

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-2024
13-Sep-2024 3:47:31 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		08/30/2024	0.00000 %	7,516,076,820.92	0.00	63,812,499.73	0.00	7,452,264,321.19	63,812,499.73	0.00
1M-1	30711XEK6	09/24/2024	6.76332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	09/24/2024	9.01332 %	46,842,309.35	351,837.27	1,181,877.27	0.00	45,660,432.08	1,533,714.54	0.00
1M-2H		08/30/2024	0.00000 %	171,559,609.76	0.00	4,328,616.72	0.00	167,230,993.04	4,328,616.72	0.00
1M-2A	30711XEL4	09/24/2024	9.01332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	09/24/2024	9.01332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	09/24/2024	9.01332 %	46,842,309.35	351,837.27	1,181,877.27	0.00	45,660,432.08	1,533,714.54	0.00
1M-CH		08/30/2024	0.00000 %	171,559,609.76	0.00	4,328,616.72	0.00	167,230,993.04	4,328,616.72	0.00
1B-1	30711XEQ3	09/24/2024	11.21332 %	850,000.00	7,942.77	0.00	0.00	850,000.00	7,942.77	0.00
1B-1H		08/30/2024	0.00000 %	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		08/30/2024	0.00000 %	214,478,102.25	0.00	0.00	92,433.42	214,385,668.83	0.00	4,404,311.17
1A-I1	30711XEW0	09/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	09/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	09/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	09/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	09/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	09/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	09/24/2024	2.30000 %	0.00	89,781.09	0.00	0.00	0.00	89,781.09	0.00
1C-I2	30711XFX7	09/24/2024	1.80000 %	0.00	70,263.46	0.00	0.00	0.00	70,263.46	0.00
1C-I3	30711XFY5	09/24/2024	1.30000 %	0.00	50,745.84	0.00	0.00	0.00	50,745.84	0.00
1C-I4	30711XFZ2	09/24/2024	0.80000 %	0.00	31,228.21	0.00	0.00	0.00	31,228.21	0.00
1E-A1	30711XES9	09/24/2024	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	09/24/2024	7.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	09/24/2024	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	09/24/2024	8.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	09/24/2024	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2024
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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-B2	30711XEY6	09/24/2024	7.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	09/24/2024	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	09/24/2024	8.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	09/24/2024	6.71332 %	46,842,309.35	262,056.18	1,181,877.27	0.00	45,660,432.08	1,443,933.45	0.00
1E-C2	30711XFD1	09/24/2024	7.21332 %	46,842,309.35	281,573.81	1,181,877.27	0.00	45,660,432.08	1,463,451.08	0.00
1E-C3	30711XFE9	09/24/2024	7.71332 %	46,842,309.35	301,091.43	1,181,877.27	0.00	45,660,432.08	1,482,968.70	0.00
1E-C4	30711XFF6	09/24/2024	8.21332 %	46,842,309.35	320,609.06	1,181,877.27	0.00	45,660,432.08	1,502,486.33	0.00
1E-D1	30711XFG4	09/24/2024	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	09/24/2024	7.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	09/24/2024	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	09/24/2024	8.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	09/24/2024	9.01332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	09/24/2024	6.71332 %	46,842,309.35	262,056.18	1,181,877.27	0.00	45,660,432.08	1,443,933.45	0.00
1E-F2	30711XFP4	09/24/2024	7.21332 %	46,842,309.35	281,573.81	1,181,877.27	0.00	45,660,432.08	1,463,451.08	0.00
1E-F3	30711XFQ2	09/24/2024	7.71332 %	46,842,309.35	301,091.43	1,181,877.27	0.00	45,660,432.08	1,482,968.70	0.00
1E-F4	30711XFR0	09/24/2024	8.21332 %	46,842,309.35	320,609.06	1,181,877.27	0.00	45,660,432.08	1,502,486.33	0.00
1E-F5	30711XFS8	09/24/2024	9.01332 %	46,842,309.35	351,837.27	1,181,877.27	0.00	45,660,432.08	1,533,714.54	0.00
1X-1	30711XGA6	09/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	09/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	09/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	09/24/2024	2.30000 %	0.00	89,781.09	0.00	0.00	0.00	89,781.09	0.00
1Y-2	30711XGF5	09/24/2024	1.80000 %	0.00	70,263.46	0.00	0.00	0.00	70,263.46	0.00
1Y-3	30711XGG3	09/24/2024	1.30000 %	0.00	50,745.84	0.00	0.00	0.00	50,745.84	0.00
1Y-4	30711XGH1	09/24/2024	0.80000 %	0.00	31,228.21	0.00	0.00	0.00	31,228.21	0.00
Totals				8,807,729,525.54	3,878,152.74	85,470,383.14	92,433.42	8,722,166,708.98	89,348,535.88	4,404,311.17

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-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2017-C01



Distribution Date: 25-Sep-2024
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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	7,516,076,820.92	20,272,096.12	43,540,403.61	0.00	0.00	63,812,499.73	7,452,264,321.19	0.17694166	63,812,499.73
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	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.29486064	1,181,877.27
1M-2H	567,152,653.00	171,559,609.76	1,380,682.36	2,947,934.36	0.00	0.00	4,328,616.72	167,230,993.04	0.29486064	4,328,616.72
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	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.88458191	1,181,877.27
1M-CH	189,050,884.33	171,559,609.76	1,380,682.36	2,947,934.36	0.00	0.00	4,328,616.72	167,230,993.04	0.88458191	4,328,616.72
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	214,478,102.25	0.00	0.00	0.00	92,433.42	92,433.42	214,385,668.83	0.97986969	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 25-Sep-2024
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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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	51,618,093.67	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.88458191	1,181,877.27
1E-C2	51,618,093.67	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.88458191	1,181,877.27
1E-C3	51,618,093.67	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.88458191	1,181,877.27
1E-C4	51,618,093.67	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.88458191	1,181,877.27
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	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.44229096	1,181,877.27
1E-F2	103,236,187.33	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.44229096	1,181,877.27
1E-F3	103,236,187.33	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.44229096	1,181,877.27
1E-F4	103,236,187.33	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.44229096	1,181,877.27
1E-F5	103,236,187.33	46,842,309.35	376,978.88	804,898.39	0.00	0.00	1,181,877.27	45,660,432.08	0.44229096	1,181,877.27
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	8,807,729,525.54	27,180,228.52	58,290,154.62	0.00	92,433.42	85,562,816.56	8,722,166,708.98	0.18907067	85,470,383.14

