

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-2026
04-Sep-2026 12:51:13 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		08/31/2026	0.00000%	6,219,394,802.69	0.00	55,488,494.68	0.00	6,163,906,308.01	55,488,494.68	0.00
1M-1	30711XEK6	09/24/2026	5.05767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	09/24/2026	7.30767%	103,489.52	651.23	4,654.12	0.00	98,835.40	5,305.35	0.00
1M-2H		08/31/2026	0.00000%	106,639,589.24	0.00	4,795,789.01	0.00	101,843,800.23	4,795,789.01	0.00
1M-2A	30711XEL4	09/24/2026	7.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	09/24/2026	7.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	09/24/2026	7.30767%	103,489.52	651.23	4,654.12	0.00	98,835.40	5,305.35	0.00
1M-CH		08/31/2026	0.00000%	106,639,589.24	0.00	4,795,789.01	0.00	101,843,800.23	4,795,789.01	0.00
1B-1	30711XEQ3	09/24/2026	9.50767%	850,000.00	6,959.09	0.00	0.00	850,000.00	6,959.09	0.00
1B-1H		08/31/2026	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		08/31/2026	0.00000%	212,522,725.35	0.00	0.00	(101.20)	212,522,826.55	0.00	6,267,153.45
1A-I1	30711XEW0	09/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	09/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	09/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	09/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	09/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	09/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	09/24/2026	2.30000%	0.00	204.97	0.00	0.00	0.00	204.97	0.00
1C-I2	30711XFX7	09/24/2026	1.80000%	0.00	160.41	0.00	0.00	0.00	160.41	0.00
1C-I3	30711XFY5	09/24/2026	1.30000%	0.00	115.85	0.00	0.00	0.00	115.85	0.00

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Series 2017-C01



Distribution Date: 25-Sep-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XFZ2	09/24/2026	0.80000%	0.00	71.29	0.00	0.00	0.00	71.29	0.00
1E-A1	30711XES9	09/24/2026	5.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	09/24/2026	5.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	09/24/2026	6.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	09/24/2026	6.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	09/24/2026	5.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	09/24/2026	5.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	09/24/2026	6.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	09/24/2026	6.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	09/24/2026	5.00767%	103,489.52	446.26	4,654.12	0.00	98,835.40	5,100.38	0.00
1E-C2	30711XFD1	09/24/2026	5.50767%	103,489.52	490.82	4,654.12	0.00	98,835.40	5,144.94	0.00
1E-C3	30711XFE9	09/24/2026	6.00767%	103,489.52	535.38	4,654.12	0.00	98,835.40	5,189.50	0.00
1E-C4	30711XFF6	09/24/2026	6.50767%	103,489.52	579.94	4,654.12	0.00	98,835.40	5,234.06	0.00
1E-D1	30711XFG4	09/24/2026	5.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	09/24/2026	5.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	09/24/2026	6.00767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	09/24/2026	6.50767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	09/24/2026	7.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	09/24/2026	5.00767%	103,489.52	446.26	4,654.12	0.00	98,835.40	5,100.38	0.00
1E-F2	30711XFP4	09/24/2026	5.50767%	103,489.52	490.82	4,654.12	0.00	98,835.40	5,144.94	0.00
1E-F3	30711XFQ2	09/24/2026	6.00767%	103,489.52	535.38	4,654.12	0.00	98,835.40	5,189.50	0.00
1E-F4	30711XFR0	09/24/2026	6.50767%	103,489.52	579.94	4,654.12	0.00	98,835.40	5,234.06	0.00
1E-F5	30711XFS8	09/24/2026	7.30767%	103,489.52	651.23	4,654.12	0.00	98,835.40	5,305.35	0.00
1X-1	30711XGA6	09/24/2026	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XGC2	09/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	09/24/2026	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	09/24/2026	2.30000%	0.00	204.97	0.00	0.00	0.00	204.97	0.00
1Y-2	30711XGF5	09/24/2026	1.80000%	0.00	160.41	0.00	0.00	0.00	160.41	0.00
1Y-3	30711XGG3	09/24/2026	1.30000%	0.00	115.85	0.00	0.00	0.00	115.85	0.00
1Y-4	30711XGH1	09/24/2026	0.80000%	0.00	71.29	0.00	0.00	0.00	71.29	0.00
Totals				6,865,125,071.24	14,122.62	65,131,268.02	(101.20)	6,799,993,904.42	65,145,390.64	6,267,153.45

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

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

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

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Distribution Date: 25-Sep-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	6,219,394,802.69	19,852,207.35	35,636,287.33	0.00	0.00	55,488,494.68	6,163,906,308.01	0.14635173	55,488,494.68
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	700,000.00	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.14119343	4,654.12
1M-2H	721,306,934.00	106,639,589.24	1,715,800.22	3,079,988.79	0.00	0.00	4,795,789.01	101,843,800.23	0.14119343	4,795,789.01
1M-2A	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	233,333.33	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.42358029	4,654.12
1M-CH	240,435,644.70	106,639,589.24	1,715,800.22	3,079,988.79	0.00	0.00	4,795,789.01	101,843,800.23	0.42358029	4,795,789.01
1B-1	850,000.00	850,000.00	0.00	0.00	0.00	0.00	0.00	850,000.00	1.00000000	0.00
1B-1H	217,939,980.00	217,939,980.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	212,522,725.35	0.00	0.00	0.00	(101.20)	(101.20)	212,522,826.55	0.97135539	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 25-Sep-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	233,333.33	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.42358029	4,654.12
1E-C2	233,333.33	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.42358029	4,654.12
1E-C3	233,333.33	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.42358029	4,654.12
1E-C4	233,333.33	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.42358029	4,654.12
1E-D1	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	466,666.66	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.21179015	4,654.12
1E-F2	466,666.66	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.21179015	4,654.12
1E-F3	466,666.66	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.21179015	4,654.12
1E-F4	466,666.66	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.21179015	4,654.12
1E-F5	466,666.66	103,489.52	1,665.12	2,989.01	0.00	0.00	4,654.12	98,835.40	0.21179015	4,654.12
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Principal Distribution Statement

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1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	44,487,469,631.65	6,865,125,071.24	23,302,124.11	41,829,144.02	0.00	(101.20)	65,131,166.82	6,799,993,904.42	0.15285189	65,131,268.02

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

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

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Principal Distribution Factors Statement

