

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Oct-2025
 02-Oct-2025 5:43:57 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		09/30/2025	0.00000%	6,781,000,178.41	0.00	59,033,953.20	0.00	6,721,966,225.21	59,033,953.20	0.00
1M-1	30711XEK6	10/24/2025	5.77051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	10/24/2025	8.02051%	150,438.44	1,072.53	4,954.46	0.00	145,483.98	6,026.99	0.00
1M-2H		09/30/2025	0.00000%	155,017,563.14	0.00	5,105,269.81	0.00	149,912,293.33	5,105,269.81	0.00
1M-2A	30711XEL4	10/24/2025	8.02051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	10/24/2025	8.02051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		09/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	10/24/2025	8.02051%	150,438.44	1,072.53	4,954.46	0.00	145,483.98	6,026.99	0.00
1M-CH		09/30/2025	0.00000%	155,017,563.14	0.00	5,105,269.81	0.00	149,912,293.33	5,105,269.81	0.00
1B-1	30711XEQ3	10/24/2025	10.22051%	850,000.00	7,722.16	0.00	0.00	850,000.00	7,722.16	0.00
1B-1H		09/30/2025	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		09/30/2025	0.00000%	213,034,574.59	0.00	0.00	(101.20)	213,034,675.79	0.00	5,755,304.21
1A-I1	30711XEW0	10/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	10/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	10/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	10/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	10/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	10/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	10/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	10/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	10/24/2025	2.30000%	0.00	307.56	0.00	0.00	0.00	307.56	0.00
1C-I2	30711XFX7	10/24/2025	1.80000%	0.00	240.70	0.00	0.00	0.00	240.70	0.00
1C-I3	30711XFY5	10/24/2025	1.30000%	0.00	173.84	0.00	0.00	0.00	173.84	0.00
1C-I4	30711XFZ2	10/24/2025	0.80000%	0.00	106.98	0.00	0.00	0.00	106.98	0.00
1E-A1	30711XES9	10/24/2025	5.72051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	10/24/2025	6.22051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	10/24/2025	6.72051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	10/24/2025	7.22051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	10/24/2025	5.72051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	10/24/2025	6.22051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B3	30711XEZ3	10/24/2025	6.72051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	10/24/2025	7.22051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	10/24/2025	5.72051%	150,438.44	764.96	4,954.46	0.00	145,483.98	5,719.42	0.00
1E-C2	30711XFD1	10/24/2025	6.22051%	150,438.44	831.83	4,954.46	0.00	145,483.98	5,786.29	0.00
1E-C3	30711XFE9	10/24/2025	6.72051%	150,438.44	898.69	4,954.46	0.00	145,483.98	5,853.15	0.00
1E-C4	30711XFF6	10/24/2025	7.22051%	150,438.44	965.55	4,954.46	0.00	145,483.98	5,920.01	0.00
1E-D1	30711XFG4	10/24/2025	5.72051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	10/24/2025	6.22051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	10/24/2025	6.72051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	10/24/2025	7.22051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	10/24/2025	8.02051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	10/24/2025	5.72051%	150,438.44	764.96	4,954.46	0.00	145,483.98	5,719.42	0.00
1E-F2	30711XFP4	10/24/2025	6.22051%	150,438.44	831.83	4,954.46	0.00	145,483.98	5,786.29	0.00
1E-F3	30711XFQ2	10/24/2025	6.72051%	150,438.44	898.69	4,954.46	0.00	145,483.98	5,853.15	0.00
1E-F4	30711XFR0	10/24/2025	7.22051%	150,438.44	965.55	4,954.46	0.00	145,483.98	5,920.01	0.00
1E-F5	30711XFS8	10/24/2025	8.02051%	150,438.44	1,072.53	4,954.46	0.00	145,483.98	6,026.99	0.00
1X-1	30711XGA6	10/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	10/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	10/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	10/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	10/24/2025	2.30000%	0.00	307.56	0.00	0.00	0.00	307.56	0.00
1Y-2	30711XGF5	10/24/2025	1.80000%	0.00	240.70	0.00	0.00	0.00	240.70	0.00
1Y-3	30711XGG3	10/24/2025	1.30000%	0.00	173.84	0.00	0.00	0.00	173.84	0.00
1Y-4	30711XGH1	10/24/2025	0.80000%	0.00	106.98	0.00	0.00	0.00	106.98	0.00
Totals				7,524,514,682.12	19,519.97	69,298,991.88	(101.20)	7,455,215,791.44	69,318,511.85	5,755,304.21

