.53375575	0.76571348	0.00000000	0.00000000	0.00000000	0.00000000	0.76571348	0.00000000	365.29839105
1Y-2	0.00	1.80000 %	374.53375575	0.59925402	0.00000000	0.00000000	0.00000000	0.00000000	0.59925402	0.00000000	365.29839105
1Y-3	0.00	1.30000 %	374.53375575	0.43279456	0.00000000	0.00000000	0.00000000	0.00000000	0.43279456	0.00000000	365.29839105
1Y-4	0.00	0.80000 %	374.53375575	0.26633510	0.00000000	0.00000000	0.00000000	0.00000000	0.26633510	0.00000000	365.29839105

(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	1,267,256.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(11,367.25)
Total Deposits	1,255,889.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,236,722.95
Total Withdrawals (Pool Distribution Amount)	1,255,889.61
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	55,778,851.90
Total Principal Reduction Cumulative	36,129,531,190.23
Scheduled Principal Current	21,189,216.97
Scheduled Principal Cumulative	4,036,036,797.22
Unscheduled Principal Current	34,578,267.68
Unscheduled Principal Cumulative	32,088,026,549.36
Senior Reduction Amount	51,322,153.10
Subordinate Reduction Amount	4,445,331.55
Calculated Tranche Write-down Amount	11,367.25
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	86,412.80
Recovery Principal on Previously Liquidated Loan Current	11,367.25
Recovery Principal on Previously Liquidated Loan Cumulative	254,340.74
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	45831
Period Reference Pool Removal Loan Count	231
Period Ending Loan Count	45600
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	7,628,464,842.46
Period PIF Loan Count Current	231
PIF Loan Count Cumulative	134241
Period PIF Loan UPB Current	29,174,572.56
PIF Loan UPB Cumulative	30,761,213,746.46
Period Partial Prepayment Amount	5,524,801.28
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	31,986,870.81
Total Active Modified Loan Count	908
Total Active Modified Loan UPB	209,682,971.67
Adjusted SOFR	4.468170%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.030436%
Subordinate Percentage	7.969564%
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 %	7.970000 %	7.970000 %
1M-1	0.00	0.00	2.650000 %	7.970000 %	7.970000 %
1M-1H	0.00	0.00	2.650000 %	7.970000 %	7.970000 %
1M-2	0.00	0.00	1.000000 %	5.620000 %	5.660000 %
1M-2H	0.00	0.00	1.000000 %	5.620000 %	5.660000 %
1M-2A	0.00	0.00	2.100000 %	7.970000 %	7.970000 %
1M-2B	0.00	0.00	1.550000 %	7.970000 %	7.970000 %
1M-2C	0.00	0.00	1.000000 %	5.620000 %	5.660000 %
1B-1	0.00	0.00	0.500000 %	2.780000 %	2.800000 %
1B-1H	0.00	0.00	0.500000 %	2.780000 %	2.800000 %
1B-2H	11,367.25	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	409	73,923,334.34	0.896930 %	0.969046 %
60 Days	84	15,535,098.00	0.184211 %	0.203646 %
90 Days	41	10,043,508.71	0.089912 %	0.131658 %
120 Days	29	6,206,476.47	0.063596 %	0.081359 %
150 Days	27	4,766,736.37	0.059211 %	0.062486 %
180+ Days	133	26,902,427.47	0.291667 %	0.352658 %
Totals	723	137,377,581.36	1.585526 %	1.800855 %

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

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	320	86,731,686.51	86,412.80	0.099632

