

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2023
 08-Sep-2023 2:26:35 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		08/31/2023	0.00000 %	8,224,891,497.90	0.00	65,169,825.05	0.00	8,159,721,672.85	65,169,825.05	0.00
1M-1	30711XEK6	09/22/2023	6.70206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	09/22/2023	8.95206 %	59,949,000.83	462,129.96	1,207,316.71	0.00	58,741,684.11	1,669,446.67	0.00
1M-2H		08/31/2023	0.00000 %	219,562,769.87	0.00	4,421,788.49	0.00	215,140,981.38	4,421,788.49	0.00
1M-2A	30711XEL4	09/22/2023	8.95206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	09/22/2023	8.95206 %	8,330,907.16	64,220.62	1,207,316.71	0.00	7,123,590.44	1,271,537.33	0.00
1M-BH		08/31/2023	0.00000 %	30,511,885.54	0.00	4,421,788.49	0.00	26,090,097.05	4,421,788.49	0.00
1M-2C	30711XEN0	09/22/2023	8.95206 %	51,618,093.67	397,909.35	0.00	0.00	51,618,093.67	397,909.35	0.00
1M-CH		08/31/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	09/22/2023	11.15206 %	143,674,000.00	1,379,724.81	0.00	0.00	143,674,000.00	1,379,724.81	0.00
1B-1H		08/31/2023	0.00000 %	75,115,980.00	0.00	0.00	0.00	75,115,980.00	0.00	0.00
1B-2H		08/31/2023	0.00000 %	215,614,694.56	0.00	0.00	171,224.99	215,443,469.57	0.00	3,346,510.43
1A-I1	30711XEW0	09/22/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	09/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	09/22/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	09/22/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	09/22/2023	2.30000 %	0.00	16,499.82	0.00	0.00	0.00	16,499.82	0.00
1B-I2	30711XFU3	09/22/2023	1.80000 %	0.00	12,912.91	0.00	0.00	0.00	12,912.91	0.00
1B-I3	30711XFB5	09/22/2023	1.30000 %	0.00	9,325.99	0.00	0.00	0.00	9,325.99	0.00
1B-I4	30711XFW9	09/22/2023	0.80000 %	0.00	5,739.07	0.00	0.00	0.00	5,739.07	0.00
1C-I1	30711XGJ7	09/22/2023	2.30000 %	0.00	102,232.50	0.00	0.00	0.00	102,232.50	0.00
1C-I2	30711XFX7	09/22/2023	1.80000 %	0.00	80,008.05	0.00	0.00	0.00	80,008.05	0.00
1C-I3	30711XFY5	09/22/2023	1.30000 %	0.00	57,783.59	0.00	0.00	0.00	57,783.59	0.00
1C-I4	30711XFZ2	09/22/2023	0.80000 %	0.00	35,559.13	0.00	0.00	0.00	35,559.13	0.00
1E-A1	30711XES9	09/22/2023	6.65206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	09/22/2023	7.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	09/22/2023	7.65206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	09/22/2023	8.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	09/22/2023	6.65206 %	8,330,907.16	47,720.79	1,207,316.71	0.00	7,123,590.44	1,255,037.50	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2023
08-Sep-2023 2:26:35 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
1E-B2	30711XEY6	09/22/2023	7.15206 %	8,330,907.16	51,307.71	1,207,316.71	0.00	7,123,590.44	1,258,624.42	0.00
1E-B3	30711XEZ3	09/22/2023	7.65206 %	8,330,907.16	54,894.63	1,207,316.71	0.00	7,123,590.44	1,262,211.34	0.00
1E-B4	30711XFA7	09/22/2023	8.15206 %	8,330,907.16	58,481.55	1,207,316.71	0.00	7,123,590.44	1,265,798.26	0.00
1E-C1	30711XFC3	09/22/2023	6.65206 %	51,618,093.67	295,676.84	0.00	0.00	51,618,093.67	295,676.84	0.00
1E-C2	30711XFD1	09/22/2023	7.15206 %	51,618,093.67	317,901.30	0.00	0.00	51,618,093.67	317,901.30	0.00
1E-C3	30711XFE9	09/22/2023	7.65206 %	51,618,093.67	340,125.76	0.00	0.00	51,618,093.67	340,125.76	0.00
1E-C4	30711XFF6	09/22/2023	8.15206 %	51,618,093.67	362,350.21	0.00	0.00	51,618,093.67	362,350.21	0.00
1E-D1	30711XFG4	09/22/2023	6.65206 %	8,330,907.16	47,720.79	1,207,316.71	0.00	7,123,590.44	1,255,037.50	0.00
1E-D2	30711XFH2	09/22/2023	7.15206 %	8,330,907.16	51,307.71	1,207,316.71	0.00	7,123,590.44	1,258,624.42	0.00
1E-D3	30711XFJ8	09/22/2023	7.65206 %	8,330,907.16	54,894.63	1,207,316.71	0.00	7,123,590.44	1,262,211.34	0.00
1E-D4	30711XFK5	09/22/2023	8.15206 %	8,330,907.16	58,481.55	1,207,316.71	0.00	7,123,590.44	1,265,798.26	0.00
1E-D5	30711XFL3	09/22/2023	8.95206 %	8,330,907.16	64,220.62	1,207,316.71	0.00	7,123,590.44	1,271,537.33	0.00
1E-F1	30711XFN9	09/22/2023	6.65206 %	59,949,000.83	343,397.64	1,207,316.71	0.00	58,741,684.11	1,550,714.35	0.00
1E-F2	30711XFP4	09/22/2023	7.15206 %	59,949,000.83	369,209.01	1,207,316.71	0.00	58,741,684.11	1,576,525.72	0.00
1E-F3	30711XFQ2	09/22/2023	7.65206 %	59,949,000.83	395,020.39	1,207,316.71	0.00	58,741,684.11	1,602,337.10	0.00
1E-F4	30711XFR0	09/22/2023	8.15206 %	59,949,000.83	420,831.76	1,207,316.71	0.00	58,741,684.11	1,628,148.47	0.00
1E-F5	30711XFS8	09/22/2023	8.95206 %	59,949,000.83	462,129.96	1,207,316.71	0.00	58,741,684.11	1,669,446.67	0.00
1X-1	30711XGA6	09/22/2023	2.30000 %	0.00	16,499.82	0.00	0.00	0.00	16,499.82	0.00
1X-2	30711XGB4	09/22/2023	1.80000 %	0.00	12,912.91	0.00	0.00	0.00	12,912.91	0.00
1X-3	30711XGC2	09/22/2023	1.30000 %	0.00	9,325.99	0.00	0.00	0.00	9,325.99	0.00
1X-4	30711XGD0	09/22/2023	0.80000 %	0.00	5,739.07	0.00	0.00	0.00	5,739.07	0.00
1Y-1	30711XGE8	09/22/2023	2.30000 %	0.00	118,732.33	0.00	0.00	0.00	118,732.33	0.00
1Y-2	30711XGF5	09/22/2023	1.80000 %	0.00	92,920.95	0.00	0.00	0.00	92,920.95	0.00
1Y-3	30711XGG3	09/22/2023	1.30000 %	0.00	67,109.58	0.00	0.00	0.00	67,109.58	0.00
1Y-4	30711XGH1	09/22/2023	0.80000 %	0.00	41,298.20	0.00	0.00	0.00	41,298.20	0.00
Totals				9,799,515,257.13	6,784,257.50	93,330,469.39	171,224.99	9,706,013,562.59	100,114,726.89	3,346,510.43