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1A-H	42,117,071,181.00	147.669214128	0.471357737	0.846124536	0.000000000	0.000000000	1.317482273	146.351731855	0.146351732	1.317482273
1M-1	457,271,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	24,066,956.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2	700,000.00	147.842171429	2.378742857	4.270014286	0.000000000	0.000000000	6.648742857	141.193428571	0.141193429	6.648742857
1M-2H	721,306,934.00	147.842179540	2.378738009	4.270011343	0.000000000	0.000000000	6.648749352	141.193430188	0.141193430	6.648749352
1M-2A	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	240,435,644.70	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	240,435,644.70	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	233,333.33	443.526520622	7.136228673	12.810043040	0.000000000	0.000000000	19.946228856	423.580291765	0.423580292	19.946228856
1M-CH	240,435,644.70	443.526538559	7.136214026	12.810034027	0.000000000	0.000000000	19.946248053	423.580290506	0.423580291	19.946248053
1B-1	850,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	217,939,980.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	218,789,980.00	971.354928366	0.000000000	0.000000000	0.000000000	(0.000462544)	(0.000462544)	971.355390910	0.971355391	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2017-C01



Distribution Date: 25-Sep-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	233,333.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	233,333.33	443.526520622	7.136228673	12.810043040	0.000000000	0.000000000	19.946228856	423.580291765	0.423580292	19.946228856
1E-C2	233,333.33	443.526520622	7.136228673	12.810043040	0.000000000	0.000000000	19.946228856	423.580291765	0.423580292	19.946228856
1E-C3	233,333.33	443.526520622	7.136228673	12.810043040	0.000000000	0.000000000	19.946228856	423.580291765	0.423580292	19.946228856
1E-C4	233,333.33	443.526520622	7.136228673	12.810043040	0.000000000	0.000000000	19.946228856	423.580291765	0.423580292	19.946228856
1E-D1	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	466,666.66	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	466,666.66	221.763260311	3.568114337	6.405021520	0.000000000	0.000000000	9.973114428	211.790145883	0.211790146	9.973114428
1E-F2	466,666.66	221.763260311	3.568114337	6.405021520	0.000000000	0.000000000	9.973114428	211.790145883	0.211790146	9.973114428
1E-F3	466,666.66	221.763260311	3.568114337	6.405021520	0.000000000	0.000000000	9.973114428	211.790145883	0.211790146	9.973114428
1E-F4	466,666.66	221.763260311	3.568114337	6.405021520	0.000000000	0.000000000	9.973114428	211.790145883	0.211790146	9.973114428
1E-F5	466,666.66	221.763260311	3.568114337	6.405021520	0.000000000	0.000000000	9.973114428	211.790145883	0.211790146	9.973114428
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2017-C01



Distribution Date: 25-Sep-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,219,394,802.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,163,906,308.01
1M-1	N/A	N/A	5.05767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	08/25/26 - 09/24/26	31	7.30767 %	103,489.52	651.23	0.00	0.00	0.00	0.00	651.23	0.00	0.00	98,835.40
1M-2H	N/A	N/A	0.00000 %	106,639,589.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,843,800.23
1M-2A	N/A	N/A	7.30767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	7.30767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	08/25/26 - 09/24/26	31	7.30767 %	103,489.52	651.23	0.00	0.00	0.00	0.00	651.23	0.00	0.00	98,835.40
1M-CH	N/A	N/A	0.00000 %	106,639,589.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,843,800.23
1B-1	08/25/26 - 09/24/26	31	9.50767 %	850,000.00	6,959.09	0.00	0.00	0.00	0.00	6,959.09	0.00	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	217,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	212,522,725.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,522,826.55
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	08/25/26 - 09/24/26	31	2.30000 %	103,489.52	204.97	0.00	0.00	0.00	0.00	204.97	0.00	0.00	98,835.40
1C-I2	08/25/26 - 09/24/26	31	1.80000 %	103,489.52	160.41	0.00	0.00	0.00	0.00	160.41	0.00	0.00	98,835.40
1C-I3	08/25/26 - 09/24/26	31	1.30000 %	103,489.52	115.85	0.00	0.00	0.00	0.00	115.85	0.00	0.00	98,835.40

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Sep-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	08/25/26 - 09/24/26	31	0.80000 %	103,489.52	71.29	0.00	0.00	0.00	0.00	71.29	0.00	0.00	98,835.40
1E-A1	N/A	N/A	5.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.50767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.50767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.50767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	6.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.50767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/25/26 - 09/24/26	31	5.00767 %	103,489.52	446.26	0.00	0.00	0.00	0.00	446.26	0.00	0.00	98,835.40
1E-C2	08/25/26 - 09/24/26	31	5.50767 %	103,489.52	490.82	0.00	0.00	0.00	0.00	490.82	0.00	0.00	98,835.40
1E-C3	08/25/26 - 09/24/26	31	6.00767 %	103,489.52	535.38	0.00	0.00	0.00	0.00	535.38	0.00	0.00	98,835.40
1E-C4	08/25/26 - 09/24/26	31	6.50767 %	103,489.52	579.94	0.00	0.00	0.00	0.00	579.94	0.00	0.00	98,835.40
1E-D1	N/A	N/A	5.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.50767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.00767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.50767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.30767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/25/26 - 09/24/26	31	5.00767 %	103,489.52	446.26	0.00	0.00	0.00	0.00	446.26	0.00	0.00	98,835.40
1E-F2	08/25/26 - 09/24/26	31	5.50767 %	103,489.52	490.82	0.00	0.00	0.00	0.00	490.82	0.00	0.00	98,835.40
1E-F3	08/25/26 - 09/24/26	31	6.00767 %	103,489.52	535.38	0.00	0.00	0.00	0.00	535.38	0.00	0.00	98,835.40
1E-F4	08/25/26 - 09/24/26	31	6.50767 %	103,489.52	579.94	0.00	0.00	0.00	0.00	579.94	0.00	0.00	98,835.40
1E-F5	08/25/26 - 09/24/26	31	7.30767 %	103,489.52	651.23	0.00	0.00	0.00	0.00	651.23	0.00	0.00	98,835.40
1X-1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C01