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	146,918.00	198.95	0.135416
Summary	0037906755	290,294.23	603.37	0.207848
Summary	0037906920	155,375.95	145.66	0.093747
Summary	0037907226	143,531.79	317.14	0.220955
Summary	0037907273	247,158.74	25.75	0.010418
Summary	0037907395	168,526.18	190.31	0.112926
Summary	0037907638	295,447.82	30.78	0.010418
Summary	0037907913	309,430.53	257.86	0.083334
Summary	0037908497	260,526.40	217.11	0.083335
Summary	0037909377	611,813.14	382.38	0.062499
Summary	0037910785	202,667.95	274.45	0.135419
Summary	0037910899	85,668.54	89.24	0.104169
Summary	0037911544	71,107.35	59.26	0.083339
Summary	0037912808	147,459.21	168.96	0.114581
Summary	0037914854	209,657.75	283.91	0.135416
Summary	0037915031	340,743.14	283.95	0.083333
Summary	0037915737	422,683.01	430.37	0.101819
Summary	0037916242	351,082.89	329.14	0.093750
Summary	0037916736	380,213.45	39.61	0.010418
Summary	0037916774	569,733.33	771.51	0.135416
Summary	0037917245	242,100.85	403.50	0.166666
Summary	0037918000	97,389.92	87.61	0.089958
Summary	0037918420	346,602.41	397.15	0.114584
Summary	0037918526	110,152.34	172.11	0.156247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918592	206,156.36	128.85	0.062501
Summary	0037918962	113,309.18	188.85	0.166668
Summary	0037919007	216,867.29	323.86	0.149336
Summary	0037919126	383,823.79	199.91	0.052084
Summary	0037919235	322,903.90	369.99	0.114582
Summary	0037919910	216,315.88	180.26	0.083332
Summary	0037920217	210,646.07	241.37	0.114586
Summary	0037920228	363,058.14	491.64	0.135416
Summary	0037920310	597,579.40	933.72	0.156250
Summary	0037920372	91,085.48	94.88	0.104166
Summary	0037921630	194,747.02	304.29	0.156249
Summary	0037921946	209,980.13	87.49	0.041666
Summary	0037922111	315,887.88	460.67	0.145833
Summary	0037922257	510,264.62	521.71	0.102243
Summary	0037922321	231,065.70	192.55	0.083331
Summary	0037922778	457,054.60	523.71	0.114584
Summary	0037923690	264,827.88	275.86	0.104166
Summary	0037924175	383,471.79	840.49	0.219179
Summary	0037924237	123,552.03	154.44	0.125000
Summary	0037924491	38,042.80	71.33	0.187499
Summary	0037925153	222,460.70	301.25	0.135417
Summary	0037925406	336,087.78	312.28	0.092916
Summary	0037927043	478,061.19	796.77	0.166667
Summary	0037928632	205,456.34	222.58	0.108334
Summary	0037928963	193,658.71	221.90	0.114583
Summary	0037929612	459,738.11	505.68	0.109993
Summary	0037929845	459,075.62	334.74	0.072916
Summary	0037929894	270,753.57	169.22	0.062500
Summary	0037930698	199,188.95	228.24	0.114585
Summary	0037931237	85,587.25	133.02	0.155420
Summary	0037931245	123,101.72	153.88	0.125002
Summary	0037931314	274,801.65	314.88	0.114584
Summary	0037931403	342,019.77	37.71	0.011026
Summary	0037931764	388,833.20	158.77	0.040832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037932340	327,784.41	375.59	0.114584
Summary	0037934240	269,497.53	226.15	0.083915
Summary	0037937662	166,716.20	307.12	0.184217
Summary	0037938096	139,714.24	232.86	0.166669
Summary	0037938169	82,905.35	120.90	0.145829
Summary	0037939022	338,280.09	516.06	0.152554
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	141,172.32	176.47	0.125003
Summary	0037941111	363,380.01	454.23	0.125001
Summary	0037941260	174,963.40	178.03	0.101753
Summary	0037941808	243,504.91	304.38	0.125000
Summary	0037941995	279,454.56	232.88	0.083334
Summary	0037942230	469,539.96	538.01	0.114582
Summary	0037942354	162,032.49	101.27	0.062500
Summary	0037942938	85,962.31	62.68	0.072916
Summary	0037942960	76,257.27	111.21	0.145835
Summary	0037942984	50,898.78	63.62	0.124993
Summary	0037943035	150,434.60	219.38	0.145831
Summary	0037943056	367,330.54	382.64	0.104168
Summary	0037943120	381,738.74	516.94	0.135417
Summary	0037944097	213,685.67	333.88	0.156248
Summary	0037944396	405,255.62	295.50	0.072917
Summary	0037944613	541,879.29	395.12	0.072917
Summary	0037945192	130,805.87	30.86	0.023592
Summary	0037947271	609,779.43	635.19	0.104167
Summary	0037947337	247,914.53	117.98	0.047589
Summary	0037947449	169,933.49	94.81	0.055792
Summary	0037948457	399,980.02	333.32	0.083334
Summary	0037948957	85,175.65	26.62	0.031253
Summary	0037949123	195,345.54	142.44	0.072917
Summary	0037949245	432,421.03	399.04	0.092280
Summary	0037950343	419,893.13	832.94	0.198370
Summary	0037951452	191,488.30	302.35	0.157895