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	178.45677798	0.48132730	1.03379467	0.00000000	0.00000000	1.51512197	176.94165601	0.17694166	1.51512197
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	302.49282776	2.43441045	5.19777939	0.00000000	0.00000000	7.63218984	294.86063792	0.29486064	7.63218984
1M-2H	567,152,653.00	302.49282773	2.43441048	5.19777937	0.00000000	0.00000000	7.63218985	294.86063788	0.29486064	7.63218985
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	907.47848321	7.30323135	15.59333816	0.00000000	0.00000000	22.89656952	884.58191370	0.88458191	22.89656952
1M-CH	189,050,884.33	907.47848320	7.30323143	15.59333811	0.00000000	0.00000000	22.89656954	884.58191366	0.88458191	22.89656954
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	980.29216077	0.00000000	0.00000000	0.00000000	0.42247556	0.42247556	979.86968521	0.97986969	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	907.47848321	7.30323135	15.59333816	0.00000000	0.00000000	22.89656952	884.58191370	0.88458191	22.89656952
1E-C2	51,618,093.67	907.47848321	7.30323135	15.59333816	0.00000000	0.00000000	22.89656952	884.58191370	0.88458191	22.89656952
1E-C3	51,618,093.67	907.47848321	7.30323135	15.59333816	0.00000000	0.00000000	22.89656952	884.58191370	0.88458191	22.89656952
1E-C4	51,618,093.67	907.47848321	7.30323135	15.59333816	0.00000000	0.00000000	22.89656952	884.58191370	0.88458191	22.89656952
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	453.73924165	3.65161568	7.79666908	0.00000000	0.00000000	11.44828476	442.29095689	0.44229096	11.44828476
1E-F2	103,236,187.33	453.73924165	3.65161568	7.79666908	0.00000000	0.00000000	11.44828476	442.29095689	0.44229096	11.44828476
1E-F3	103,236,187.33	453.73924165	3.65161568	7.79666908	0.00000000	0.00000000	11.44828476	442.29095689	0.44229096	11.44828476
1E-F4	103,236,187.33	453.73924165	3.65161568	7.79666908	0.00000000	0.00000000	11.44828476	442.29095689	0.44229096	11.44828476
1E-F5	103,236,187.33	453.73924165	3.65161568	7.79666908	0.00000000	0.00000000	11.44828476	442.29095689	0.44229096	11.44828476
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-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,516,076,820.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,452,264,321.19
1M-1	N/A	N/A	6.76332 %	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	08/26/24 - 09/24/24	30	9.01332 %	46,842,309.35	351,837.27	0.00	0.00	0.00	0.00	351,837.27	0.00	45,660,432.08
1M-2H	N/A	N/A	0.00000 %	171,559,609.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,230,993.04
1M-2A	N/A	N/A	9.01332 %	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	9.01332 %	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	08/26/24 - 09/24/24	30	9.01332 %	46,842,309.35	351,837.27	0.00	0.00	0.00	0.00	351,837.27	0.00	45,660,432.08
1M-CH	N/A	N/A	0.00000 %	171,559,609.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,230,993.04
1B-1	08/26/24 - 09/24/24	30	11.21332 %	850,000.00	7,942.77	0.00	0.00	0.00	0.00	7,942.77	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	217,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	214,478,102.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,385,668.83
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	08/26/24 - 09/24/24	30	2.30000 %	46,842,309.35	89,781.09	0.00	0.00	0.00	0.00	89,781.09	0.00	45,660,432.08
1C-I2	08/26/24 - 09/24/24	30	1.80000 %	46,842,309.35	70,263.46	0.00	0.00	0.00	0.00	70,263.46	0.00	45,660,432.08
1C-I3	08/26/24 - 09/24/24	30	1.30000 %	46,842,309.35	50,745.84	0.00	0.00	0.00	0.00	50,745.84	0.00	45,660,432.08
1C-I4	08/26/24 - 09/24/24	30	0.80000 %	46,842,309.35	31,228.21	0.00	0.00	0.00	0.00	31,228.21	0.00	45,660,432.08
1E-A1	N/A	N/A	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	7.21332 %	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: 25-Sep-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	8.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/26/24 - 09/24/24	30	6.71332 %	46,842,309.35	262,056.18	0.00	0.00	0.00	0.00	262,056.18	0.00	45,660,432.08
1E-C2	08/26/24 - 09/24/24	30	7.21332 %	46,842,309.35	281,573.81	0.00	0.00	0.00	0.00	281,573.81	0.00	45,660,432.08
1E-C3	08/26/24 - 09/24/24	30	7.71332 %	46,842,309.35	301,091.43	0.00	0.00	0.00	0.00	301,091.43	0.00	45,660,432.08
1E-C4	08/26/24 - 09/24/24	30	8.21332 %	46,842,309.35	320,609.06	0.00	0.00	0.00	0.00	320,609.06	0.00	45,660,432.08
1E-D1	N/A	N/A	6.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	7.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	7.71332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	8.21332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	9.01332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/26/24 - 09/24/24	30	6.71332 %	46,842,309.35	262,056.18	0.00	0.00	0.00	0.00	262,056.18	0.00	45,660,432.08
1E-F2	08/26/24 - 09/24/24	30	7.21332 %	46,842,309.35	281,573.81	0.00	0.00	0.00	0.00	281,573.81	0.00	45,660,432.08
1E-F3	08/26/24 - 09/24/24	30	7.71332 %	46,842,309.35	301,091.43	0.00	0.00	0.00	0.00	301,091.43	0.00	45,660,432.08