Distribution Date: 25-Sep-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	08/25/26 - 09/24/26	31	2.30000 %	103,489.52	204.97	0.00	0.00	0.00	0.00	204.97	0.00	0.00	98,835.40
1Y-2	08/25/26 - 09/24/26	31	1.80000 %	103,489.52	160.41	0.00	0.00	0.00	0.00	160.41	0.00	0.00	98,835.40
1Y-3	08/25/26 - 09/24/26	31	1.30000 %	103,489.52	115.85	0.00	0.00	0.00	0.00	115.85	0.00	0.00	98,835.40
1Y-4	08/25/26 - 09/24/26	31	0.80000 %	103,489.52	71.29	0.00	0.00	0.00	0.00	71.29	0.00	0.00	98,835.40
Totals					14,122.62	0.00	0.00	0.00	0.00	14,122.62	0.00	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	147.669214128	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	146.351731855
1M-1	457,271,000.00	5.05767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	24,066,956.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2	700,000.00	7.30767 %	147.842171429	0.930328571	0.000000000	0.000000000	0.000000000	0.000000000	0.930328571	0.000000000	0.000000000	141.193428571
1M-2H	721,306,934.00	0.00000 %	147.842179540	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	141.193430188
1M-2A	233,333.33	7.30767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	240,435,644.70	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	233,333.33	7.30767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	240,435,644.70	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	233,333.33	7.30767 %	443.526520622	2.790985754	0.000000000	0.000000000	0.000000000	0.000000000	2.790985754	0.000000000	0.000000000	423.580291765
1M-CH	240,435,644.70	0.00000 %	443.526538559	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	423.580290506
1B-1	850,000.00	9.50767 %	1000.000000000	8.187164706	0.000000000	0.000000000	0.000000000	0.000000000	8.187164706	0.000000000	0.000000000	1000.000000000
1B-1H	217,939,980.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	218,789,980.00	0.00000 %	971.354928366	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	971.355390910
1A-I1	0.00	2.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	2.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	2.30000 %	443.526520622	0.878442870	0.000000000	0.000000000	0.000000000	0.000000000	0.878442870	0.000000000	0.000000000	423.580291765
1C-I2	0.00	1.80000 %	443.526520622	0.687471438	0.000000000	0.000000000	0.000000000	0.000000000	0.687471438	0.000000000	0.000000000	423.580291765
1C-I3	0.00	1.30000 %	443.526520622	0.496500007	0.000000000	0.000000000	0.000000000	0.000000000	0.496500007	0.000000000	0.000000000	423.580291765

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.80000 %	443.526520622	0.305528576	0.000000000	0.000000000	0.000000000	0.000000000	0.305528576	0.000000000	0.000000000	423.580291765
1E-A1	233,333.33	5.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	233,333.33	5.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	233,333.33	6.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	233,333.33	6.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	233,333.33	5.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	233,333.33	5.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	233,333.33	6.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	233,333.33	6.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	233,333.33	5.00767 %	443.526520622	1.912542884	0.000000000	0.000000000	0.000000000	0.000000000	1.912542884	0.000000000	0.000000000	423.580291765
1E-C2	233,333.33	5.50767 %	443.526520622	2.103514316	0.000000000	0.000000000	0.000000000	0.000000000	2.103514316	0.000000000	0.000000000	423.580291765
1E-C3	233,333.33	6.00767 %	443.526520622	2.294485747	0.000000000	0.000000000	0.000000000	0.000000000	2.294485747	0.000000000	0.000000000	423.580291765
1E-C4	233,333.33	6.50767 %	443.526520622	2.485457178	0.000000000	0.000000000	0.000000000	0.000000000	2.485457178	0.000000000	0.000000000	423.580291765
1E-D1	466,666.66	5.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	466,666.66	5.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	466,666.66	6.00767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	466,666.66	6.50767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	466,666.66	7.30767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	466,666.66	5.00767 %	221.763260311	0.956271442	0.000000000	0.000000000	0.000000000	0.000000000	0.956271442	0.000000000	0.000000000	211.790145883
1E-F2	466,666.66	5.50767 %	221.763260311	1.051757158	0.000000000	0.000000000	0.000000000	0.000000000	1.051757158	0.000000000	0.000000000	211.790145883
1E-F3	466,666.66	6.00767 %	221.763260311	1.147242874	0.000000000	0.000000000	0.000000000	0.000000000	1.147242874	0.000000000	0.000000000	211.790145883
1E-F4	466,666.66	6.50767 %	221.763260311	1.242728589	0.000000000	0.000000000	0.000000000	0.000000000	1.242728589	0.000000000	0.000000000	211.790145883
1E-F5	466,666.66	7.30767 %	221.763260311	1.395492877	0.000000000	0.000000000	0.000000000	0.000000000	1.395492877	0.000000000	0.000000000	211.790145883
1X-1	0.00	2.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
1X-3	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	2.30000 %	221.763260311	0.439221435	0.000000000	0.000000000	0.000000000	0.000000000	0.439221435	0.000000000	0.000000000	211.790145883
1Y-2	0.00	1.80000 %	221.763260311	0.343735719	0.000000000	0.000000000	0.000000000	0.000000000	0.343735719	0.000000000	0.000000000	211.790145883
1Y-3	0.00	1.30000 %	221.763260311	0.248250004	0.000000000	0.000000000	0.000000000	0.000000000	0.248250004	0.000000000	0.000000000	211.790145883
1Y-4	0.00	0.80000 %	221.763260311	0.152764288	0.000000000	0.000000000	0.000000000	0.000000000	0.152764288	0.000000000	0.000000000	211.790145883