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037951648	246,192.29	333.63	0.135516
Summary	0037951661	246,599.37	285.51	0.115779
Summary	0037952031	560,354.86	583.70	0.104166
Summary	0037953193	95,642.67	6.66	0.006963
Summary	0037953222	342,832.38	321.41	0.093751
Summary	0037954837	556,452.39	405.75	0.072917
Summary	0037955036	81,859.41	85.27	0.104166
Summary	0037955188	116,751.03	182.42	0.156247
Summary	0037955574	601,196.64	438.37	0.072916
Summary	0037955856	397,948.48	369.76	0.092917
Summary	0037955992	364,177.96	356.59	0.097916
Summary	0037956042	106,912.90	155.91	0.145829
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	94,252.65	166.91	0.177088
Summary	0037958789	172,497.69	43.28	0.025090
Summary	0037959703	471,770.84	678.30	0.143777
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	232,357.31	266.24	0.114582
Summary	0037963954	218,029.10	90.85	0.041669
Summary	0037964118	165,597.74	103.50	0.062501
Summary	0037964813	156,532.73	163.10	0.104195
Summary	0037966128	382,540.17	460.32	0.120332
Summary	0037966571	300,333.73	358.99	0.119530
Summary	0037966854	238,467.99	248.40	0.104165
Summary	0037966959	183,745.79	16.79	0.009138
Summary	0037967749	502,433.80	314.02	0.062500
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	92,962.80	8.92	0.009595
Summary	0037968231	313,198.99	378.16	0.120741
Summary	0037968251	149,044.21	201.83	0.135416
Summary	0037968520	222,948.53	209.01	0.093748
Summary	0037969438	275,278.68	315.42	0.114582
Summary	0037969557	137,291.31	185.92	0.135420
Summary	0037970194	587,593.43	550.87	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037970850	128,412.64	107.01	0.083333
Summary	0037971104	202,739.34	232.31	0.114586
Summary	0037971636	331,129.92	344.93	0.104168
Summary	0037971676	200,180.43	200.18	0.100000
Summary	0037971677	151,686.13	158.01	0.104169
Summary	0037972886	196,711.68	225.40	0.114584
Summary	0037972921	344,600.72	430.75	0.125000
Summary	0037973601	153,003.79	143.44	0.093749
Summary	0037973741	372,935.37	233.08	0.062499
Summary	0037974449	147,605.24	92.25	0.062498
Summary	0037974450	322,742.36	201.71	0.062499
Summary	0037975851	531,281.13	591.92	0.111414
Summary	0037975871	202,056.07	180.25	0.089208
Summary	0037975935	234,106.92	408.09	0.174318
Summary	0037976401	85,037.35	115.15	0.135411
Summary	0037976709	220,591.32	217.48	0.098590
Summary	0037977307	212,498.62	144.49	0.067996
Summary	0037978532	193,731.81	181.62	0.093748
Summary	0037978651	376,850.47	117.77	0.031251
Summary	0037979877	360,415.68	488.06	0.135416
Summary	0037981346	92,249.94	76.87	0.083328
Summary	0037981367	156,920.43	32.69	0.020832
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	266,900.06	278.02	0.104166
Summary	0037985917	325,140.84	203.21	0.062499
Summary	0037985938	247,437.11	262.82	0.106217
Summary	0037989578	328,947.53	341.29	0.103752
Summary	0037991131	72,284.50	52.11	0.072090
Summary	0037991482	360,173.14	14.10	0.003915
Summary	0037991764	381,809.60	354.90	0.092952
Summary	0037992592	127,605.02	118.57	0.092920
Summary	0037994165	559,969.82	466.64	0.083333
Summary	0037994776	226,657.26	210.60	0.092916
Summary	0037995663	282,665.43	323.89	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037995791	79,179.81	65.98	0.083329
Summary	0037995851	104,933.11	142.10	0.135420
Summary	0037996072	158,499.54	40.29	0.025420
Summary	0037996145	254,325.46	236.31	0.092916
Summary	0037997456	632,025.24	658.36	0.104167
Summary	0037998555	456,394.88	380.33	0.083334
Summary	0037999339	392,873.70	572.94	0.145833
Summary	0037999501	349,211.22	472.89	0.135417
Summary	0037999724	256,080.02	415.76	0.162356
Summary	0038001096	123,706.02	128.86	0.104166
Summary	0038001111	316,261.30	12.20	0.003858
Summary	0038002395	249,833.43	234.22	0.093750
Summary	0038002427	559,119.48	514.91	0.092093
Summary	0038002946	283,588.29	413.57	0.145835
Summary	0038003503	248,699.43	181.34	0.072915
Summary	0038003894	213,209.11	310.93	0.145833
Summary	0038004305	135,864.69	155.68	0.114585