1E-F4	08/26/24 - 09/24/24	30	8.21332 %	46,842,309.35	320,609.06	0.00	0.00	0.00	0.00	320,609.06	0.00	45,660,432.08
1E-F5	08/26/24 - 09/24/24	30	9.01332 %	46,842,309.35	351,837.27	0.00	0.00	0.00	0.00	351,837.27	0.00	45,660,432.08
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	08/26/24 - 09/24/24	30	2.30000 %	46,842,309.34	89,781.09	0.00	0.00	0.00	0.00	89,781.09	0.00	45,660,432.07
1Y-2	08/26/24 - 09/24/24	30	1.80000 %	46,842,309.34	70,263.46	0.00	0.00	0.00	0.00	70,263.46	0.00	45,660,432.07
1Y-3	08/26/24 - 09/24/24	30	1.30000 %	46,842,309.34	50,745.84	0.00	0.00	0.00	0.00	50,745.84	0.00	45,660,432.07
1Y-4	08/26/24 - 09/24/24	30	0.80000 %	46,842,309.34	31,228.21	0.00	0.00	0.00	0.00	31,228.21	0.00	45,660,432.07
Totals					3,878,152.74	0.00	0.00	0.00	0.00	3,878,152.74	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-2024
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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
1A-H	42,117,071,181.00	0.00000 %	178.45677798	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	176.94165601
1M-1	457,271,000.00	6.76332 %	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	9.01332 %	302.49282776	2.27205388	0.00000000	0.00000000	0.00000000	0.00000000	2.27205388	0.00000000	294.86063792
1M-2H	567,152,653.00	0.00000 %	302.49282773	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	294.86063788
1M-2A	51,618,093.67	9.01332 %	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	9.01332 %	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	9.01332 %	907.47848321	6.81616164	0.00000000	0.00000000	0.00000000	0.00000000	6.81616164	0.00000000	884.58191370
1M-CH	189,050,884.33	0.00000 %	907.47848320	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	884.58191366
1B-1	850,000.00	11.21332 %	1000.00000000	9.34443529	0.00000000	0.00000000	0.00000000	0.00000000	9.34443529	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 %	980.29216077	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.86968521
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 %	907.47848321	1.73933370	0.00000000	0.00000000	0.00000000	0.00000000	1.73933370	0.00000000	884.58191370
1C-I2	0.00	1.80000 %	907.47848321	1.36121765	0.00000000	0.00000000	0.00000000	0.00000000	1.36121765	0.00000000	884.58191370
1C-I3	0.00	1.30000 %	907.47848321	0.98310178	0.00000000	0.00000000	0.00000000	0.00000000	0.98310178	0.00000000	884.58191370
1C-I4	0.00	0.80000 %	907.47848321	0.60498573	0.00000000	0.00000000	0.00000000	0.00000000	0.60498573	0.00000000	884.58191370
1E-A1	51,618,093.67	6.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.21332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.71332 %	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	8.21332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	7.21332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	7.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	51,618,093.67	8.21332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	6.71332 %	907.47848321	5.07682794	0.00000000	0.00000000	0.00000000	0.00000000	5.07682794	0.00000000	884.58191370
1E-C2	51,618,093.67	7.21332 %	907.47848321	5.45494399	0.00000000	0.00000000	0.00000000	0.00000000	5.45494399	0.00000000	884.58191370
1E-C3	51,618,093.67	7.71332 %	907.47848321	5.83305986	0.00000000	0.00000000	0.00000000	0.00000000	5.83305986	0.00000000	884.58191370
1E-C4	51,618,093.67	8.21332 %	907.47848321	6.21117591	0.00000000	0.00000000	0.00000000	0.00000000	6.21117591	0.00000000	884.58191370
1E-D1	103,236,187.33	6.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	7.21332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	7.71332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	8.21332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	9.01332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	6.71332 %	453.73924165	2.53841397	0.00000000	0.00000000	0.00000000	0.00000000	2.53841397	0.00000000	442.29095689
1E-F2	103,236,187.33	7.21332 %	453.73924165	2.72747200	0.00000000	0.00000000	0.00000000	0.00000000	2.72747200	0.00000000	442.29095689
1E-F3	103,236,187.33	7.71332 %	453.73924165	2.91652993	0.00000000	0.00000000	0.00000000	0.00000000	2.91652993	0.00000000	442.29095689
1E-F4	103,236,187.33	8.21332 %	453.73924165	3.10558796	0.00000000	0.00000000	0.00000000	0.00000000	3.10558796	0.00000000	442.29095689
1E-F5	103,236,187.33	9.01332 %	453.73924165	3.40808082	0.00000000	0.00000000	0.00000000	0.00000000	3.40808082	0.00000000	442.29095689
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 %	453.73924155	0.86966685	0.00000000	0.00000000	0.00000000	0.00000000	0.86966685	0.00000000	442.29095679
1Y-2	0.00	1.80000 %	453.73924155	0.68060882	0.00000000	0.00000000	0.00000000	0.00000000	0.68060882	0.00000000	442.29095679
1Y-3	0.00	1.30000 %	453.73924155	0.49155089	0.00000000	0.00000000	0.00000000	0.00000000	0.49155089	0.00000000	442.29095679
1Y-4	0.00	0.80000 %	453.73924155	0.30249286	0.00000000	0.00000000	0.00000000	0.00000000	0.30249286	0.00000000	442.29095679