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: 25-Sep-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 25-Sep-2023
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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	8,224,891,497.90	19,448,773.23	45,721,051.83	0.00	0.00	65,169,825.05	8,159,721,672.85	0.19373906	65,169,825.05
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	59,949,000.83	362,068.94	845,247.78	0.00	0.00	1,207,316.71	58,741,684.11	0.37933523	1,207,316.71
1M-2H	567,152,653.00	219,562,769.87	1,326,074.80	3,095,713.70	0.00	0.00	4,421,788.49	215,140,981.38	0.37933523	4,421,788.49
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	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.13800569	1,207,316.71
1M-BH	189,050,884.33	30,511,885.54	1,326,074.80	3,095,713.70	0.00	0.00	4,421,788.49	26,090,097.05	0.13800569	4,421,788.49
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	1.00000000	0.00
1B-1	143,674,000.00	143,674,000.00	0.00	0.00	0.00	0.00	0.00	143,674,000.00	1.00000000	0.00
1B-1H	75,115,980.00	75,115,980.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00	1.00000000	0.00
1B-2H	218,789,980.00	215,614,694.56	0.00	0.00	0.00	171,224.99	171,224.99	215,443,469.57	0.98470446	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	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.13800569	1,207,316.71
1E-B2	51,618,093.67	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.13800569	1,207,316.71
1E-B3	51,618,093.67	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.13800569	1,207,316.71

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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-B4	51,618,093.67	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.13800569	1,207,316.71
1E-C1	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C2	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C3	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C4	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-D1	103,236,187.33	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.06900284	1,207,316.71
1E-D2	103,236,187.33	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.06900284	1,207,316.71
1E-D3	103,236,187.33	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.06900284	1,207,316.71
1E-D4	103,236,187.33	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.06900284	1,207,316.71
1E-D5	103,236,187.33	8,330,907.16	362,068.94	845,247.78	0.00	0.00	1,207,316.71	7,123,590.44	0.06900284	1,207,316.71
1E-F1	103,236,187.33	59,949,000.83	362,068.94	845,247.78	0.00	0.00	1,207,316.71	58,741,684.11	0.56900284	1,207,316.71
1E-F2	103,236,187.33	59,949,000.83	362,068.94	845,247.78	0.00	0.00	1,207,316.71	58,741,684.11	0.56900284	1,207,316.71
1E-F3	103,236,187.33	59,949,000.83	362,068.94	845,247.78	0.00	0.00	1,207,316.71	58,741,684.11	0.56900284	1,207,316.71
1E-F4	103,236,187.33	59,949,000.83	362,068.94	845,247.78	0.00	0.00	1,207,316.71	58,741,684.11	0.56900284	1,207,316.71
1E-F5	103,236,187.33	59,949,000.83	362,068.94	845,247.78	0.00	0.00	1,207,316.71	58,741,684.11	0.56900284	1,207,316.71
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,131,781,962.34	9,799,515,257.13	27,894,025.87	65,436,443.71	0.00	171,224.99	93,501,694.38	9,706,013,562.59	0.21039754	93,330,469.39

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 \$64,176,000 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Distribution Date: 25-Sep-2023
08-Sep-2023 2:26:35 PM

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	195.28640685	0.46177886	1.08557054	0.00000000	0.00000000	1.54734941	193.73905744	0.19373906	1.54734941
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	387.13169854	2.33812677	5.45834300	0.00000000	0.00000000	7.79646970	379.33522878	0.37933523	7.79646970
1M-2H	567,152,653.00	387.13169851	2.33812677	5.45834298	0.00000000	0.00000000	7.79646973	379.33522878	0.37933523	7.79646973
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	161.39509555	7.01438031	16.37502899	0.00000000	0.00000000	23.38940910	138.00568625	0.13800569	23.38940910
1M-BH	189,050,884.33	161.39509555	7.01438031	16.37502893	0.00000000	0.00000000	23.38940918	138.00568637	0.13800569	23.38940918
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	143,674,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,115,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	985.48706188	0.00000000	0.00000000	0.00000000	0.78259978	0.78259978	984.70446211	0.98470446	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	161.39509555	7.01438031	16.37502899	0.00000000	0.00000000	23.38940910	138.00568625	0.13800569	23.38940910
1E-B2	51,618,093.67	161.39509555	7.01438031	16.37502899	0.00000000	0.00000000	23.38940910	138.00568625	0.13800569	23.38940910
1E-B3	51,618,093.67	161.39509555	7.01438031	16.37502899	0.00000000	0.00000000	23.38940910	138.00568625	0.13800569	23.38940910

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Series 2017-C01



Distribution Date: 25-Sep-2023
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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	161.39509555	7.01438031	16.37502899	0.00000000	0.00000000	23.38940910	138.00568625	0.13800569	23.38940910
1E-C1	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	103,236,187.33	80.69754778	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	69.00284313	0.06900284	11.69470455
1E-D2	103,236,187.33	80.69754778	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	69.00284313	0.06900284	11.69470455
1E-D3	103,236,187.33	80.69754778	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	69.00284313	0.06900284	11.69470455
1E-D4	103,236,187.33	80.69754778	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	69.00284313	0.06900284	11.69470455
1E-D5	103,236,187.33	80.69754778	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	69.00284313	0.06900284	11.69470455
1E-F1	103,236,187.33	580.69754783	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	569.00284318	0.56900284	11.69470455
1E-F2	103,236,187.33	580.69754783	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	569.00284318	0.56900284	11.69470455
1E-F3	103,236,187.33	580.69754783	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	569.00284318	0.56900284	11.69470455
1E-F4	103,236,187.33	580.69754783	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	569.00284318	0.56900284	11.69470455
1E-F5	103,236,187.33	580.69754783	3.50719016	8.18751449	0.00000000	0.00000000	11.69470455	569.00284318	0.56900284	11.69470455
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2023
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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 %	8,224,891,497.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,159,721,672.85
1M-1	N/A	N/A	6.70206 %	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	08/25/23 - 09/24/23	31	8.95206 %	59,949,000.83	462,129.96	0.00	0.00	0.00	0.00	462,129.96	0.00	58,741,684.11
1M-2H	N/A	N/A	0.00000 %	219,562,769.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,140,981.38
1M-2A	N/A	N/A	8.95206 %	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	08/25/23 - 09/24/23	31	8.95206 %	8,330,907.16	64,220.62	0.00	0.00	0.00	0.00	64,220.62	0.00	7,123,590.44
1M-BH	N/A	N/A	0.00000 %	30,511,885.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,090,097.05
1M-2C	08/25/23 - 09/24/23	31	8.95206 %	51,618,093.67	397,909.35	0.00	0.00	0.00	0.00	397,909.35	0.00	51,618,093.67
1M-CH	N/A	N/A	0.00000 %	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	189,050,884.33
1B-1	08/25/23 - 09/24/23	31	11.15206 %	143,674,000.00	1,379,724.81	0.00	0.00	0.00	0.00	1,379,724.81	0.00	143,674,000.00
1B-1H	N/A	N/A	0.00000 %	75,115,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00
1B-2H	N/A	N/A	0.00000 %	215,614,694.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,443,469.57
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	08/25/23 - 09/24/23	31	2.30000 %	8,330,907.16	16,499.82	0.00	0.00	0.00	0.00	16,499.82	0.00	7,123,590.44
1B-I2	08/25/23 - 09/24/23	31	1.80000 %	8,330,907.16	12,912.91	0.00	0.00	0.00	0.00	12,912.91	0.00	7,123,590.44
1B-I3	08/25/23 - 09/24/23	31	1.30000 %	8,330,907.16	9,325.99	0.00	0.00	0.00	0.00	9,325.99	0.00	7,123,590.44
1B-I4	08/25/23 - 09/24/23	31	0.80000 %	8,330,907.16	5,739.07	0.00	0.00	0.00	0.00	5,739.07	0.00	7,123,590.44
1C-I1	08/25/23 - 09/24/23	31	2.30000 %	51,618,093.67	102,232.50	0.00	0.00	0.00	0.00	102,232.50	0.00	51,618,093.67
1C-I2	08/25/23 - 09/24/23	31	1.80000 %	51,618,093.67	80,008.05	0.00	0.00	0.00	0.00	80,008.05	0.00	51,618,093.67
1C-I3	08/25/23 - 09/24/23	31	1.30000 %	51,618,093.67	57,783.59	0.00	0.00	0.00	0.00	57,783.59	0.00	51,618,093.67
1C-I4	08/25/23 - 09/24/23	31	0.80000 %	51,618,093.67	35,559.13	0.00	0.00	0.00	0.00	35,559.13	0.00	51,618,093.67
1E-A1	N/A	N/A	6.65206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.65206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.15206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/23 - 09/24/23	31	6.65206 %	8,330,907.16	47,720.79	0.00	0.00	0.00	0.00	47,720.79	0.00	7,123,590.44
1E-B2	08/25/23 - 09/24/23	31	7.15206 %	8,330,907.16	51,307.71	0.00	0.00	0.00	0.00	51,307.71	0.00	7,123,590.44