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

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

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Oct-2025
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	6,781,000,178.41	19,524,379.90	39,509,573.30	0.00	0.00	59,033,953.20	6,721,966,225.21	0.15960194	59,033,953.20
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	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.20783426	4,954.46
1M-2H	721,306,934.00	155,017,563.14	1,688,475.74	3,416,794.06	0.00	0.00	5,105,269.81	149,912,293.33	0.20783426	5,105,269.81
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	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.62350278	4,954.46
1M-CH	240,435,644.70	155,017,563.14	1,688,475.74	3,416,794.06	0.00	0.00	5,105,269.81	149,912,293.33	0.62350278	5,105,269.81
1B-1	850,000.00	850,000.00	0.00	0.00	0.00	0.00	0.00	850,000.00	1.00000000	0.00
1B-1H	217,939,980.00	217,939,980.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	213,034,574.59	0.00	0.00	0.00	(101.20)	(101.20)	213,034,675.79	0.97369485	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	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	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.62350278	4,954.46
1E-C2	233,333.33	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.62350278	4,954.46
1E-C3	233,333.33	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.62350278	4,954.46
1E-C4	233,333.33	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.62350278	4,954.46

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Distribution Date: 27-Oct-2025
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.31175139	4,954.46
1E-F2	466,666.66	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.31175139	4,954.46
1E-F3	466,666.66	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.31175139	4,954.46
1E-F4	466,666.66	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.31175139	4,954.46
1E-F5	466,666.66	150,438.44	1,638.60	3,315.86	0.00	0.00	4,954.46	145,483.98	0.31175139	4,954.46
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	44,487,469,631.65	7,524,514,682.12	22,919,355.98	46,379,635.88	0.00	(101.20)	69,298,890.68	7,455,215,791.44	0.16758013	69,298,991.88

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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1A-H	42,117,071,181.00	161.00360230	0.46357402	0.93808929	0.00000000	0.00000000	1.40166331	159.60193899	0.15960194	1.40166331
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	700,000.00	214.91205714	2.34085714	4.73694286	0.00000000	0.00000000	7.07780000	207.83425714	0.20783426	7.07780000
1M-2H	721,306,934.00	214.91206563	2.34085610	4.73694886	0.00000000	0.00000000	7.07780498	207.83426065	0.20783426	7.07780498
1M-2A	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	240,435,644.70	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	240,435,644.70	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	233,333.33	644.73618064	7.02257153	14.21082877	0.00000000	0.00000000	21.23340030	623.50278034	0.62350278	21.23340030
1M-CH	240,435,644.70	644.73619680	7.02256831	14.21084658	0.00000000	0.00000000	21.23341494	623.50278187	0.62350278	21.23341494
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	973.69438303	0.00000000	0.00000000	0.00000000	(0.00046254)	(0.00046254)	973.69484558	0.97369485	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	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	233,333.33	644.73618064	7.02257153	14.21082877	0.00000000	0.00000000	21.23340030	623.50278034	0.62350278	21.23340030

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Oct-2025
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-C2	233,333.33	644.73618064	7.02257153	14.21082877	0.00000000	0.00000000	21.23340030	623.50278034	0.62350278	21.23340030
1E-C3	233,333.33	644.73618064	7.02257153	14.21082877	0.00000000	0.00000000	21.23340030	623.50278034	0.62350278	21.23340030
1E-C4	233,333.33	644.73618064	7.02257153	14.21082877	0.00000000	0.00000000	21.23340030	623.50278034	0.62350278	21.23340030
1E-D1	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	466,666.66	322.36809032	3.51128576	7.10541439	0.00000000	0.00000000	10.61670015	311.75139017	0.31175139	10.61670015
1E-F2	466,666.66	322.36809032	3.51128576	7.10541439	0.00000000	0.00000000	10.61670015	311.75139017	0.31175139	10.61670015
1E-F3	466,666.66	322.36809032	3.51128576	7.10541439	0.00000000	0.00000000	10.61670015	311.75139017	0.31175139	10.61670015
1E-F4	466,666.66	322.36809032	3.51128576	7.10541439	0.00000000	0.00000000	10.61670015	311.75139017	0.31175139	10.61670015
1E-F5	466,666.66	322.36809032	3.51128576	7.10541439	0.00000000	0.00000000	10.61670015	311.75139017	0.31175139	10.61670015
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Oct-2025
 02-Oct-2025 5:43:58 PM