(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	1,653,257.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(92,433.42)
Total Deposits	1,560,823.97
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,541,657.31
Total Withdrawals (Pool Distribution Amount)	1,560,823.97
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	69,415,427.14
Total Principal Reduction Cumulative	35,659,664,637.50
Scheduled Principal Current	22,029,757.36
Scheduled Principal Cumulative	3,865,622,698.41
Unscheduled Principal Current	47,293,236.36
Unscheduled Principal Cumulative	31,789,637,669.92
Senior Reduction Amount	63,812,499.73
Subordinate Reduction Amount	5,510,493.99
Calculated Tranche Write-down Amount	92,433.42
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	84,513.78
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	147,719.99
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	47744
Period Reference Pool Removal Loan Count	294
Period Ending Loan Count	47450
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,098,331,395.19
Period PIF Loan Count Current	292
PIF Loan Count Cumulative	132420
Period PIF Loan UPB Current	41,888,997.56
PIF Loan UPB Cumulative	30,512,733,970.14
Period Partial Prepayment Amount	5,329,741.61
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	349,305.25
Credit Event Amount Cumulative	26,775,016.28
Total Active Modified Loan Count	905
Total Active Modified Loan UPB	210,393,291.72
Adjusted SOFR	5.463320%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.021423%
Subordinate Percentage	7.978577%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.980000 %	7.980000 %
1M-1	0.00	0.00	2.650000 %	7.980000 %	7.980000 %
1M-1H	0.00	0.00	2.650000 %	7.980000 %	7.980000 %
1M-2	0.00	0.00	1.000000 %	5.300000 %	5.350000 %
1M-2H	0.00	0.00	1.000000 %	5.300000 %	5.350000 %
1M-2A	0.00	0.00	2.100000 %	7.980000 %	7.980000 %
1M-2B	0.00	0.00	1.550000 %	7.980000 %	7.980000 %
1M-2C	0.00	0.00	1.000000 %	5.300000 %	5.350000 %
1B-1	0.00	0.00	0.500000 %	2.630000 %	2.650000 %
1B-1H	0.00	0.00	0.500000 %	2.630000 %	2.650000 %
1B-2H	92,433.42	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	469	82,493,620.36	0.988409 %	1.018650 %
60 Days	109	19,744,700.34	0.229715 %	0.243812 %
90 Days	47	8,947,989.07	0.099052 %	0.110492 %
120 Days	31	7,114,311.16	0.065332 %	0.087849 %
150 Days	25	4,872,007.92	0.052687 %	0.060161 %
180+ Days	134	26,726,840.63	0.282403 %	0.330029 %
Totals	815	149,899,469.48	1.717597 %	1.850992 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	318	86,824,368.37	84,513.78	0.097339