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.
NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	31,329.90
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	101.20
Total Deposits	31,431.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,264.44
Total Withdrawals (Pool Distribution Amount)	31,431.10
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	60,288,836.61
Total Principal Reduction Cumulative	37,060,834,282.44
Scheduled Principal Current	21,569,672.69
Scheduled Principal Cumulative	4,372,129,094.04
Unscheduled Principal Current	38,719,265.12
Unscheduled Principal Cumulative	32,682,438,076.95
Senior Reduction Amount	55,488,494.68
Subordinate Reduction Amount	4,800,443.13
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	101.20
Modification Loss Amount	84,626.25
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	307,692.63
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	42107
Period Reference Pool Removal Loan Count	259
Period Ending Loan Count	41848
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	6,697,161,750.25
Period PIF Loan Count Current	259
PIF Loan Count Cumulative	137974
Period PIF Loan UPB Current	33,803,590.30
PIF Loan UPB Cumulative	31,267,482,845.43
Period Partial Prepayment Amount	5,090,572.13
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	35,691,368.67
Total Active Modified Loan Count	917
Total Active Modified Loan UPB	205,722,519.96
Adjusted SOFR	3.757670%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.037592%
Subordinate Percentage	7.962408%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.960000 %	7.960000 %
1M-1	0.00	0.00	2.650000 %	7.960000 %	7.960000 %
1M-1H	0.00	0.00	2.650000 %	7.960000 %	7.960000 %
1M-2	0.00	0.00	1.000000 %	6.380000 %	6.440000 %
1M-2H	0.00	0.00	1.000000 %	6.380000 %	6.440000 %
1M-2A	0.00	0.00	2.100000 %	7.960000 %	7.960000 %
1M-2B	0.00	0.00	1.550000 %	7.960000 %	7.960000 %
1M-2C	0.00	0.00	1.000000 %	6.380000 %	6.440000 %
1B-1	0.00	0.00	0.500000 %	3.150000 %	3.170000 %
1B-1H	0.00	0.00	0.500000 %	3.150000 %	3.170000 %
1B-2H	0.00	101.20	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	366	63,627,321.65	0.874594 %	0.950064 %
60 Days	85	14,695,858.20	0.203116 %	0.219434 %
90 Days	44	7,823,261.98	0.105142 %	0.116815 %
120 Days	15	2,972,086.75	0.035844 %	0.044378 %
150 Days	15	3,692,452.43	0.035844 %	0.055135 %
180+ Days	109	22,628,612.84	0.260466 %	0.337884 %
Totals	634	115,439,593.85	1.515007 %	1.723709 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	321	85,594,627.01	84,626.25	0.098869

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	366,232.75	411.01	0.112226
Summary	0037906667	143,889.73	194.85	0.135416
Summary	0037906755	288,455.09	601.28	0.208448
Summary	0037906920	152,037.32	142.53	0.093747
Summary	0037907226	141,618.99	314.15	0.221828
Summary	0037907273	243,383.38	25.35	0.010416
Summary	0037907395	167,019.65	190.31	0.113945
Summary	0037907638	291,172.33	30.33	0.010417
Summary	0037907913	303,361.28	252.80	0.083333
Summary	0037908206	582,025.75	564.54	0.096996
Summary	0037908209	321,841.56	297.15	0.092328
Summary	0037908316	196,685.22	167.52	0.085172
Summary	0037908497	255,459.08	212.88	0.083332
Summary	0037909377	600,990.12	375.62	0.062500
Summary	0037909578	212,281.19	211.89	0.099816
Summary	0037910785	198,472.89	268.77	0.135419
Summary	0037910899	83,896.23	87.39	0.104164
Summary	0037911544	70,033.43	58.36	0.083332
Summary	0037914854	205,323.19	278.04	0.135416
Summary	0037915031	333,642.06	278.04	0.083335
Summary	0037915737	418,452.14	430.37	0.102848
Summary	0037916242	344,049.55	322.55	0.093751
Summary	0037916736	374,665.31	39.03	0.010417
Summary	0037916774	558,636.26	756.49	0.135417
Summary	0037917245	237,385.37	395.64	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037917800	389,160.48	271.43	0.069748
Summary	0037918495	86,477.43	84.19	0.097355
Summary	0037918526	107,881.03	168.56	0.156246
Summary	0037918592	202,801.17	126.75	0.062500
Summary	0037918962	110,933.01	184.89	0.166668
Summary	0037919007	212,637.77	317.54	0.149334
Summary	0037919126	376,347.82	196.01	0.052082
Summary	0037919235	316,210.07	362.32	0.114582
Summary	0037919910	211,816.75	176.51	0.083331
Summary	0037920217	206,604.81	236.73	0.114581
Summary	0037920228	353,147.93	478.22	0.135416
Summary	0037920310	585,063.22	914.16	0.156250
Summary	0037920372	89,311.11	93.03	0.104164
Summary	0037921630	190,741.87	298.03	0.156248
Summary	0037921946	205,563.14	85.65	0.041666
Summary	0037922111	309,790.99	451.78	0.145834
Summary	0037922257	505,444.10	521.71	0.103218
Summary	0037922321	227,289.31	189.41	0.083334
Summary	0037923690	259,329.15	270.13	0.104165
Summary	0037924175	378,479.65	832.69	0.220009
Summary	0037924237	121,014.81	151.27	0.125001
Summary	0037924491	39,304.56	73.70	0.187510
Summary	0037925153	218,235.43	295.53	0.135418
Summary	0037925406	329,093.79	305.78	0.092916
Summary	0037927043	476,334.07	793.89	0.166667
Summary	0037927239	172,182.03	182.83	0.106184
Summary	0037929612	465,080.53	505.68	0.108730
Summary	0037929845	450,133.95	328.22	0.072916
Summary	0037929894	265,826.16	166.14	0.062499
Summary	0037930698	195,330.46	223.82	0.114585
Summary	0037931237	83,813.76	130.26	0.155416
Summary	0037931245	120,704.00	150.88	0.125000
Summary	0037931314	269,469.48	308.77	0.114584
Summary	0037931403	336,072.29	37.71	0.011221