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2023
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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	08/25/23 - 09/24/23	31	7.65206 %	8,330,907.16	54,894.63	0.00	0.00	0.00	0.00	54,894.63	0.00	7,123,590.44
1E-B4	08/25/23 - 09/24/23	31	8.15206 %	8,330,907.16	58,481.55	0.00	0.00	0.00	0.00	58,481.55	0.00	7,123,590.44
1E-C1	08/25/23 - 09/24/23	31	6.65206 %	51,618,093.67	295,676.84	0.00	0.00	0.00	0.00	295,676.84	0.00	51,618,093.67
1E-C2	08/25/23 - 09/24/23	31	7.15206 %	51,618,093.67	317,901.30	0.00	0.00	0.00	0.00	317,901.30	0.00	51,618,093.67
1E-C3	08/25/23 - 09/24/23	31	7.65206 %	51,618,093.67	340,125.76	0.00	0.00	0.00	0.00	340,125.76	0.00	51,618,093.67
1E-C4	08/25/23 - 09/24/23	31	8.15206 %	51,618,093.67	362,350.21	0.00	0.00	0.00	0.00	362,350.21	0.00	51,618,093.67
1E-D1	08/25/23 - 09/24/23	31	6.65206 %	8,330,907.16	47,720.79	0.00	0.00	0.00	0.00	47,720.79	0.00	7,123,590.44
1E-D2	08/25/23 - 09/24/23	31	7.15206 %	8,330,907.16	51,307.71	0.00	0.00	0.00	0.00	51,307.71	0.00	7,123,590.44
1E-D3	08/25/23 - 09/24/23	31	7.65206 %	8,330,907.16	54,894.63	0.00	0.00	0.00	0.00	54,894.63	0.00	7,123,590.44
1E-D4	08/25/23 - 09/24/23	31	8.15206 %	8,330,907.16	58,481.55	0.00	0.00	0.00	0.00	58,481.55	0.00	7,123,590.44
1E-D5	08/25/23 - 09/24/23	31	8.95206 %	8,330,907.16	64,220.62	0.00	0.00	0.00	0.00	64,220.62	0.00	7,123,590.44
1E-F1	08/25/23 - 09/24/23	31	6.65206 %	59,949,000.83	343,397.64	0.00	0.00	0.00	0.00	343,397.64	0.00	58,741,684.11
1E-F2	08/25/23 - 09/24/23	31	7.15206 %	59,949,000.83	369,209.01	0.00	0.00	0.00	0.00	369,209.01	0.00	58,741,684.11
1E-F3	08/25/23 - 09/24/23	31	7.65206 %	59,949,000.83	395,020.39	0.00	0.00	0.00	0.00	395,020.39	0.00	58,741,684.11
1E-F4	08/25/23 - 09/24/23	31	8.15206 %	59,949,000.83	420,831.76	0.00	0.00	0.00	0.00	420,831.76	0.00	58,741,684.11
1E-F5	08/25/23 - 09/24/23	31	8.95206 %	59,949,000.83	462,129.96	0.00	0.00	0.00	0.00	462,129.96	0.00	58,741,684.11
1X-1	08/25/23 - 09/24/23	31	2.30000 %	8,330,907.16	16,499.82	0.00	0.00	0.00	0.00	16,499.82	0.00	7,123,590.44
1X-2	08/25/23 - 09/24/23	31	1.80000 %	8,330,907.16	12,912.91	0.00	0.00	0.00	0.00	12,912.91	0.00	7,123,590.44
1X-3	08/25/23 - 09/24/23	31	1.30000 %	8,330,907.16	9,325.99	0.00	0.00	0.00	0.00	9,325.99	0.00	7,123,590.44
1X-4	08/25/23 - 09/24/23	31	0.80000 %	8,330,907.16	5,739.07	0.00	0.00	0.00	0.00	5,739.07	0.00	7,123,590.44
1Y-1	08/25/23 - 09/24/23	31	2.30000 %	59,949,000.82	118,732.33	0.00	0.00	0.00	0.00	118,732.33	0.00	58,741,684.11
1Y-2	08/25/23 - 09/24/23	31	1.80000 %	59,949,000.82	92,920.95	0.00	0.00	0.00	0.00	92,920.95	0.00	58,741,684.11
1Y-3	08/25/23 - 09/24/23	31	1.30000 %	59,949,000.82	67,109.58	0.00	0.00	0.00	0.00	67,109.58	0.00	58,741,684.11
1Y-4	08/25/23 - 09/24/23	31	0.80000 %	59,949,000.82	41,298.20	0.00	0.00	0.00	0.00	41,298.20	0.00	58,741,684.11
Totals					6,784,257.50	0.00	0.00	0.00	0.00	6,784,257.50	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2023
 08-Sep-2023 2:26:35 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 %	195.28640685	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	193.73905744
1M-1	457,271,000.00	6.70206 %	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	8.95206 %	387.13169854	2.98428921	0.00000000	0.00000000	0.00000000	0.00000000	2.98428921	0.00000000	379.33522878
1M-2H	567,152,653.00	0.00000 %	387.13169851	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	379.33522878
1M-2A	51,618,093.67	8.95206 %	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	8.95206 %	161.39509555	1.24414939	0.00000000	0.00000000	0.00000000	0.00000000	1.24414939	0.00000000	138.00568625
1M-BH	189,050,884.33	0.00000 %	161.39509555	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	138.00568637
1M-2C	51,618,093.67	8.95206 %	1000.00000000	7.70871843	0.00000000	0.00000000	0.00000000	0.00000000	7.70871843	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	143,674,000.00	11.15206 %	1000.00000000	9.60316279	0.00000000	0.00000000	0.00000000	0.00000000	9.60316279	0.00000000	1000.00000000
1B-1H	75,115,980.00	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 %	985.48706188	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.70446211
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 %	161.39509555	0.31965187	0.00000000	0.00000000	0.00000000	0.00000000	0.31965187	0.00000000	138.00568625
1B-I2	0.00	1.80000 %	161.39509555	0.25016247	0.00000000	0.00000000	0.00000000	0.00000000	0.25016247	0.00000000	138.00568625
1B-I3	0.00	1.30000 %	161.39509555	0.18067289	0.00000000	0.00000000	0.00000000	0.00000000	0.18067289	0.00000000	138.00568625
1B-I4	0.00	0.80000 %	161.39509555	0.11118330	0.00000000	0.00000000	0.00000000	0.00000000	0.11118330	0.00000000	138.00568625
1C-I1	0.00	2.30000 %	1000.00000000	1.98055551	0.00000000	0.00000000	0.00000000	0.00000000	1.98055551	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000009	0.00000000	0.00000000	0.00000000	0.00000000	1.55000009	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944448	0.00000000	0.00000000	0.00000000	0.00000000	1.11944448	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888887	0.00000000	0.00000000	0.00000000	0.00000000	0.68888887	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.65206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.15206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.65206 %	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	8.15206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.65206 %	161.39509555	0.92449733	0.00000000	0.00000000	0.00000000	0.00000000	0.92449733	0.00000000	138.00568625
1E-B2	51,618,093.67	7.15206 %	161.39509555	0.99398692	0.00000000	0.00000000	0.00000000	0.00000000	0.99398692	0.00000000	138.00568625
1E-B3	51,618,093.67	7.65206 %	161.39509555	1.06347651	0.00000000	0.00000000	0.00000000	0.00000000	1.06347651	0.00000000	138.00568625
1E-B4	51,618,093.67	8.15206 %	161.39509555	1.13296609	0.00000000	0.00000000	0.00000000	0.00000000	1.13296609	0.00000000	138.00568625
1E-C1	51,618,093.67	6.65206 %	1000.00000000	5.72816272	0.00000000	0.00000000	0.00000000	0.00000000	5.72816272	0.00000000	1000.00000000
1E-C2	51,618,093.67	7.15206 %	1000.00000000	6.15871834	0.00000000	0.00000000	0.00000000	0.00000000	6.15871834	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.65206 %	1000.00000000	6.58927395	0.00000000	0.00000000	0.00000000	0.00000000	6.58927395	0.00000000	1000.00000000
1E-C4	51,618,093.67	8.15206 %	1000.00000000	7.01982937	0.00000000	0.00000000	0.00000000	0.00000000	7.01982937	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.65206 %	80.69754778	0.46224867	0.00000000	0.00000000	0.00000000	0.00000000	0.46224867	0.00000000	69.00284313
1E-D2	103,236,187.33	7.15206 %	80.69754778	0.49699346	0.00000000	0.00000000	0.00000000	0.00000000	0.49699346	0.00000000	69.00284313
1E-D3	103,236,187.33	7.65206 %	80.69754778	0.53173825	0.00000000	0.00000000	0.00000000	0.00000000	0.53173825	0.00000000	69.00284313
1E-D4	103,236,187.33	8.15206 %	80.69754778	0.56648305	0.00000000	0.00000000	0.00000000	0.00000000	0.56648305	0.00000000	69.00284313
1E-D5	103,236,187.33	8.95206 %	80.69754778	0.62207470	0.00000000	0.00000000	0.00000000	0.00000000	0.62207470	0.00000000	69.00284313
1E-F1	103,236,187.33	6.65206 %	580.69754783	3.32633013	0.00000000	0.00000000	0.00000000	0.00000000	3.32633013	0.00000000	569.00284318
1E-F2	103,236,187.33	7.15206 %	580.69754783	3.57635263	0.00000000	0.00000000	0.00000000	0.00000000	3.57635263	0.00000000	569.00284318
1E-F3	103,236,187.33	7.65206 %	580.69754783	3.82637523	0.00000000	0.00000000	0.00000000	0.00000000	3.82637523	0.00000000	569.00284318
1E-F4	103,236,187.33	8.15206 %	580.69754783	4.07639773	0.00000000	0.00000000	0.00000000	0.00000000	4.07639773	0.00000000	569.00284318
1E-F5	103,236,187.33	8.95206 %	580.69754783	4.47643382	0.00000000	0.00000000	0.00000000	0.00000000	4.47643382	0.00000000	569.00284318
1X-1	0.00	2.30000 %	80.69754778	0.15982593	0.00000000	0.00000000	0.00000000	0.00000000	0.15982593	0.00000000	69.00284313
1X-2	0.00	1.80000 %	80.69754778	0.12508124	0.00000000	0.00000000	0.00000000	0.00000000	0.12508124	0.00000000	69.00284313
1X-3	0.00	1.30000 %	80.69754778	0.09033644	0.00000000	0.00000000	0.00000000	0.00000000	0.09033644	0.00000000	69.00284313
1X-4	0.00	0.80000 %	80.69754778	0.05559165	0.00000000	0.00000000	0.00000000	0.00000000	0.05559165	0.00000000	69.00284313
1Y-1	0.00	2.30000 %	580.69754773	1.15010379	0.00000000	0.00000000	0.00000000	0.00000000	1.15010379	0.00000000	569.00284318
1Y-2	0.00	1.80000 %	580.69754773	0.90008119	0.00000000	0.00000000	0.00000000	0.00000000	0.90008119	0.00000000	569.00284318
1Y-3	0.00	1.30000 %	580.69754773	0.65005868	0.00000000	0.00000000	0.00000000	0.00000000	0.65005868	0.00000000	569.00284318
1Y-4	0.00	0.80000 %	580.69754773	0.40003608	0.00000000	0.00000000	0.00000000	0.00000000	0.40003608	0.00000000	569.00284318