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	148,389.20	200.94	0.135414
Summary	0037906755	277,789.02	510.84	0.183895
Summary	0037906920	156,938.84	147.13	0.093750
Summary	0037907226	144,461.07	318.59	0.220537
Summary	0037907273	249,185.11	25.96	0.010418
Summary	0037907385	158,424.01	43.55	0.027490
Summary	0037907395	169,117.69	190.31	0.112531
Summary	0037907638	297,494.00	30.99	0.010417
Summary	0037907913	312,362.40	260.30	0.083333
Summary	0037908497	262,976.22	219.15	0.083335
Summary	0037909377	617,038.44	385.65	0.062500
Summary	0037910785	204,706.01	277.21	0.135419
Summary	0037910899	86,529.57	90.13	0.104161
Summary	0037911544	71,621.32	59.68	0.083327
Summary	0037912808	148,844.86	170.55	0.114582
Summary	0037914854	211,763.58	286.76	0.135415
Summary	0037915031	344,193.01	286.83	0.083334
Summary	0037915737	424,707.84	430.37	0.101333
Summary	0037916242	354,491.32	332.34	0.093751
Summary	0037916736	382,868.70	39.88	0.010416
Summary	0037916774	575,111.06	778.80	0.135417
Summary	0037917245	245,900.14	409.83	0.166665
Summary	0037918000	97,725.10	87.85	0.089895
Summary	0037918420	350,725.75	401.87	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918526	111,255.82	173.84	0.156252
Summary	0037918592	207,770.16	129.86	0.062502
Summary	0037918962	114,606.33	191.01	0.166666
Summary	0037919007	218,916.97	326.92	0.149335
Summary	0037919126	387,446.71	201.80	0.052085
Summary	0037919235	326,155.90	373.72	0.114583
Summary	0037919910	218,858.11	182.38	0.083333
Summary	0037920217	212,604.51	243.61	0.114584
Summary	0037920228	367,794.99	498.06	0.135418
Summary	0037920310	603,660.05	943.22	0.156250
Summary	0037920372	91,945.35	95.78	0.104171
Summary	0037921630	196,571.39	307.14	0.156249
Summary	0037921946	211,864.55	88.28	0.041668
Summary	0037922111	319,051.18	465.28	0.145832
Summary	0037922257	512,286.92	521.71	0.101839
Summary	0037922321	232,882.09	194.07	0.083334
Summary	0037922778	461,649.36	528.97	0.114583
Summary	0037923690	267,499.29	278.65	0.104169
Summary	0037924175	342,541.44	535.22	0.156250
Summary	0037924237	125,231.62	156.54	0.125000
Summary	0037924491	38,286.40	71.79	0.187508
Summary	0037925153	224,377.82	303.84	0.135414
Summary	0037925406	339,524.48	315.47	0.092915
Summary	0037927043	480,988.40	801.65	0.166667
Summary	0037928632	207,537.05	224.83	0.108332
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	195,605.07	224.13	0.114583
Summary	0037929612	461,340.10	505.68	0.109611
Summary	0037929845	463,408.86	337.90	0.072916
Summary	0037929890	234,340.77	210.13	0.089669
Summary	0037929894	273,438.83	170.90	0.062500
Summary	0037930698	201,190.88	230.53	0.114583
Summary	0037931237	86,395.08	134.27	0.155414
Summary	0037931245	124,263.68	155.33	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037931314	277,385.68	317.84	0.114584
Summary	0037931403	344,866.15	37.71	0.010935
Summary	0037931764	392,166.04	160.13	0.040832
Summary	0037932340	331,090.91	379.37	0.114582
Summary	0037933234	299,022.06	436.07	0.145832
Summary	0037933427	371,935.10	503.66	0.135416
Summary	0037934240	271,388.75	227.74	0.083917
Summary	0037937662	170,171.52	311.44	0.183015
Summary	0037938096	141,114.12	235.19	0.166667
Summary	0037938169	83,804.61	122.22	0.145839
Summary	0037939022	339,955.35	517.11	0.152111
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	142,505.87	178.13	0.124998
Summary	0037941111	367,036.03	458.80	0.125001
Summary	0037941808	245,998.54	307.50	0.125001
Summary	0037941995	282,033.24	235.03	0.083334
Summary	0037942230	474,276.43	543.44	0.114583
Summary	0037942354	163,550.49	102.22	0.062501
Summary	0037942938	86,207.60	62.86	0.072917
Summary	0037942960	77,033.04	112.34	0.145834
Summary	0037942984	51,016.66	63.77	0.124998
Summary	0037943035	151,759.18	221.32	0.145836
Summary	0037943056	372,185.04	387.69	0.104166
Summary	0037943120	385,575.48	522.13	0.135416
Summary	0037944097	216,408.25	338.14	0.156251
Summary	0037944396	409,313.80	298.46	0.072917
Summary	0037944613	546,955.60	398.82	0.072916
Summary	0037945192	131,069.28	30.86	0.023545
Summary	0037946275	185,222.84	176.61	0.095350
Summary	0037947271	615,930.61	641.59	0.104166
Summary	0037947337	236,009.28	73.75	0.031249
Summary	0037947449	170,848.54	94.81	0.055494
Summary	0037948457	404,480.70	337.07	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037948957	85,774.81	26.80	0.031245
Summary	0037949123	197,346.59	143.90	0.072917
Summary	0037949245	434,592.70	399.04	0.091819
Summary	0037950343	422,671.21	836.71	0.197958
Summary	0037951452	193,274.92	305.15	0.157884
Summary	0037951648	242,146.67	255.64	0.105572
Summary	0037951661	247,673.34	285.51	0.115277
Summary	0037952031	561,730.40	585.14	0.104167
Summary	0037953193	96,255.25	6.66	0.006919
Summary	0037953222	346,318.53	324.67	0.093749
Summary	0037954837	562,065.65	409.84	0.072917
Summary	0037955036	82,529.25	85.97	0.104169
Summary	0037955188	117,937.20	184.28	0.156253
Summary	0037955574	609,448.09	444.39	0.072917
Summary	0037955856	401,962.77	373.49	0.092917
Summary	0037955992	369,767.27	362.06	0.097916
Summary	0037956042	107,827.23	157.25	0.145835
Summary	0037956344	209,795.67	305.95	0.145832
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	95,044.27	168.31	0.177086
Summary	0037958789	173,884.38	43.28	0.024890
Summary	0037959703	458,298.44	662.86	0.144635
Summary	0037959834	492,156.75	768.99	0.156249
Summary	0037961113	234,767.57	269.00	0.114581
Summary	0037963954	228,062.15	95.03	0.041668
Summary	0037964118	183,709.76	114.82	0.062501
Summary	0037964539	178,704.04	148.92	0.083333
Summary	0037964730	142,461.67	178.08	0.125002
Summary	0037964813	157,234.51	163.10	0.103730
Summary	0037966128	386,574.35	465.18	0.120334
Summary	0037966571	277,465.09	244.40	0.088083
Summary	0037966854	240,701.89	250.73	0.104166
Summary	0037966959	186,445.54	16.79	0.009005
Summary	0037967749	517,880.63	323.68	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037967788	93,802.89	8.92	0.009509
Summary	0037968231	315,416.31	378.16	0.119892
Summary	0037968251	151,612.76	205.31	0.135417
Summary	0037968520	225,228.95	211.15	0.093749
Summary	0037969438	278,055.54	318.61	0.114585
Summary	0037969557	138,671.23	187.78	0.135414
Summary	0037970194	593,500.72	556.41	0.093751
Summary	0037970850	129,703.37	108.09	0.083336
Summary	0037971104	204,816.80	234.69	0.114585
Summary	0037971636	334,257.90	348.19	0.104168
Summary	0037971676	202,167.59	202.17	0.100001
Summary	0037971677	153,191.65	159.57	0.104164
Summary	0037972886	198,554.42	227.51	0.114583
Summary	0037972921	355,884.62	444.86	0.125001
Summary	0037973601	156,710.76	146.92	0.093752
Summary	0037973741	376,711.17	235.44	0.062499
Summary	0037974449	149,056.32	93.16	0.062500
Summary	0037974450	327,957.25	204.97	0.062499
Summary	0037975851	532,947.80	591.92	0.111065
Summary	0037975871	194,758.15	112.64	0.057836
Summary	0037975935	235,535.17	409.58	0.173893
Summary	0037976401	85,840.07	116.24	0.135415
Summary	0037976709	222,167.70	217.48	0.097890
Summary	0037977307	214,337.76	145.26	0.067772
Summary	0037978532	196,645.23	184.35	0.093748
Summary	0037978651	379,812.67	118.69	0.031250
Summary	0037979877	364,051.37	492.99	0.135418
Summary	0037981346	92,455.67	77.05	0.083337
Summary	0037981367	158,153.93	32.95	0.020834
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	269,582.59	280.82	0.104168
Summary	0037985917	328,396.80	205.25	0.062501
Summary	0037985938	248,493.84	262.82	0.105765
Summary	0037989578	330,734.55	341.29	0.103192