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037931764	381,929.96	155.95	0.040832
Summary	0037932340	320,978.43	367.79	0.114584
Summary	0037934240	263,975.98	221.52	0.083917
Summary	0037934441	147,099.44	51.96	0.035323
Summary	0037937662	159,603.91	298.23	0.186856
Summary	0037938096	136,832.75	228.05	0.166663
Summary	0037938169	81,054.36	118.20	0.145828
Summary	0037939022	334,797.13	513.88	0.153490
Summary	0037939504	443,663.83	470.90	0.106139
Summary	0037940486	195,830.37	254.28	0.129847
Summary	0037941023	136,073.16	170.09	0.124999
Summary	0037941260	173,506.63	178.03	0.102607
Summary	0037941995	274,133.42	228.44	0.083332
Summary	0037942230	459,790.61	526.84	0.114583
Summary	0037942354	158,900.07	99.31	0.062498
Summary	0037942938	85,797.46	62.56	0.072916
Summary	0037942960	74,660.45	108.88	0.145834
Summary	0037943035	147,123.86	214.56	0.145836
Summary	0037943056	355,586.30	370.40	0.104166
Summary	0037943120	373,841.35	506.24	0.135416
Summary	0037944097	209,320.62	327.06	0.156248
Summary	0037944396	396,902.45	289.41	0.072917
Summary	0037944613	531,103.24	387.26	0.072916
Summary	0037945192	131,372.45	30.86	0.023490
Summary	0037947271	597,118.10	622.00	0.104167
Summary	0037947337	244,561.43	116.93	0.047812
Summary	0037947449	168,019.08	94.81	0.056428
Summary	0037948457	392,260.11	326.88	0.083332
Summary	0037948957	83,754.30	26.17	0.031246
Summary	0037949123	191,226.67	139.44	0.072919
Summary	0037951452	187,787.74	296.57	0.157928
Summary	0037951648	245,039.06	333.63	0.136154
Summary	0037951661	244,369.30	285.51	0.116835
Summary	0037952031	575,455.50	599.43	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953193	94,359.49	6.66	0.007058
Summary	0037953222	332,642.20	311.85	0.093749
Summary	0037955036	80,285.57	83.63	0.104166
Summary	0037955188	114,309.48	178.61	0.156251
Summary	0037955574	581,808.85	424.24	0.072917
Summary	0037955856	389,685.60	362.08	0.092916
Summary	0037955992	351,436.35	344.11	0.097915
Summary	0037956042	104,627.56	152.58	0.145832
Summary	0037956792	366,777.10	567.45	0.154712
Summary	0037956995	94,857.22	167.98	0.177087
Summary	0037958789	169,603.84	43.28	0.025518
Summary	0037959703	470,844.04	677.24	0.143835
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	227,503.95	260.68	0.114583
Summary	0037963954	211,621.10	88.18	0.041669
Summary	0037964118	137,813.57	86.13	0.062497
Summary	0037964813	154,971.83	163.10	0.105245
Summary	0037966128	374,131.51	450.20	0.120332
Summary	0037966129	150,990.15	3.16	0.002093
Summary	0037966571	297,764.03	358.99	0.120562
Summary	0037966854	233,858.31	243.60	0.104166
Summary	0037966959	180,183.91	16.79	0.009318
Summary	0037967749	478,974.05	299.36	0.062500
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	90,954.42	8.92	0.009807
Summary	0037968231	310,081.73	378.16	0.121955
Summary	0037968251	144,495.36	195.67	0.135416
Summary	0037968520	218,254.64	204.61	0.093748
Summary	0037969438	269,562.94	308.87	0.114582
Summary	0037969557	134,450.99	182.07	0.135417
Summary	0037970194	575,434.13	539.47	0.093750
Summary	0037970850	127,757.95	106.46	0.083329
Summary	0037971104	196,268.04	224.89	0.114583
Summary	0037971636	324,675.31	338.20	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037971676	196,084.98	196.08	0.099997
Summary	0037971677	148,583.34	154.77	0.104164
Summary	0037972886	192,909.15	221.04	0.114582
Summary	0037972921	320,187.71	400.23	0.124999
Summary	0037973601	141,888.98	133.02	0.093749
Summary	0037973741	365,163.40	228.23	0.062501
Summary	0037974449	144,362.51	90.23	0.062502
Summary	0037974450	312,971.99	195.61	0.062501
Summary	0037975705	394,922.21	475.79	0.120477
Summary	0037975851	524,406.79	591.92	0.112874
Summary	0037975871	202,056.07	180.25	0.089208
Summary	0037975935	238,733.53	412.91	0.172959
Summary	0037976671	464,619.39	238.80	0.051397
Summary	0037976709	218,665.64	217.48	0.099458
Summary	0037977307	208,670.16	142.89	0.068476
Summary	0037978532	189,886.84	178.02	0.093751
Summary	0037978651	370,691.84	115.84	0.031250
Summary	0037979877	352,932.16	477.93	0.135417
Summary	0037981367	154,355.88	32.16	0.020835
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	260,059.60	270.90	0.104168
Summary	0037985917	318,438.88	199.02	0.062499
Summary	0037985938	245,226.32	262.82	0.107174
Summary	0037989578	325,835.99	341.29	0.104743
Summary	0037991131	70,881.80	51.09	0.072078
Summary	0037991482	352,959.52	14.10	0.003995
Summary	0037991764	375,489.94	354.90	0.094517
Summary	0037992592	124,955.50	116.10	0.092913
Summary	0037994165	547,930.55	456.61	0.083334
Summary	0037994776	198,573.44	184.51	0.092918
Summary	0037995277	113,914.43	113.15	0.099329
Summary	0037995663	277,050.56	317.45	0.114582
Summary	0037995791	77,535.76	64.61	0.083329
Summary	0037995851	102,601.53	138.94	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037996072	155,919.22	39.63	0.025417
Summary	0037996145	249,024.47	231.39	0.092919
Summary	0037997456	619,714.70	645.54	0.104167
Summary	0037998555	446,890.80	372.41	0.083334
Summary	0037999339	385,192.11	561.74	0.145834
Summary	0037999501	342,403.79	463.67	0.135416
Summary	0037999724	253,521.01	413.89	0.163257
Summary	0038001096	121,245.53	126.30	0.104169
Summary	0038001111	303,601.27	12.20	0.004018
Summary	0038002395	245,242.64	229.91	0.093748
Summary	0038002946	277,722.97	405.01	0.145832
Summary	0038003503	243,836.92	177.80	0.072918
Summary	0038003894	208,766.53	304.45	0.145833
Summary	0038004305	133,020.46	152.42	0.114584
Summary	0038005616	83,875.90	97.68	0.116458
Summary	0038006391	288,047.00	90.01	0.031248
Summary	0038006455	132,706.80	154.64	0.116528
Summary	0038006558	222,470.34	2.69	0.001209
Summary	0038006561	117,522.45	61.21	0.052084
Summary	0038007050	82,968.38	103.71	0.124999
Summary	0038007659	397,898.80	373.03	0.093750
Summary	0038008390	1,215,947.58	1,393.27	0.114583
Summary	0038008455	120,791.64	188.74	0.156253
Summary	0038011489	139,388.62	203.28	0.145837
Summary	0038011851	308,368.41	353.34	0.114584
Summary	0038012001	577,104.63	781.50	0.135417
Summary	0038012288	109,810.87	22.88	0.020836
Summary	0038013556	325,158.78	203.22	0.062499
Summary	0038013828	571,462.04	476.22	0.083334
Summary	0038014437	314,570.51	425.98	0.135416
Summary	0038015845	334,712.72	655.94	0.195971
Summary	0038015927	165,555.74	68.98	0.041666
Summary	0038016650	557,168.36	348.23	0.062500
Summary	0038016659	295,053.16	28.28	0.009585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038017854	639,809.74	632.59	0.098872
Summary	0038018327	104,648.82	119.91	0.114583
Summary	0038019071	95,180.09	96.29	0.101166
Summary	0038019732	465,932.75	582.42	0.125001
Summary	0038019761	191,693.75	219.65	0.114584
Summary	0038021335	406,466.35	431.38	0.106129
Summary	0038021361	196,311.94	102.25	0.052085
Summary	0038021392	196,576.52	163.81	0.083331
Summary	0038021618	150,666.61	172.64	0.114584
Summary	0038021905	187,284.24	174.02	0.092918
Summary	0038021918	324,946.61	275.29	0.084719
Summary	0038022113	255,283.46	338.89	0.132750
Summary	0038022359	251,585.12	314.48	0.124999
Summary	0038022535	303,825.78	443.08	0.145834
Summary	0038022985	448,211.99	262.67	0.058604
Summary	0038023852	82,080.63	76.92	0.093713
Summary	0038024644	153,526.88	110.67	0.072085
Summary	0038024645	353,977.54	305.82	0.086395
Summary	0038024715	272,038.07	283.37	0.104166
Summary	0038025122	366,652.73	411.10	0.112122
Summary	0038025316	338,240.85	281.87	0.083334
Summary	0038025508	242,933.24	354.28	0.145834
Summary	0038025653	199,457.10	166.21	0.083331
Summary	0038026312	117,589.18	169.64	0.144265
Summary	0038026322	328,881.22	205.55	0.062500
Summary	0038027127	299,436.16	155.96	0.052085
Summary	0038027509	110,647.41	104.20	0.094173
Summary	0038028847	664,684.25	830.86	0.125001
Summary	0038028872	429,312.96	472.29	0.110011
Summary	0038028911	308,628.65	321.49	0.104167
Summary	0038029096	149,225.82	233.17	0.156253
Summary	0038029488	52,789.94	38.49	0.072912
Summary	0038030860	202,226.87	168.52	0.083332
Summary	0038031062	304,463.30	126.86	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038031835	153,592.37	255.99	0.166668
Summary	0038031918	266,823.53	361.32	0.135415
Summary	0038032384	101,387.33	31.68	0.031247
Summary	0038032497	313,458.69	456.56	0.145652
Summary	0038032614	150,577.44	125.48	0.083333
Summary	0038034654	190,780.31	178.86	0.093752
Summary	0038034938	185,699.73	196.84	0.105999
Summary	0038035260	182,836.22	266.64	0.145835
Summary	0038035857	319,260.14	294.06	0.092107
Summary	0038035918	390,780.73	431.70	0.110471
Summary	0038037051	356,222.23	333.96	0.093750
Summary	0038037345	456,067.01	749.37	0.164311
Summary	0038038226	130,776.39	140.59	0.107504
Summary	0038039906	133,061.57	29.88	0.022456
Summary	0038041596	142,083.64	103.60	0.072915
Summary	0038043040	559,775.88	621.51	0.111028
Summary	0038043127	126,019.93	93.75	0.074393
Summary	0038043596	398,054.28	372.84	0.093666
Summary	0038043888	179,194.59	226.19	0.126226
Summary	0038044317	174,300.22	18.16	0.010419
Summary	0038044822	57,176.52	36.37	0.063610
Summary	0038045145	519,170.32	538.64	0.103750
Summary	0038045629	585,565.10	548.97	0.093750
Summary	0038046069	362,069.76	417.65	0.115351
Summary	0038046883	131,253.65	218.76	0.166670
Summary	0038047173	291,250.53	121.35	0.041665
Summary	0038047548	266,359.50	9.42	0.003537
Summary	0038048610	85,866.46	89.44	0.104162
Summary	0038049391	282,080.49	235.07	0.083334
Summary	0038049580	303,840.91	221.55	0.072916
Summary	0038049696	13,802.66	10.73	0.077739
Summary	0038052814	1,001,321.24	1,835.33	0.183291
Summary	0038052902	382,368.31	358.47	0.093750
Summary	0038053555	85,225.56	34.82	0.040856