Summary	0038006391	293,310.01	91.66	0.031250
Summary	0038006455	133,852.73	154.64	0.115530
Summary	0038006561	120,093.90	62.55	0.052084
Summary	0038007050	84,622.82	105.78	0.125002
Summary	0038007659	405,233.05	379.91	0.093751
Summary	0038008390	1,238,317.70	1,418.91	0.114584
Summary	0038008455	123,290.48	192.64	0.156249
Summary	0038008503	288,598.02	360.75	0.125001
Summary	0038011142	340,380.24	283.65	0.083333
Summary	0038011489	142,518.50	207.84	0.145834
Summary	0038011851	314,887.04	360.81	0.114584
Summary	0038012001	588,746.00	797.26	0.135417
Summary	0038012288	111,773.53	23.29	0.020837
Summary	0038013195	168,982.07	246.43	0.145832
Summary	0038013556	331,568.65	207.23	0.062500
Summary	0038013828	583,489.14	486.24	0.083333
Summary	0038014437	321,622.78	435.53	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038015845	340,517.63	665.01	0.195294
Summary	0038015927	169,084.98	70.45	0.041665
Summary	0038016650	582,810.54	364.26	0.062501
Summary	0038016659	299,764.64	28.73	0.009584
Summary	0038017854	647,079.42	632.59	0.097761
Summary	0038018327	106,716.73	122.28	0.114584
Summary	0038019071	95,342.00	96.29	0.100994
Summary	0038019732	477,338.82	596.67	0.124999
Summary	0038019761	195,239.32	223.71	0.114582
Summary	0038021335	410,079.92	431.38	0.105194
Summary	0038021361	199,576.59	103.95	0.052085
Summary	0038021392	201,668.77	168.06	0.083335
Summary	0038021618	153,880.89	176.32	0.114582
Summary	0038021905	191,320.25	177.77	0.092918
Summary	0038021918	314,777.31	275.29	0.087455
Summary	0038022113	250,297.71	156.44	0.062502
Summary	0038022359	256,899.82	321.12	0.124998
Summary	0038022535	309,884.68	451.92	0.145835
Summary	0038023852	82,867.19	76.92	0.092823
Summary	0038024644	156,553.24	112.85	0.072084
Summary	0038024715	280,633.85	292.33	0.104168
Summary	0038025122	370,002.31	411.45	0.111202
Summary	0038025316	345,854.97	288.21	0.083333
Summary	0038025508	249,420.28	363.74	0.145834
Summary	0038025653	203,612.95	169.68	0.083335
Summary	0038026128	73,716.68	13.18	0.017879
Summary	0038026312	113,403.68	124.54	0.109820
Summary	0038026322	332,547.37	207.84	0.062499
Summary	0038027127	305,358.44	159.04	0.052083
Summary	0038027509	108,984.52	104.20	0.095610
Summary	0038028847	679,592.19	849.49	0.125000
Summary	0038028911	315,308.21	328.45	0.104168
Summary	0038029096	152,380.22	238.09	0.156247
Summary	0038029488	57,954.74	42.26	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038030860	206,489.62	172.07	0.083331
Summary	0038031062	309,988.85	129.16	0.041666
Summary	0038031835	156,849.15	261.42	0.166670
Summary	0038031918	272,523.80	369.04	0.135416
Summary	0038032384	105,568.84	32.99	0.031250
Summary	0038032497	285,083.40	237.57	0.083334
Summary	0038032614	153,813.64	128.18	0.083335
Summary	0038034654	194,658.02	182.49	0.093749
Summary	0038034938	187,257.44	196.84	0.105117
Summary	0038035260	179,578.18	261.88	0.145831
Summary	0038035918	390,097.59	406.35	0.104166
Summary	0038037051	363,807.95	341.07	0.093750
Summary	0038037345	461,705.37	754.65	0.163448
Summary	0038043040	560,347.56	621.51	0.110915
Summary	0038043127	128,838.28	95.80	0.074357
Summary	0038043596	406,495.27	380.75	0.093667
Summary	0038043888	180,571.28	226.19	0.125264
Summary	0038044317	177,184.18	18.46	0.010419
Summary	0038044822	58,146.97	36.37	0.062548
Summary	0038045146	218,102.02	219.53	0.100655
Summary	0038045629	596,976.00	559.67	0.093751
Summary	0038046883	134,043.66	223.41	0.166670
Summary	0038047173	296,173.27	123.41	0.041668
Summary	0038048610	87,776.72	91.43	0.104162
Summary	0038049391	287,833.30	239.86	0.083333
Summary	0038049580	310,235.46	226.21	0.072916
Summary	0038049706	101,291.81	95.49	0.094272
Summary	0038052814	1,029,184.76	1,878.86	0.182558
Summary	0038052902	388,526.80	364.24	0.093749
Summary	0038053555	87,476.87	34.82	0.039805
Summary	0038055270	491,196.08	511.66	0.104166
Summary	0038055358	114,482.61	130.22	0.113747
Summary	0038056750	283,380.05	147.59	0.052082
Summary	0038057036	214,509.35	201.10	0.093749