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037991131	72,964.27	52.60	0.072090
Summary	0037991482	363,642.77	14.10	0.003877
Summary	0037991712	186,665.30	233.33	0.124999
Summary	0037991764	384,492.15	354.90	0.092304
Summary	0037992592	128,892.23	119.76	0.092915
Summary	0037994165	565,696.21	471.41	0.083333
Summary	0037994776	228,973.57	212.75	0.092915
Summary	0037995663	285,393.26	327.01	0.114582
Summary	0037995791	79,978.53	66.65	0.083335
Summary	0037995851	106,137.51	143.73	0.135419
Summary	0037996072	159,893.52	40.64	0.025417
Summary	0037996145	256,900.81	238.70	0.092915
Summary	0037997456	637,991.04	664.57	0.104166
Summary	0037998555	460,439.86	383.70	0.083333
Summary	0037999339	396,596.28	578.37	0.145833
Summary	0037999501	352,510.17	477.36	0.135417
Summary	0037999724	250,627.64	182.75	0.072917
Summary	0038001096	125,044.57	130.25	0.104163
Summary	0038001111	322,327.79	12.20	0.003785
Summary	0038002395	252,503.15	236.72	0.093749
Summary	0038002946	286,437.80	417.72	0.145833
Summary	0038003503	251,055.85	183.06	0.072916
Summary	0038003894	215,367.43	314.08	0.145834
Summary	0038004305	137,256.68	157.27	0.114581
Summary	0038006391	295,859.29	92.46	0.031251
Summary	0038006455	134,398.41	154.64	0.115061
Summary	0038006561	121,259.12	63.16	0.052087
Summary	0038007050	85,424.58	106.78	0.124999
Summary	0038007659	409,029.18	383.46	0.093749
Summary	0038008390	1,249,158.47	1,431.33	0.114584
Summary	0038008455	124,504.47	194.54	0.156251
Summary	0038008503	291,385.03	364.23	0.125000
Summary	0038011142	343,380.78	286.15	0.083333
Summary	0038011489	143,964.81	209.95	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038011851	318,053.95	364.44	0.114584
Summary	0038012001	593,730.95	804.01	0.135417
Summary	0038012288	112,762.03	23.49	0.020831
Summary	0038013195	170,176.93	248.17	0.145831
Summary	0038013556	334,674.93	209.17	0.062499
Summary	0038013828	589,332.18	491.11	0.083333
Summary	0038014437	324,843.52	439.89	0.135416
Summary	0038015845	343,382.24	669.49	0.194969
Summary	0038015927	170,799.56	71.17	0.041669
Summary	0038016650	587,711.04	367.32	0.062500
Summary	0038016659	302,230.52	28.96	0.009582
Summary	0038017854	648,912.71	632.59	0.097485
Summary	0038018327	107,801.41	123.52	0.114581
Summary	0038019071	95,783.95	96.29	0.100528
Summary	0038019732	482,618.93	603.27	0.124999
Summary	0038019761	196,951.12	225.67	0.114582
Summary	0038021361	201,188.20	104.79	0.052086
Summary	0038021392	204,142.71	170.12	0.083334
Summary	0038021618	155,442.48	178.11	0.114583
Summary	0038021905	193,281.05	179.59	0.092917
Summary	0038022113	250,877.45	156.80	0.062501
Summary	0038022359	259,481.82	324.35	0.124999
Summary	0038022535	312,820.87	456.20	0.145834
Summary	0038023852	83,270.90	76.92	0.092373
Summary	0038024644	159,810.70	115.20	0.072085
Summary	0038024715	284,809.88	296.68	0.104168
Summary	0038025122	359,415.69	37.44	0.010417
Summary	0038025316	349,389.39	291.16	0.083334
Summary	0038025508	251,927.09	367.39	0.145832
Summary	0038025653	205,271.49	171.06	0.083334
Summary	0038026312	113,627.81	124.54	0.109603
Summary	0038026322	334,458.86	209.04	0.062501
Summary	0038027127	308,228.43	160.54	0.052085
Summary	0038027509	109,428.90	104.20	0.095222