(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	3,239,563.13
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(171,224.99)
Total Deposits	3,068,338.14
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,049,171.48
Total Withdrawals (Pool Distribution Amount)	3,068,338.14
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	70,970,155.25
Total Principal Reduction Cumulative	34,890,158,244.73
Scheduled Principal Current	21,136,916.96
Scheduled Principal Cumulative	3,607,057,357.90
Unscheduled Principal Current	49,662,013.30
Unscheduled Principal Cumulative	31,279,754,418.40
Senior Reduction Amount	65,169,825.05
Subordinate Reduction Amount	5,629,105.21
Calculated Tranche Write-down Amount	171,224.99
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	102,516.37
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	51,615.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	50767
Period Reference Pool Removal Loan Count	302
Period Ending Loan Count	50465
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,867,837,787.96
Period PIF Loan Count Current	298
PIF Loan Count Cumulative	129431
Period PIF Loan UPB Current	42,982,471.47
PIF Loan UPB Cumulative	30,081,212,812.98
Period Partial Prepayment Amount	6,532,251.80
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	489,231.80
Credit Event Amount Cumulative	21,366,534.26
Total Active Modified Loan Count	960
Total Active Modified Loan UPB	229,178,831.17
Adjusted SOFR	5.402060%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.013292%
Subordinate Percentage	7.986708%
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 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	4.860000 %	4.900000 %
1M-2H	0.00	0.00	1.000000 %	4.860000 %	4.900000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.550000 %	7.610000 %
1M-2C	0.00	0.00	1.000000 %	4.860000 %	4.900000 %
1B-1	0.00	0.00	0.500000 %	2.410000 %	2.430000 %
1B-1H	0.00	0.00	0.500000 %	2.410000 %	2.430000 %
1B-2H	171,224.99	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	428	78,456,230.10	0.848113 %	0.884728 %
60 Days	126	24,357,033.27	0.249678 %	0.274667 %
90 Days	39	7,383,698.48	0.077281 %	0.083264 %
120 Days	24	4,236,271.70	0.047558 %	0.047771 %
150 Days	17	2,791,222.09	0.033687 %	0.031476 %
180+ Days	184	40,418,463.02	0.364609 %	0.455787 %
Totals	818	157,642,918.66	1.620925 %	1.777693 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	376	105,880,928.63	102,516.37	0.096822