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038055270	480,328.43	500.34	0.104166
Summary	0038055358	112,257.69	127.69	0.113747
Summary	0038057036	209,805.85	196.69	0.093749
Summary	0038058054	95,630.33	141.73	0.148206
Summary	0038059200	190,791.79	225.35	0.118113
Summary	0038059209	358,648.37	261.51	0.072915
Summary	0038059588	427,853.54	120.02	0.028052
Summary	0038059651	293,984.94	308.11	0.104805
Summary	0038060684	294,520.52	214.75	0.072915
Summary	0038061275	46,286.41	62.68	0.135418
Summary	0038061628	397,308.36	372.48	0.093751
Summary	0038062899	128,793.15	80.50	0.062503
Summary	0038062918	363,681.07	303.07	0.083334
Summary	0038063078	122,545.24	107.05	0.087355
Summary	0038063688	128,977.23	125.27	0.097126
Summary	0038063951	282,355.73	203.53	0.072083
Summary	0038063988	167,067.60	278.45	0.166669
Summary	0038064208	300,883.74	219.39	0.072915
Summary	0038064743	169,052.76	167.21	0.098910
Summary	0038064853	457,382.30	398.21	0.087063
Summary	0038064940	247,375.88	220.06	0.088958
Summary	0038065246	136,683.69	199.33	0.145833
Summary	0038065526	169,816.71	123.82	0.072914
Summary	0038067442	109,354.01	121.45	0.111061
Summary	0038067996	151,899.57	79.11	0.052080
Summary	0038068248	53,562.11	50.21	0.093742
Summary	0038068842	244,427.12	356.46	0.145835
Summary	0038069719	319,613.49	299.64	0.093751
Summary	0038070082	173,567.39	94.34	0.054354
Summary	0038070250	207,077.67	194.14	0.093752
Summary	0038070435	285,470.60	356.84	0.125001
Summary	0038070934	181,917.62	195.92	0.107697
Summary	0038072253	461,798.92	288.62	0.062499
Summary	0038072877	206,165.97	246.39	0.119511