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Modification Loss Detail

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Summary	0038028847	686,400.59	858.00	0.125000
Summary	0038028911	319,795.56	333.12	0.104167
Summary	0038029096	153,912.72	240.49	0.156251
Summary	0038029488	79,074.50	57.66	0.072919
Summary	0038030860	208,432.25	173.69	0.083332
Summary	0038031062	312,656.55	130.27	0.041666
Summary	0038031835	158,431.37	264.05	0.166665
Summary	0038031918	275,293.14	372.79	0.135416
Summary	0038032384	107,577.56	33.62	0.031252
Summary	0038032497	286,414.32	238.68	0.083334
Summary	0038032614	155,650.69	129.71	0.083334
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	196,537.20	184.25	0.093748
Summary	0038034938	188,052.19	196.84	0.104673
Summary	0038035260	181,413.61	264.56	0.145832
Summary	0038035918	392,916.04	409.29	0.104167
Summary	0038037051	367,493.28	344.52	0.093749
Summary	0038037345	432,485.16	405.45	0.093749
Summary	0038043040	545,767.62	621.51	0.113878
Summary	0038043127	130,198.96	96.79	0.074340
Summary	0038043596	410,596.10	384.59	0.093666
Summary	0038044317	178,571.33	18.60	0.010416
Summary	0038044822	58,623.56	36.37	0.062040
Summary	0038045629	601,820.90	564.21	0.093750
Summary	0038046883	135,231.10	225.39	0.166670
Summary	0038047173	298,617.47	124.42	0.041665
Summary	0038048610	88,646.85	92.34	0.104166
Summary	0038049391	275,166.47	229.31	0.083335
Summary	0038049580	313,342.09	228.48	0.072917
Summary	0038052814	1,042,721.54	1,900.02	0.182217
Summary	0038052902	392,214.43	367.70	0.093750
Summary	0038053555	88,149.04	34.82	0.039501
Summary	0038055270	496,475.84	517.16	0.104166
Summary	0038055358	115,560.81	131.45	0.113750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038056750	286,035.01	148.98	0.052085
Summary	0038057036	216,391.15	202.87	0.093752
Summary	0038058054	92,841.92	102.99	0.110930
Summary	0038059200	207,022.23	225.35	0.108853
Summary	0038059209	369,476.81	269.41	0.072917
Summary	0038059651	299,475.20	308.11	0.102883
Summary	0038060684	303,764.76	221.50	0.072918
Summary	0038061275	47,651.58	64.53	0.135420
Summary	0038061628	409,686.08	384.08	0.093750
Summary	0038062899	135,843.79	84.90	0.062498
Summary	0038062918	376,058.76	313.38	0.083333
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	290,650.50	209.51	0.072083
Summary	0038063988	163,115.04	271.86	0.166668
Summary	0038064208	310,247.14	226.22	0.072916
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	394,089.82	615.77	0.156251
Summary	0038065246	140,973.82	205.59	0.145836
Summary	0038065526	168,285.66	122.71	0.072918
Summary	0038067442	110,717.23	121.45	0.109694
Summary	0038067996	159,752.42	83.20	0.052081
Summary	0038068248	55,245.22	51.79	0.093746
Summary	0038068842	251,290.92	366.47	0.145835
Summary	0038069719	329,039.27	308.47	0.093749
Summary	0038070082	177,768.23	94.34	0.053069
Summary	0038070250	213,577.39	200.23	0.093751
Summary	0038070435	294,431.86	368.04	0.125000
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	475,418.01	297.14	0.062501
Summary	0038074587	402,747.22	335.62	0.083333
Summary	0038075022	136,390.93	127.87	0.093753
Summary	0038075618	98,451.04	10.26	0.010421
Summary	0038075628	176,507.58	202.25	0.114584
Summary	0038076966	337,211.68	245.88	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038077065	247,533.63	180.49	0.072915
Summary	0038077162	331,887.85	414.86	0.125000
Summary	0038077227	251,892.82	341.10	0.135415
Summary	0038081872	424,122.34	265.08	0.062501
Summary	0038082233	326,447.74	177.68	0.054428
Summary	0038082722	322,808.52	60.91	0.018869
Summary	0038082800	75,658.14	133.35	0.176253
Summary	0038083109	73,303.42	87.94	0.119967
Summary	0038083637	313,713.33	294.11	0.093751
Summary	0038084293	122,009.21	88.97	0.072921
Summary	0038084323	228,814.97	357.52	0.156249
Summary	0038084713	330,033.86	550.06	0.166668
Summary	0038085226	229,752.39	119.66	0.052082
Summary	0038085336	310,163.97	223.58	0.072084
Summary	0038086049	352,636.99	73.47	0.020834
Summary	0038086410	377,404.92	196.57	0.052085
Summary	0038086689	410,480.25	174.84	0.042594
Summary	0038087001	309,900.69	303.07	0.097796
Summary	0038087593	317,107.14	396.38	0.124999
Summary	0038087691	283,600.04	147.71	0.052084
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
2	349,305.25	81,291.12	23.272

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037925264	142,401.78	(2,255.86)	(1.584)
0038052663	206,903.47	83,546.98	40.380

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	871,293.78	11,142.30	82,138.71	9.427

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)	43,378.23	10.680
0038042998	291,190.86	5,831.40	548.93	0.189
0038060431	173,936.36	5,412.10	38,211.55	21.969

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
161	26,775,016.28	4,404,312.84	16.449

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
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919004	386,063.75	128,824.55	33.369
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037925264	142,401.78	(2,255.86)	(1.584)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037928774	60,022.06	3,717.93	6.194
0037929582	198,744.33	(743.79)	(0.374)
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	6,651.55	3.851
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037936787	155,669.78	4,820.74	3.097
0037938237	103,222.77	25,685.51	24.884
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941240	251,919.19	39,137.60	15.536
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	3,450.64	3.436
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037957713	160,510.45	38,572.17	24.031
0037960508	79,881.08	26,732.59	33.465
0037960666	43,001.26	65.15	0.152
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	136,158.89	34.043
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928
0037966468	191,868.40	11,553.91	6.022
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
0037984412	6,516.71	3,721.16	57.102
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037991221	95,000.70	1,973.44	2.077
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(9,322.40)	(5.175)
0038008767	145,025.78	56,715.77	39.107
0038008987	173,422.04	37,609.26	21.687
0038010004	406,166.56	43,378.23	10.680
0038011443	54,677.08	1,892.51	3.461
0038012462	147,373.78	30,705.51	20.835
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038018529	92,241.27	4,205.23	4.559
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038025748	231,117.07	2,356.50	1.020

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029134	484,642.11	54,379.68	11.221
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	548.93	0.189
0038043175	100,845.37	8,591.57	8.520
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047856	47,915.10	26,120.45	54.514
0038048021	155,160.61	6,167.90	3.975
0038048341	363,470.93	134,742.18	37.071
0038051381	143,167.39	(6,787.09)	(4.741)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,660.62	4.135
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	5	1,220,599.03	92,433.42	0.001 %	0	0.00	0.00	0.000 %	5	1,220,599.03	92,433.42	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037925264	165,000.00	4.625 %	VA	68.00	360	142,401.78	08/31/2024	(2,255.86)	(2,255.86)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	43,378.23
Summary	0038042998	308,000.00	4.875 %	CA	80.00	360	291,190.86	03/31/2022	5,831.40	548.93
Summary	0038052663	219,000.00	3.750 %	AL	80.00	360	206,903.47	08/31/2024	83,546.98	83,546.98
Summary	0038060431	172,000.00	3.875 %	FL	80.00	360	173,936.36	04/30/2024	5,412.10	38,211.55

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



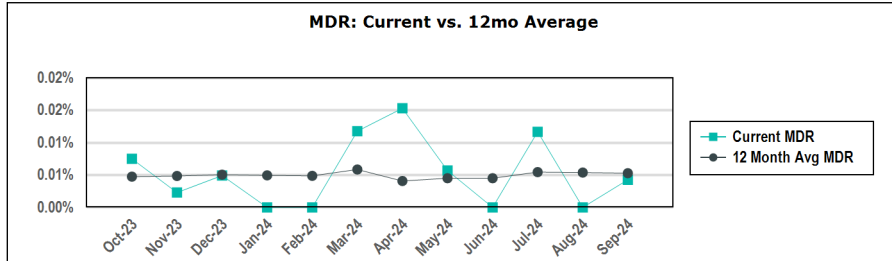
Distribution Date: 25-Sep-2024
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Realized Loss Report - Collateral