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	319,954.94	95.12	0.029729
Summary	0037906667	150,543.87	203.86	0.135416
Summary	0037906755	266,416.91	303.05	0.113750
Summary	0037906920	159,270.62	149.32	0.093752
Summary	0037907226	143,543.92	224.29	0.156252
Summary	0037907273	251,782.90	26.23	0.010418
Summary	0037907385	159,837.34	43.55	0.027246
Summary	0037907638	300,453.71	31.30	0.010418
Summary	0037907913	316,647.37	263.87	0.083332
Summary	0037908497	266,556.70	222.13	0.083333
Summary	0037909377	624,712.38	390.45	0.062501
Summary	0037910358	318,967.52	365.48	0.114582
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	408,901.18	638.91	0.156250
Summary	0037910785	207,690.87	281.25	0.135418
Summary	0037910899	87,790.62	91.45	0.104168
Summary	0037911544	72,425.25	60.35	0.083327
Summary	0037911950	159,518.25	132.93	0.083332
Summary	0037912743	253,408.00	290.36	0.114582
Summary	0037912808	150,870.03	172.87	0.114582
Summary	0037912864	134,275.44	125.88	0.093748
Summary	0037914152	398,978.20	498.72	0.124999
Summary	0037914854	214,847.70	290.94	0.135417
Summary	0037915031	349,245.56	291.04	0.083334
Summary	0037915737	427,636.67	430.37	0.100639

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916242	359,472.83	337.01	0.093751
Summary	0037916736	386,709.42	40.28	0.010416
Summary	0037916774	582,970.76	789.44	0.135417
Summary	0037917245	248,861.24	414.77	0.166667
Summary	0037918000	96,317.98	70.23	0.072915
Summary	0037918420	355,500.96	407.34	0.114582
Summary	0037918526	112,871.92	176.36	0.156248
Summary	0037918592	210,114.14	131.32	0.062499
Summary	0037918962	116,202.47	193.67	0.166666
Summary	0037919007	221,969.21	331.47	0.149332
Summary	0037919126	392,741.72	204.55	0.052083
Summary	0037919235	330,918.65	379.18	0.114584
Summary	0037919910	223,023.25	185.85	0.083332
Summary	0037920217	215,466.82	246.89	0.114584
Summary	0037920228	375,652.87	508.70	0.135418
Summary	0037920310	612,565.54	957.13	0.156249
Summary	0037920328	88,320.31	109.66	0.124162
Summary	0037920372	93,202.09	97.09	0.104171
Summary	0037921630	199,018.72	310.97	0.156252
Summary	0037921946	215,092.05	89.62	0.041666
Summary	0037922111	323,302.97	471.48	0.145832
Summary	0037922321	235,520.32	196.27	0.083335
Summary	0037922778	468,378.65	536.68	0.114583
Summary	0037923627	436,318.95	405.41	0.092916
Summary	0037923690	271,411.74	282.72	0.104166
Summary	0037924175	344,194.51	537.80	0.156249
Summary	0037924237	127,030.12	158.79	0.125002
Summary	0037924491	38,810.72	72.77	0.187500
Summary	0037925153	227,171.06	307.63	0.135418
Summary	0037925406	344,472.54	320.07	0.092916
Summary	0037927043	485,028.08	808.38	0.166667
Summary	0037928632	210,587.64	228.14	0.108335
Summary	0037928829	351,065.67	438.83	0.124999
Summary	0037928948	405,430.43	59.65	0.014713