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038074587	390,314.38	325.26	0.083333
Summary	0038075022	131,083.16	122.89	0.093750
Summary	0038075628	171,053.61	196.00	0.114584
Summary	0038076966	326,117.76	237.79	0.072915
Summary	0038077065	240,407.14	175.30	0.072918
Summary	0038077162	320,479.04	400.60	0.125000
Summary	0038077227	244,698.87	331.36	0.135415
Summary	0038081872	411,035.76	256.90	0.062501
Summary	0038082233	319,782.32	177.68	0.055563
Summary	0038082722	315,780.92	60.91	0.019289
Summary	0038082800	73,347.37	129.27	0.176244
Summary	0038083109	72,498.47	87.69	0.120954
Summary	0038083637	304,182.76	285.17	0.093750
Summary	0038084293	119,091.38	86.84	0.072919
Summary	0038084323	220,754.45	344.93	0.156251
Summary	0038084713	319,953.60	533.26	0.166668
Summary	0038085226	223,220.08	116.26	0.052083
Summary	0038085336	299,775.28	216.09	0.072084
Summary	0038086410	357,182.74	186.03	0.052083
Summary	0038086689	400,864.48	172.84	0.043117
Summary	0038087001	318,187.86	416.65	0.130945
Summary	0038087593	308,057.19	385.07	0.125000
Summary	0038087691	275,506.09	143.49	0.052082
Summary	0038087693	278,335.64	287.23	0.103196

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	406,166.56	(101.20)	40,949.43	10.082

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)	40,949.43	10.082

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
209	35,691,368.67	6,267,155.12	17.559

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(4,146.74)	(1.237)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	111,659.40	25.621
0037909406	298,340.15	(3,417.07)	(1.145)
0037910161	69,493.29	28,818.01	41.469
0037910436	443,393.47	127,395.67	28.732
0037911603	52,871.77	1,293.96	2.447
0037912388	70,646.71	174,847.28	247.495
0037915121	152,326.03	(10,209.96)	(6.703)
0037915310	102,133.84	40,117.18	39.279
0037916007	151,550.06	21,152.88	13.958
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919004	386,063.75	128,824.55	33.369
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	18,405.41	10.276

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037924794	203,521.56	8,172.78	4.016
0037925264	142,401.78	3,597.09	2.526
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037928783	50,236.02	66,483.47	132.342
0037929582	198,744.33	(743.79)	(0.374)
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	6,651.55	3.851
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037936787	155,669.78	4,820.74	3.097
0037936896	162,047.79	19,252.91	11.881
0037938237	103,222.77	25,685.51	24.884
0037938475	187,220.10	603.25	0.322
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037940842	82,156.98	98,706.47	120.144
0037940972	127,413.59	12,699.41	9.967
0037941240	251,919.19	70,003.24	27.788
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037942822	101,753.18	59,152.29	58.133
0037942877	280,329.57	48,749.56	17.390
0037943696	146,999.94	21,521.86	14.641
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	3,450.64	3.436
0037944681	239,891.13	25,864.62	10.782
0037946275	185,222.84	36,162.12	19.524
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(76,140.85)	(18.933)
0037953773	102,731.53	35,544.02	34.599
0037956555	172,745.33	1,519.79	0.880
0037957455	183,982.35	50,938.06	27.686
0037957713	160,510.45	37,481.89	23.352
0037960508	79,881.08	26,732.59	33.465
0037960666	43,001.26	65.15	0.152
0037961691	63,606.15	27,158.13	42.697
0037962006	99,821.77	60,068.84	60.176
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	136,158.89	34.043
0037964539	188,022.00	58,482.02	31.104
0037964582	225,853.57	7,017.40	3.107
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928
0037966468	191,868.40	11,553.91	6.022
0037968253	140,303.15	(14,304.83)	(10.196)
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037971135	273,248.99	124,824.20	45.681
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037975307	121,387.89	2,746.12	2.262
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037977244	414,878.96	191,629.77	46.189
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037979296	247,180.14	56,060.15	22.680
0037980309	36,003.78	12,848.31	35.686
0037981074	198,143.67	18,306.19	9.239
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
0037984412	6,516.71	3,721.16	57.102
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,617.07	1.541
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037989870	70,942.89	(13,341.34)	(18.806)
0037990841	121,762.14	47,535.49	39.040

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037991061	99,176.41	2,934.94	2.959
0037991221	95,000.70	1,973.44	2.077
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038003328	148,316.58	20,516.26	13.833
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(9,322.40)	(5.175)
0038008767	145,025.78	56,789.49	39.158
0038008987	173,422.04	37,609.26	21.687
0038009094	48,405.13	62,484.51	129.087
0038010004	406,166.56	40,949.43	10.082
0038011443	54,677.08	1,892.51	3.461
0038011712	138,939.84	11,903.18	8.567
0038012462	147,373.78	30,705.51	20.835
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038018529	92,241.27	4,280.23	4.640
0038019669	208,950.88	35,405.04	16.944
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038023745	419,499.85	63,189.52	15.063
0038023780	172,165.33	28,289.55	16.432
0038025748	231,117.07	2,356.50	1.020
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029134	484,642.11	56,587.56	11.676
0038029695	118,457.18	45,756.98	38.627
0038029703	222,838.78	22,334.79	10.023
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038034222	325,096.63	104,066.56	32.011
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038039	85,099.13	2,052.04	2.411
0038038648	380,341.35	(2,183.53)	(0.574)
0038039848	57,321.06	13,870.72	24.198
0038040312	71,451.05	8,084.25	11.314
0038041392	60,551.42	941.21	1.554
0038042038	38,374.46	27,654.91	72.066
0038042164	82,216.17	2,092.06	2.545
0038042998	291,190.86	4,365.50	1.499
0038043175	100,845.37	8,591.57	8.520
0038044072	588,590.93	8,532.88	1.450
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047297	194,112.22	800.03	0.412
0038047856	47,915.10	26,195.45	54.671
0038048021	155,160.61	6,167.90	3.975

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038048341	363,470.93	134,742.18	37.071
0038051243	217,045.86	52,351.92	24.120
0038051381	143,167.39	(6,787.09)	(4.741)
0038052663	206,903.47	83,546.98	40.380
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038060431	173,936.36	38,211.55	21.969
0038063121	362,210.81	110,785.51	30.586
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038066669	110,045.84	11,980.52	10.887
0038067236	155,501.07	25,125.26	16.158
0038068792	147,616.41	(377.46)	(0.256)
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071595	300,968.78	42,446.98	14.103
0038071773	208,581.60	76,741.63	36.792
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	73,252.33	19.807
0038074021	50,121.23	46,302.81	92.382
0038074022	51,231.69	102,982.43	201.013
0038074443	165,657.62	4,589.24	2.770
0038074900	220,334.53	31,256.81	14.186

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038075173	214,850.56	61,657.28	28.698
0038075618	98,369.32	5,378.87	5.468
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038078504	116,284.83	(5,503.15)	(4.732)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,360.62	4.018
0038081779	246,074.60	(5,013.31)	(2.037)
0038082754	98,575.69	18,933.83	19.207
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	1	406,166.56	(101.20)	(0.000 %)	0	0.00	0.00	0.000 %	1	406,166.56	(101.20)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	40,949.43

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

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

* This data is currently not provided for reporting.