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Modification Loss Detail

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Summary	0038058054	96,294.78	141.73	0.147183
Summary	0038059200	187,089.08	225.35	0.120451
Summary	0038059209	365,942.16	266.83	0.072916
Summary	0038059651	297,633.10	308.11	0.103520
Summary	0038060684	300,742.14	219.29	0.072916
Summary	0038061275	47,205.95	63.92	0.135407
Summary	0038061628	405,638.90	380.29	0.093751
Summary	0038062899	134,620.68	84.14	0.062502
Summary	0038062918	372,322.53	310.27	0.083334
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	287,942.90	207.56	0.072084
Summary	0038063988	161,658.60	269.43	0.166666
Summary	0038064208	307,190.72	223.99	0.072916
Summary	0038064743	160,590.83	167.21	0.104122
Summary	0038064853	457,948.30	398.21	0.086955
Summary	0038064940	249,161.48	220.06	0.088320
Summary	0038065075	390,099.47	609.53	0.156250
Summary	0038065246	139,571.07	203.54	0.145833
Summary	0038065526	173,295.68	126.36	0.072916
Summary	0038067442	110,553.81	121.45	0.109856
Summary	0038067996	157,233.88	81.89	0.052082
Summary	0038068248	54,695.82	51.28	0.093755
Summary	0038068842	249,245.22	363.48	0.145832
Summary	0038069719	325,962.48	305.59	0.093750
Summary	0038070082	176,405.06	94.34	0.053479
Summary	0038070250	211,452.16	198.24	0.093752
Summary	0038070435	291,501.78	364.38	0.125001
Summary	0038070934	179,616.49	195.92	0.109077
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	470,972.43	294.36	0.062500
Summary	0038072877	207,766.44	246.39	0.118590
Summary	0038074587	398,682.02	332.24	0.083335
Summary	0038075022	134,929.04	126.50	0.093753
Summary	0038075618	98,369.32	10.25	0.010420