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037928963	198,455.64	227.40	0.114585
Summary	0037929618	213,585.87	82.76	0.038748
Summary	0037929685	348,343.68	217.71	0.062499
Summary	0037929845	469,741.97	342.52	0.072917
Summary	0037929890	236,665.17	211.10	0.089198
Summary	0037929894	277,417.03	173.39	0.062502
Summary	0037930698	204,122.83	233.89	0.114583
Summary	0037931237	87,575.75	136.11	0.155420
Summary	0037931245	125,961.92	157.45	0.124998
Summary	0037931314	281,162.31	322.17	0.114585
Summary	0037931403	348,983.32	37.71	0.010806
Summary	0037931764	397,021.96	162.12	0.040834
Summary	0037932340	335,933.50	384.92	0.114582
Summary	0037933234	303,108.59	442.03	0.145832
Summary	0037933278	610,146.72	826.24	0.135417
Summary	0037933299	191,986.43	359.97	0.187498
Summary	0037933427	377,018.11	510.55	0.135418
Summary	0037933708	192,464.09	160.39	0.083335
Summary	0037934240	275,083.80	230.84	0.083916
Summary	0037935747	242,149.60	201.79	0.083333
Summary	0037936143	343,548.03	214.72	0.062501
Summary	0037936534	246,144.70	153.84	0.062500
Summary	0037937636	178,665.23	241.94	0.135415
Summary	0037937662	175,232.04	317.77	0.181342
Summary	0037938096	143,189.86	238.65	0.166667
Summary	0037938169	85,121.62	124.14	0.145838
Summary	0037939022	318,270.71	198.92	0.062500
Summary	0037939239	166,043.11	207.55	0.124998
Summary	0037939504	401,361.58	334.47	0.083334
Summary	0037939825	219,077.08	228.21	0.104169
Summary	0037939872	345,060.75	395.38	0.114583
Summary	0037939910	191,065.09	179.12	0.093748
Summary	0037940164	200,303.01	229.51	0.114581
Summary	0037940409	258,551.72	161.59	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941023	144,562.54	180.70	0.124998
Summary	0037941111	372,390.48	465.49	0.125001
Summary	0037941808	249,350.24	311.69	0.125001
Summary	0037941995	285,802.04	238.17	0.083334
Summary	0037942230	481,213.27	551.39	0.114583
Summary	0037942354	165,950.88	103.72	0.062500
Summary	0037942765	604,251.39	435.56	0.072083
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,169.20	114.00	0.145837
Summary	0037942984	51,654.14	64.57	0.125005
Summary	0037943035	153,978.91	224.55	0.145832
Summary	0037943056	378,734.15	394.51	0.104165
Summary	0037943120	391,194.62	529.74	0.135416
Summary	0037943660	79,846.93	36.78	0.046063
Summary	0037944097	219,890.13	343.58	0.156251
Summary	0037944396	415,257.21	302.79	0.072916
Summary	0037944613	554,374.72	404.23	0.072916
Summary	0037945192	132,611.19	30.86	0.023271
Summary	0037946275	185,976.47	176.61	0.094964
Summary	0037947230	270,546.30	169.09	0.062499
Summary	0037947271	624,939.37	650.98	0.104167
Summary	0037947337	236,885.74	74.03	0.031251
Summary	0037947449	172,170.77	94.81	0.055067
Summary	0037948144	523,685.17	650.24	0.124166
Summary	0037948457	409,851.50	341.54	0.083333
Summary	0037948957	86,961.50	27.18	0.031255
Summary	0037949123	200,277.26	146.04	0.072919
Summary	0037949245	427,992.78	198.64	0.046412
Summary	0037949905	538,902.06	392.95	0.072917
Summary	0037950343	404,701.69	548.03	0.135416
Summary	0037951452	195,664.51	308.88	0.157862
Summary	0037951648	243,635.79	255.64	0.104927
Summary	0037951661	242,788.94	211.74	0.087212
Summary	0037952031	567,839.52	591.50	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953193	97,139.48	6.66	0.006856
Summary	0037953222	351,618.56	329.64	0.093749
Summary	0037954837	570,286.61	415.83	0.072916
Summary	0037955036	80,975.53	84.35	0.104167
Summary	0037955188	119,674.41	186.99	0.156249
Summary	0037955574	622,612.77	453.99	0.072917
Summary	0037955856	407,841.95	378.95	0.092916
Summary	0037955992	375,459.82	367.64	0.097917
Summary	0037956042	109,359.46	159.48	0.145831
Summary	0037956344	212,349.56	309.68	0.145835
Summary	0037956651	392,345.32	408.69	0.104166
Summary	0037956697	400,020.75	250.01	0.062499
Summary	0037956792	342,730.35	285.61	0.083334
Summary	0037956995	96,368.26	170.65	0.177081
Summary	0037957674	199,894.07	187.40	0.093750
Summary	0037958257	336,913.49	421.14	0.124999
Summary	0037958446	404,104.27	505.13	0.125000
Summary	0037958789	175,892.26	43.28	0.024606
Summary	0037958853	296,034.55	215.86	0.072917
Summary	0037958941	399,672.93	374.69	0.093749
Summary	0037959210	414,053.32	301.91	0.072916
Summary	0037959486	129,206.70	228.80	0.177081
Summary	0037959703	462,325.22	667.48	0.144375
Summary	0037959834	499,334.53	780.21	0.156250
Summary	0037960833	146,663.71	106.94	0.072915
Summary	0037961113	238,354.86	273.11	0.114581
Summary	0037962551	396,977.54	248.11	0.062500
Summary	0037963051	340,812.30	284.01	0.083333
Summary	0037963863	399,128.84	166.30	0.041666
Summary	0037963954	244,187.20	101.74	0.041665
Summary	0037964051	399,077.22	332.56	0.083332
Summary	0037964118	192,643.86	120.40	0.062499
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	144,553.37	180.69	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037966128	393,647.52	473.69	0.120334
Summary	0037966854	243,966.79	254.13	0.104166
Summary	0037966959	189,667.65	16.79	0.008852
Summary	0037967749	528,225.89	330.14	0.062500
Summary	0037967788	94,927.78	8.92	0.009397
Summary	0037968231	318,607.30	378.16	0.118692
Summary	0037968251	155,660.08	210.79	0.135417
Summary	0037968520	228,568.76	214.28	0.093749
Summary	0037969438	282,122.39	323.27	0.114585
Summary	0037969557	140,692.18	190.52	0.135416
Summary	0037970194	602,152.30	564.52	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	131,593.71	109.66	0.083332
Summary	0037971104	207,859.36	238.17	0.114582
Summary	0037971636	338,829.52	352.95	0.104167
Summary	0037971676	205,074.89	205.07	0.099998
Summary	0037971677	155,394.32	161.87	0.104167
Summary	0037971975	137,061.52	171.33	0.125002
Summary	0037972397	241,939.52	126.01	0.052083
Summary	0037972886	201,468.29	230.85	0.114584
Summary	0037972921	380,420.65	475.53	0.125001
Summary	0037973601	160,700.82	150.66	0.093752
Summary	0037973741	382,241.06	238.90	0.062500
Summary	0037974449	151,134.68	94.46	0.062501
Summary	0037974450	335,578.95	209.74	0.062501
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	233,207.31	242.92	0.104165
Summary	0037976249	29,951.63	24.96	0.083334
Summary	0037976401	87,013.25	117.83	0.135416
Summary	0037976709	223,306.87	217.48	0.097391
Summary	0037977307	217,006.28	146.37	0.067450
Summary	0037978472	186,523.51	174.87	0.093752
Summary	0037978532	199,332.67	186.87	0.093748
Summary	0037978651	384,115.18	120.04	0.031251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037979877	369,376.06	500.20	0.135418
Summary	0037981346	91,846.80	76.54	0.083334
Summary	0037981367	159,945.54	33.32	0.020832
Summary	0037981586	319,835.39	166.58	0.052083
Summary	0037982100	552,398.55	632.96	0.114584
Summary	0037982810	228,093.39	213.84	0.093751
Summary	0037982823	237,465.43	197.89	0.083334
Summary	0037984013	130,272.07	189.98	0.145833
Summary	0037984054	121,846.78	126.92	0.104164
Summary	0037984873	221,518.85	299.97	0.135415
Summary	0037984901	643,666.59	1,139.83	0.177084
Summary	0037984906	243,077.71	329.17	0.135418
Summary	0037985043	256,579.77	400.91	0.156252
Summary	0037985656	273,511.32	284.91	0.104168
Summary	0037985917	333,165.36	208.23	0.062500
Summary	0037987955	487,564.17	406.30	0.083333
Summary	0037988315	347,339.90	108.54	0.031249
Summary	0037989012	275,616.46	172.26	0.062500
Summary	0037989578	333,860.40	341.29	0.102225
Summary	0037989593	332,349.03	450.06	0.135418
Summary	0037990479	132,274.97	124.01	0.093752
Summary	0037991131	73,957.76	53.31	0.072082
Summary	0037991482	368,682.29	14.10	0.003824