Summary

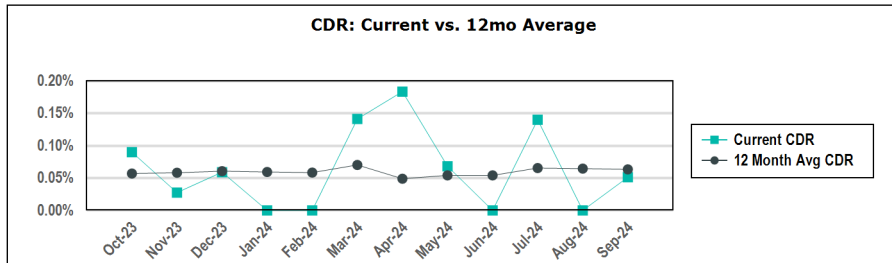
MDR

Current Month 0.004 %
 3 Month Average 0.005 %
 12 Month Average 0.005 %



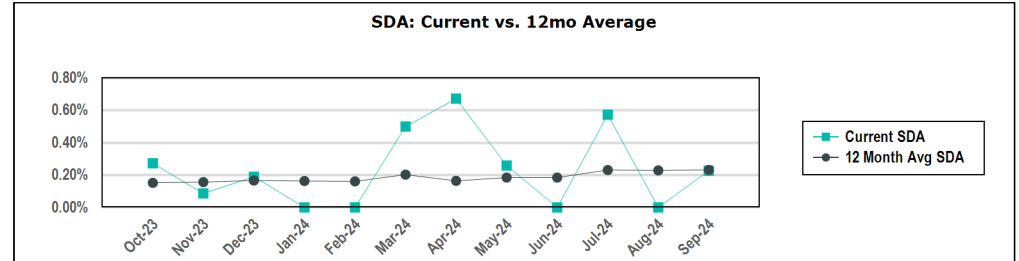
CDR

Current Month 0.051 %
 3 Month Average 0.064 %
 12 Month Average 0.064 %



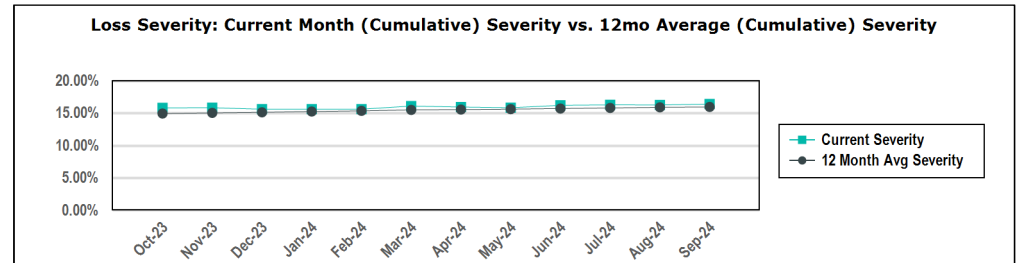
SDA

Current Month 0.227 %
 3 Month Average 0.267 %
 12 Month Average 0.232 %



Loss Severity

Current Month (Cumulative) 16.449 %
 3 Month Average (Cumulative) 16.366 %
 12 Month Average (Cumulative) 16.010 %



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	0.582 %
3 Month Average	0.595 %
12 Month Average	0.502 %

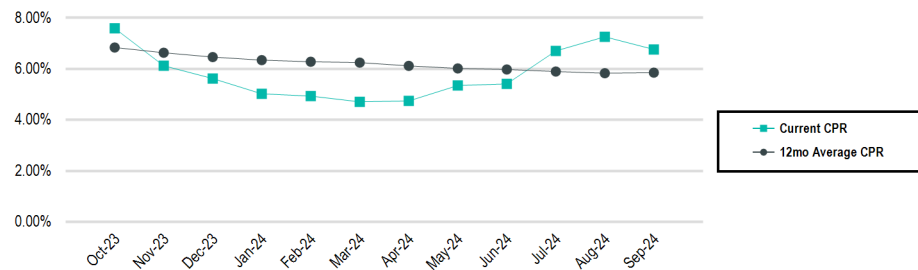
CPR

Current Month	6.762 %
3 Month Average	6.907 %
12 Month Average	5.851 %

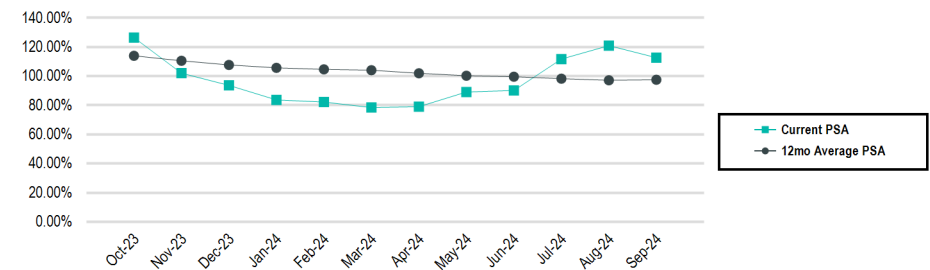
PSA

Current Month	112.694 %
3 Month Average	115.123 %
12 Month Average	97.524 %

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>

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Connecticut Avenue Securities

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	143,674,000	16,920,000	126,754,000
1B-1H	N/A	75,115,980	(16,920,000)	92,035,980

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

Bond Retirement Detail – Effective April 2024

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	126,754,000	125,904,000	850,000
1B-1H	N/A	92,035,980	(125,904,000)	217,939,980

Fannie Mae EU/UK Risk Retention Certification

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

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

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