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038075628	174,714.21	200.19	0.114581
Summary	0038076966	334,419.16	243.85	0.072917
Summary	0038077065	245,207.40	178.80	0.072918
Summary	0038077162	327,677.88	409.60	0.125001
Summary	0038077227	249,249.47	337.53	0.135419
Summary	0038081872	419,852.81	262.41	0.062500
Summary	0038082233	324,525.46	177.68	0.054751
Summary	0038082722	320,524.20	60.91	0.019003
Summary	0038082800	74,902.57	132.02	0.176256
Summary	0038083109	72,977.48	87.83	0.120352
Summary	0038083637	310,597.09	291.18	0.093748
Summary	0038084293	121,061.57	88.27	0.072913
Summary	0038084323	225,451.67	352.27	0.156251
Summary	0038084713	326,737.90	544.56	0.166666
Summary	0038085226	227,620.10	118.55	0.052082
Summary	0038085336	307,274.53	221.49	0.072082
Summary	0038086049	349,588.18	72.83	0.020833
Summary	0038086410	370,307.73	192.87	0.052084
Summary	0038086689	407,233.55	174.17	0.042769
Summary	0038087001	309,537.19	303.07	0.097911
Summary	0038087593	313,779.44	392.22	0.124999
Summary	0038087691	280,958.00	146.33	0.052083
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
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
3	764,820.68	11,367.25	98,356.71	12.860

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037957713	160,510.45	(1,090.28)	37,481.89	23.352
0037981074	198,143.67	12,558.73	18,306.19	9.239
0038010004	406,166.56	(101.20)	42,568.63	10.481

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
190	31,986,870.81	5,467,887.32	17.094

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
0037916007	151,550.06	(5,215.10)	(3.441)
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	3,597.09	2.526
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(3,437.75)	(2.698)
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037944345	100,419.72	3,450.64	3.436
0037944681	239,891.13	25,864.62	10.782
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	1,678.48	0.972
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
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)
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	39,185.41	27.929
0037970631	591,784.65	14,337.46	2.423

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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
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
0037977244	414,878.96	146,103.55	35.216
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037979296	247,180.14	56,015.15	22.662
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	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038009094	48,405.13	62,484.51	129.087
0038010004	406,166.56	42,568.63	10.481
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	4,255.23	4.613
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	45,731.98	38.606
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038034222	325,096.63	87,922.66	27.045
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)
0038039848	57,321.06	3,136.16	5.471
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
0038046118	86,010.78	2,366.52	2.751
0038047297	194,112.22	800.03	0.412
0038047856	47,915.10	26,170.45	54.618
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038071773	208,581.60	56,453.98	27.066
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
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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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	3	764,820.68	11,367.25	0.000 %	0	0.00	0.00	0.000 %	3	764,820.68	11,367.25	0.000 %

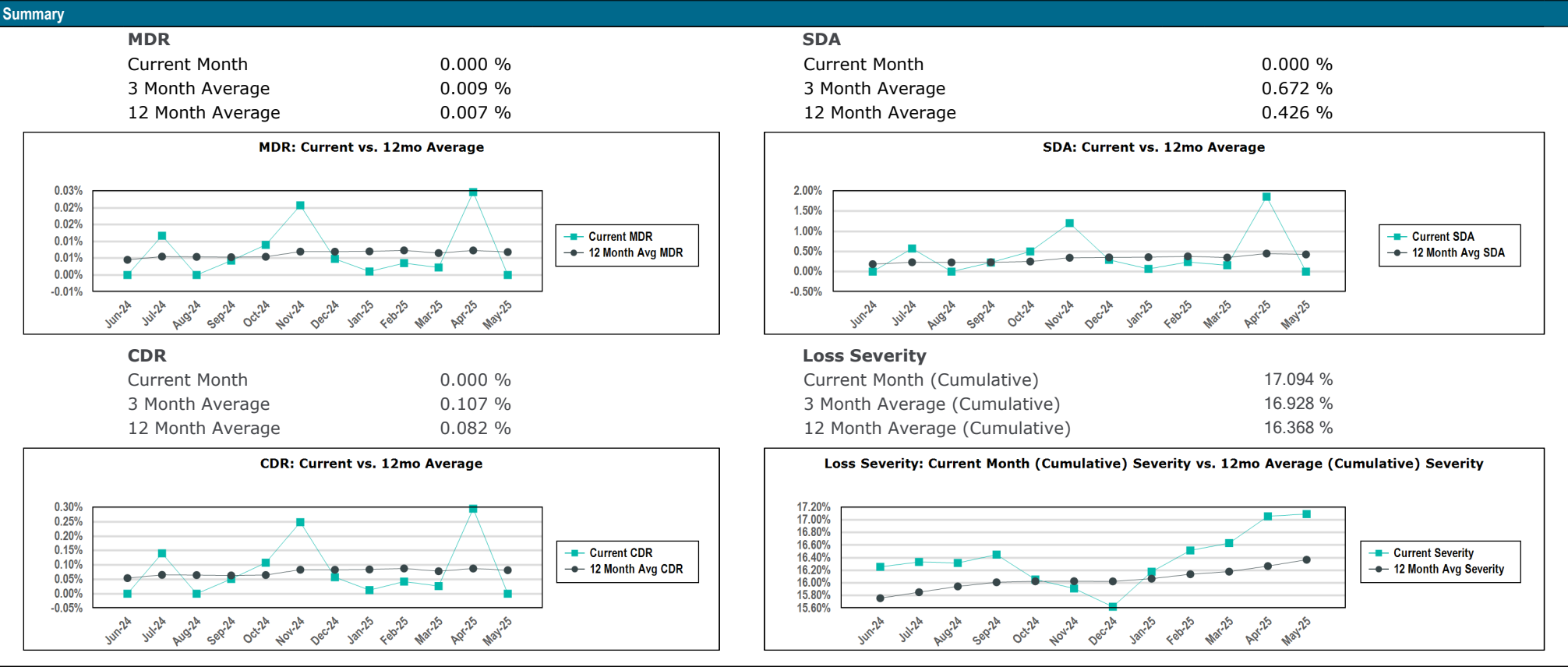
Realized Loss Loan Detail Report - Loans with Losses during Current Period