Summary	0037991712	189,430.19	236.79	0.125001
Summary	0037991764	388,234.66	354.90	0.091414
Summary	0037992592	130,777.41	121.51	0.092914
Summary	0037992663	420,175.80	481.45	0.114583
Summary	0037994165	573,974.95	478.31	0.083333
Summary	0037994776	233,346.95	216.82	0.092917
Summary	0037995663	289,388.34	331.59	0.114583
Summary	0037995791	81,052.09	67.54	0.083329
Summary	0037995851	112,411.42	152.22	0.135413
Summary	0037996072	161,543.25	41.06	0.025417
Summary	0037996145	260,672.58	242.21	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037997456	646,710.20	673.66	0.104167
Summary	0037998555	467,774.52	389.81	0.083333
Summary	0037999339	402,036.91	586.30	0.145832
Summary	0037999501	357,331.66	483.89	0.135418
Summary	0037999724	252,731.93	184.28	0.072915
Summary	0038001096	126,831.61	132.12	0.104170
Summary	0038001111	331,111.77	12.20	0.003685
Summary	0038002395	255,682.41	239.70	0.093749
Summary	0038002946	290,611.10	423.81	0.145834
Summary	0038003503	254,499.83	185.57	0.072916
Summary	0038003541	393,383.59	409.77	0.104166
Summary	0038003894	218,627.70	318.83	0.145832
Summary	0038004305	139,678.80	160.05	0.114584
Summary	0038006391	299,855.00	93.70	0.031248
Summary	0038006455	135,184.47	154.64	0.114392
Summary	0038006561	122,962.15	64.04	0.052081
Summary	0038007050	86,596.37	108.25	0.125005
Summary	0038007659	414,577.34	388.67	0.093751
Summary	0038008390	1,191,654.94	1,365.44	0.114584
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,436.57	194.43	0.156248
Summary	0038008503	295,458.33	369.32	0.124999
Summary	0038011142	348,541.88	290.45	0.083333
Summary	0038011489	146,081.41	213.04	0.145836
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	322,692.07	369.75	0.114583
Summary	0038012001	602,941.13	816.48	0.135416
Summary	0038012288	114,099.64	23.77	0.020833
Summary	0038013195	172,511.42	251.58	0.145834
Summary	0038013556	339,214.84	212.01	0.062500
Summary	0038013828	597,889.67	498.24	0.083333
Summary	0038014437	329,560.49	446.28	0.135417
Summary	0038015845	347,936.66	676.60	0.194461
Summary	0038015927	173,602.89	72.33	0.041664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038016650	595,366.91	372.10	0.062499
Summary	0038016659	305,745.46	29.30	0.009583
Summary	0038018327	109,372.41	125.32	0.114581
Summary	0038019091	104,423.48	152.28	0.145829
Summary	0038019732	490,047.54	612.56	0.125000
Summary	0038019761	199,445.17	228.53	0.114583
Summary	0038021361	203,467.34	105.97	0.052082
Summary	0038021392	207,765.93	173.14	0.083334
Summary	0038021618	157,729.50	180.73	0.114582
Summary	0038021905	196,152.74	182.26	0.092917
Summary	0038022113	254,293.27	158.93	0.062499
Summary	0038022294	207,433.19	209.76	0.101122
Summary	0038022359	263,263.35	329.08	0.125000
Summary	0038022535	317,112.20	462.46	0.145835
Summary	0038022987	193,529.49	161.27	0.083331
Summary	0038024644	160,338.94	115.58	0.072085
Summary	0038024715	290,925.93	303.05	0.104167
Summary	0038025122	360,891.22	37.59	0.010416
Summary	0038025316	354,565.76	295.47	0.083333
Summary	0038025508	255,598.47	372.75	0.145834
Summary	0038025653	208,045.39	173.37	0.083333
Summary	0038026322	339,680.68	212.30	0.062500
Summary	0038027127	312,078.44	162.54	0.052083
Summary	0038028847	696,470.47	870.59	0.125000
Summary	0038028911	324,823.72	338.36	0.104167
Summary	0038029096	156,190.02	244.05	0.156252
Summary	0038029488	85,573.00	62.40	0.072920
Summary	0038030860	211,270.07	176.06	0.083334
Summary	0038031062	316,543.37	131.89	0.041666
Summary	0038031835	160,748.64	267.91	0.166664
Summary	0038031840	378,394.33	472.99	0.124999
Summary	0038031918	279,348.98	378.29	0.135418
Summary	0038032384	110,492.13	34.53	0.031251
Summary	0038032497	290,692.49	242.24	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032614	157,821.85	131.52	0.083334
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	199,332.80	186.87	0.093748
Summary	0038035260	184,101.73	268.48	0.145832
Summary	0038035918	385,776.83	401.85	0.104166
Summary	0038037051	372,890.69	349.59	0.093751
Summary	0038037345	433,432.37	406.34	0.093749
Summary	0038043040	542,224.00	621.51	0.114622
Summary	0038043127	132,181.45	98.24	0.074322
Summary	0038043596	416,601.99	390.22	0.093667
Summary	0038044317	180,586.11	18.81	0.010416
Summary	0038044822	59,371.83	36.37	0.061258
Summary	0038045629	610,594.73	572.43	0.093750
Summary	0038046388	545,929.54	625.54	0.114583
Summary	0038046883	137,221.00	228.70	0.166665
Summary	0038047173	303,645.27	126.52	0.041667
Summary	0038048610	89,918.57	93.67	0.104172
Summary	0038049391	278,846.73	232.37	0.083333
Summary	0038049580	317,891.94	231.80	0.072918
Summary	0038052449	151,242.70	189.05	0.124998
Summary	0038052814	1,062,546.96	1,930.99	0.181732
Summary	0038052902	397,715.77	372.86	0.093750
Summary	0038053555	89,117.26	34.82	0.039072
Summary	0038055270	504,237.87	525.25	0.104167
Summary	0038055358	117,140.18	133.25	0.113753
Summary	0038056750	289,915.29	151.00	0.052084
Summary	0038057036	219,544.67	205.82	0.093749
Summary	0038059200	208,152.62	225.35	0.108262
Summary	0038059209	374,642.79	273.18	0.072917
Summary	0038059651	302,163.75	308.11	0.101968
Summary	0038060684	308,191.56	224.72	0.072916
Summary	0038061275	48,302.86	65.41	0.135416
Summary	0038061628	415,613.42	389.64	0.093751
Summary	0038062823	302,100.66	220.28	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038062899	137,377.40	85.86	0.062499
Summary	0038062918	381,706.68	318.09	0.083334
Summary	0038063121	362,530.47	421.25	0.116197
Summary	0038063951	294,607.73	212.36	0.072082
Summary	0038063988	166,175.26	276.96	0.166667
Summary	0038064208	318,462.34	232.21	0.072916
Summary	0038064234	352,621.02	404.04	0.114582
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	399,927.86	624.89	0.156251
Summary	0038065246	143,028.24	208.58	0.145831
Summary	0038065526	170,557.43	124.36	0.072914
Summary	0038067996	151,355.58	78.83	0.052083
Summary	0038068248	56,721.42	53.18	0.093756
Summary	0038068842	254,992.67	371.86	0.145832
Summary	0038069719	333,536.07	312.69	0.093750
Summary	0038070082	179,584.31	94.34	0.052532
Summary	0038070250	216,689.92	203.15	0.093751
Summary	0038070374	315,733.64	296.00	0.093750
Summary	0038070435	298,733.00	373.42	0.125001
Summary	0038071595	303,195.02	352.74	0.116341
Summary	0038072253	481,915.33	301.20	0.062501
Summary	0038074587	408,700.94	340.58	0.083332
Summary	0038075022	139,510.75	130.79	0.093749
Summary	0038075618	99,014.86	10.31	0.010413
Summary	0038075628	179,111.75	205.23	0.114582
Summary	0038076966	341,970.01	249.35	0.072916
Summary	0038077065	250,933.49	182.97	0.072916
Summary	0038077162	336,520.25	420.65	0.125000
Summary	0038077227	255,322.39	345.75	0.135417
Summary	0038081872	430,430.15	269.02	0.062500
Summary	0038082233	329,432.28	177.68	0.053935
Summary	0038082800	76,764.69	135.30	0.176253
Summary	0038083109	63,171.42	21.93	0.034715
Summary	0038083637	318,277.25	298.38	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038084293	123,385.61	89.97	0.072918
Summary	0038084323	232,125.44	362.70	0.156252
Summary	0038084713	334,861.00	558.10	0.166666
Summary	0038085226	232,868.79	121.29	0.052085
Summary	0038085336	314,040.05	226.37	0.072083
Summary	0038086049	357,079.03	74.39	0.020833
Summary	0038086689	414,976.49	175.78	0.042359
Summary	0038087001	311,505.00	303.07	0.097292
Summary	0038087593	321,069.96	401.34	0.125001
Summary	0038087691	287,461.46	149.72	0.052084
Summary	0038087693	284,052.24	287.23	0.101119