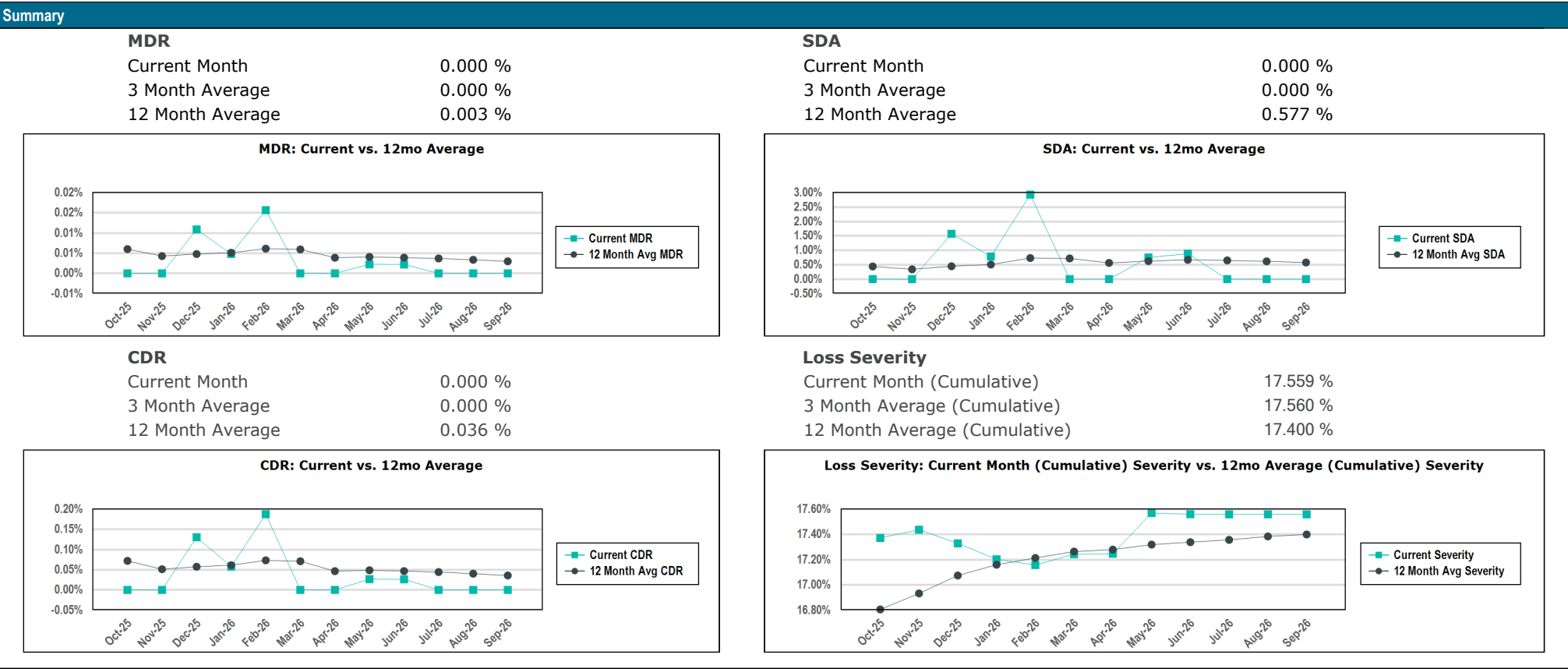
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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Realized Loss Report - Collateral



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

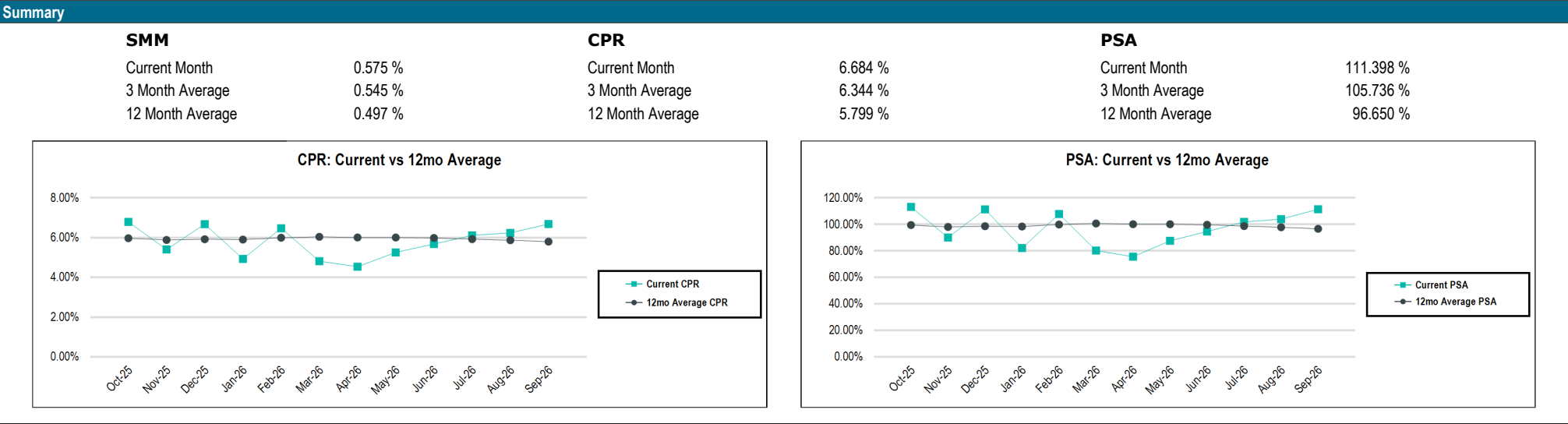
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Prepayment Rates



Calculation Methodology:

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Distribution Date: 25-Sep-2026
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Supplemental Reporting

Bond Retirement Detail – Effective October 2023

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

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

Bond Retirement Detail – Effective April 2024

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

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