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	0037957713	177,000.00	4.250 %	TX	75.00	360	160,510.45	03/31/2023	(1,090.28)	37,481.89
Summary	0037981074	223,000.00	4.250 %	WA	77.00	360	198,143.67	09/30/2024	12,558.73	18,306.19
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	42,568.63

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.

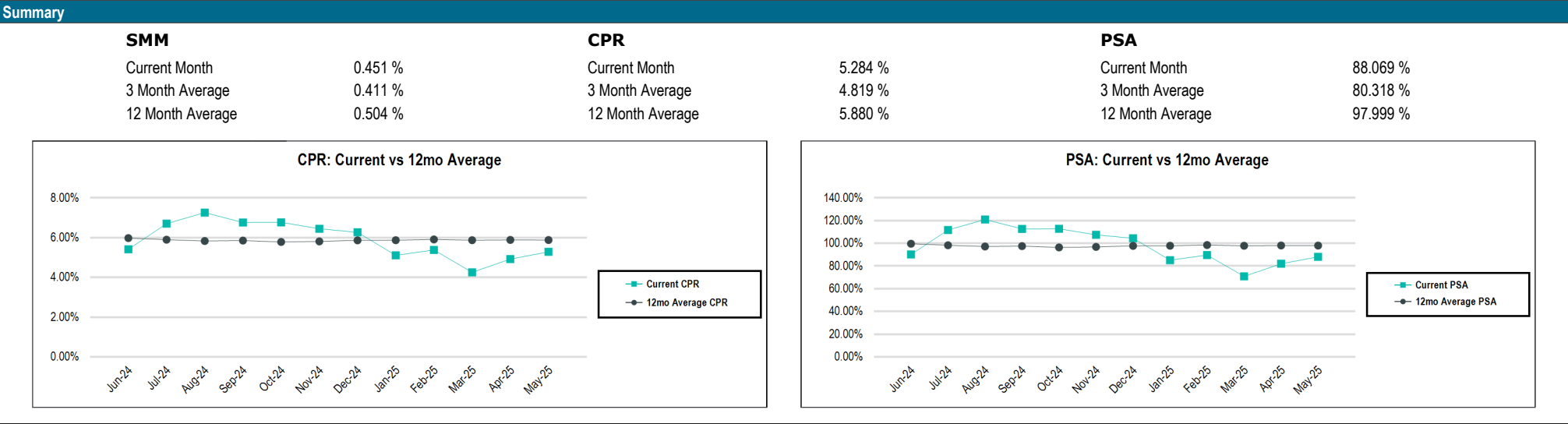
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Prepayment Rates



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	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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.				