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	489,231.80	170,948.14	34.942

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037998143	70,051.39	92,563.32	132.136
0038018529	92,241.27	4,205.23	4.559
0038045698	88,487.82	3,743.58	4.231
0038065329	238,451.32	70,436.01	29.539

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	516,640.53	276.85	111,442.34	21.571

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	44,592.63	10.979
0038036515	110,473.97	378.05	66,849.71	60.512

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
135	21,366,534.26	3,346,512.10	15.662

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	104,608.49	24.003
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037938237	103,222.77	15,296.28	14.819
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
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
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741
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	73,628.14	18.409

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	13,873.24	7.231
0037973677	27,792.28	20,996.80	75.549
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	29,059.33	20.518
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,606.40)	(4.222)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	44,592.63	10.979
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038018529	92,241.27	4,205.23	4.559
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047856	47,915.10	26,120.45	54.514
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074443	165,657.62	4,594.24	2.773
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	1,005,872.33	171,224.99	0.002 %	0	0.00	0.00	0.000 %	6	1,005,872.33	171,224.99	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	0037998143	71,000.00	4.500 %	PR	80.00	360	70,051.39	08/31/2023	92,563.32	92,563.32
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	44,592.63
Summary	0038018529	102,000.00	3.990 %	OR	80.00	360	92,241.27	08/31/2023	4,205.23	4,205.23
Summary	0038036515	116,000.00	4.250 %	NJ	75.00	360	110,473.97	03/31/2023	378.05	66,849.71
Summary	0038045698	101,000.00	3.750 %	CA	65.00	360	88,487.82	08/31/2023	3,743.58	3,743.58
Summary	0038065329	245,000.00	3.990 %	MD	70.00	360	238,451.32	08/31/2023	70,436.01	70,436.01

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



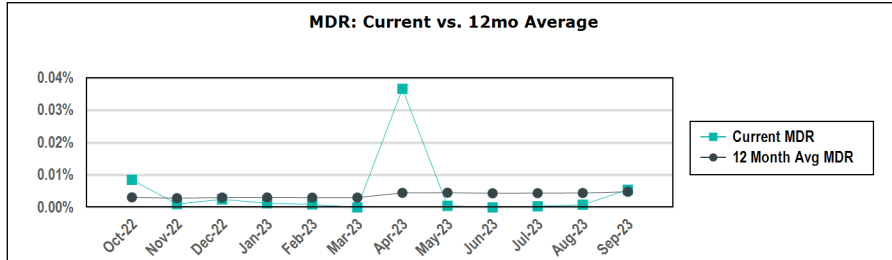
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Realized Loss Report - Collateral

Summary

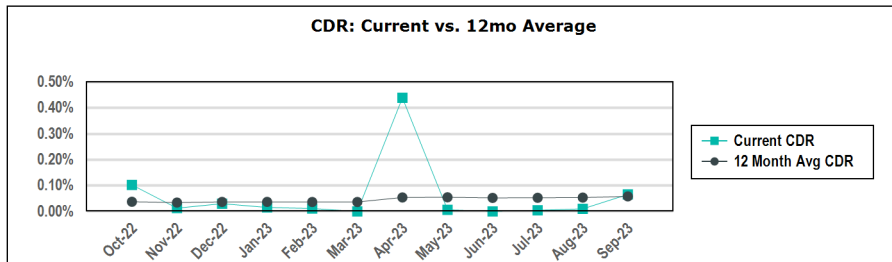
MDR

Current Month	0.005 %
3 Month Average	0.002 %
12 Month Average	0.005 %



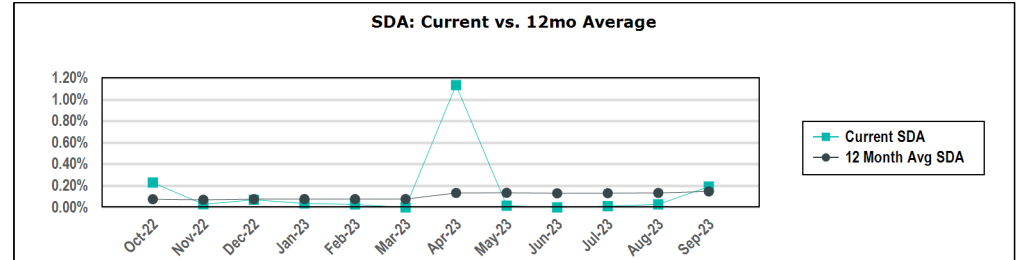
CDR

Current Month	0.066 %
3 Month Average	0.027 %
12 Month Average	0.058 %



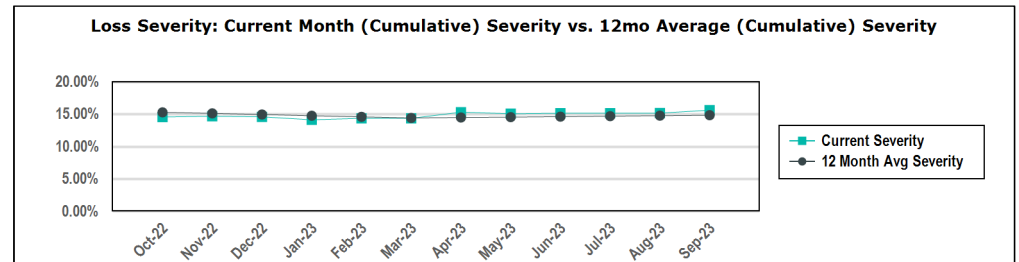
SDA

Current Month	0.193 %
3 Month Average	0.078 %
12 Month Average	0.148 %



Loss Severity

Current Month (Cumulative)	15.662 %
3 Month Average (Cumulative)	15.355 %
12 Month Average (Cumulative)	14.887 %



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

Summary

SMM

Current Month	0.559 %
3 Month Average	0.640 %
12 Month Average	0.620 %

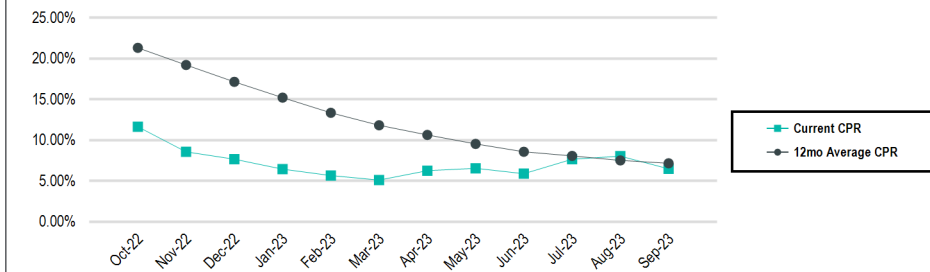
CPR

Current Month	6.503 %
3 Month Average	7.409 %
12 Month Average	7.178 %

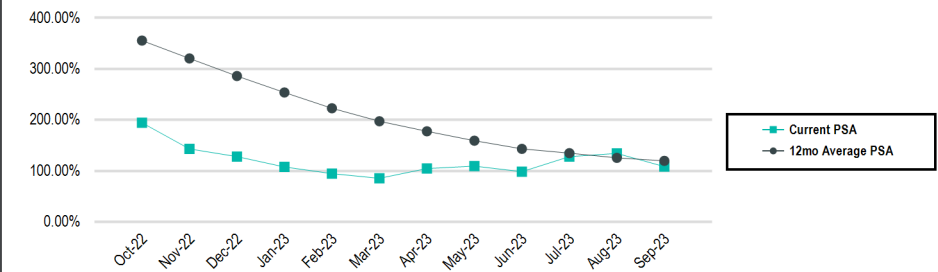
PSA

Current Month	108.391 %
3 Month Average	123.479 %
12 Month Average	119.626 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C01), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

Mean January 26, 2017.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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