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 %	6,781,000,178.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,721,966,225.21
1M-1	N/A	N/A	5.77051 %	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	09/25/25 - 10/26/25	32	8.02051 %	150,438.44	1,072.53	0.00	0.00	0.00	0.00	1,072.53	0.00	145,483.98
1M-2H	N/A	N/A	0.00000 %	155,017,563.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,912,293.33
1M-2A	N/A	N/A	8.02051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	8.02051 %	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	09/25/25 - 10/26/25	32	8.02051 %	150,438.44	1,072.53	0.00	0.00	0.00	0.00	1,072.53	0.00	145,483.98
1M-CH	N/A	N/A	0.00000 %	155,017,563.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,912,293.33
1B-1	09/25/25 - 10/26/25	32	10.22051 %	850,000.00	7,722.16	0.00	0.00	0.00	0.00	7,722.16	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	217,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	213,034,574.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	213,034,675.79
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	09/25/25 - 10/26/25	32	2.30000 %	150,438.44	307.56	0.00	0.00	0.00	0.00	307.56	0.00	145,483.98
1C-I2	09/25/25 - 10/26/25	32	1.80000 %	150,438.44	240.70	0.00	0.00	0.00	0.00	240.70	0.00	145,483.98
1C-I3	09/25/25 - 10/26/25	32	1.30000 %	150,438.44	173.84	0.00	0.00	0.00	0.00	173.84	0.00	145,483.98
1C-I4	09/25/25 - 10/26/25	32	0.80000 %	150,438.44	106.98	0.00	0.00	0.00	0.00	106.98	0.00	145,483.98
1E-A1	N/A	N/A	5.72051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.22051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.72051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.22051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.72051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.22051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Oct-2025
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	6.72051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.22051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	09/25/25 - 10/26/25	32	5.72051 %	150,438.44	764.96	0.00	0.00	0.00	0.00	764.96	0.00	145,483.98
1E-C2	09/25/25 - 10/26/25	32	6.22051 %	150,438.44	831.83	0.00	0.00	0.00	0.00	831.83	0.00	145,483.98
1E-C3	09/25/25 - 10/26/25	32	6.72051 %	150,438.44	898.69	0.00	0.00	0.00	0.00	898.69	0.00	145,483.98
1E-C4	09/25/25 - 10/26/25	32	7.22051 %	150,438.44	965.55	0.00	0.00	0.00	0.00	965.55	0.00	145,483.98
1E-D1	N/A	N/A	5.72051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.22051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.72051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.22051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	8.02051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	09/25/25 - 10/26/25	32	5.72051 %	150,438.44	764.96	0.00	0.00	0.00	0.00	764.96	0.00	145,483.98
1E-F2	09/25/25 - 10/26/25	32	6.22051 %	150,438.44	831.83	0.00	0.00	0.00	0.00	831.83	0.00	145,483.98
1E-F3	09/25/25 - 10/26/25	32	6.72051 %	150,438.44	898.69	0.00	0.00	0.00	0.00	898.69	0.00	145,483.98
1E-F4	09/25/25 - 10/26/25	32	7.22051 %	150,438.44	965.55	0.00	0.00	0.00	0.00	965.55	0.00	145,483.98
1E-F5	09/25/25 - 10/26/25	32	8.02051 %	150,438.44	1,072.53	0.00	0.00	0.00	0.00	1,072.53	0.00	145,483.98
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	09/25/25 - 10/26/25	32	2.30000 %	150,438.44	307.56	0.00	0.00	0.00	0.00	307.56	0.00	145,483.98
1Y-2	09/25/25 - 10/26/25	32	1.80000 %	150,438.44	240.70	0.00	0.00	0.00	0.00	240.70	0.00	145,483.98
1Y-3	09/25/25 - 10/26/25	32	1.30000 %	150,438.44	173.84	0.00	0.00	0.00	0.00	173.84	0.00	145,483.98
1Y-4	09/25/25 - 10/26/25	32	0.80000 %	150,438.44	106.98	0.00	0.00	0.00	0.00	106.98	0.00	145,483.98
Totals					19,519.97	0.00	0.00	0.00	0.00	19,519.97	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 27-Oct-2025
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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 %	161.00360230	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	159.60193899
1M-1	457,271,000.00	5.77051 %	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	700,000.00	8.02051 %	214.91205714	1.53218571	0.00000000	0.00000000	0.00000000	0.00000000	1.53218571	0.00000000	207.83425714
1M-2H	721,306,934.00	0.00000 %	214.91206563	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	207.83426065
1M-2A	233,333.33	8.02051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	240,435,644.70	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	233,333.33	8.02051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	240,435,644.70	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	233,333.33	8.02051 %	644.73618064	4.59655721	0.00000000	0.00000000	0.00000000	0.00000000	4.59655721	0.00000000	623.50278034
1M-CH	240,435,644.70	0.00000 %	644.73619680	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	623.50278187
1B-1	850,000.00	10.22051 %	1000.00000000	9.08489412	0.00000000	0.00000000	0.00000000	0.00000000	9.08489412	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 %	973.69438303	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	973.69484558
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 %	644.73618064	1.31811430	0.00000000	0.00000000	0.00000000	0.00000000	1.31811430	0.00000000	623.50278034
1C-I2	0.00	1.80000 %	644.73618064	1.03157144	0.00000000	0.00000000	0.00000000	0.00000000	1.03157144	0.00000000	623.50278034
1C-I3	0.00	1.30000 %	644.73618064	0.74502858	0.00000000	0.00000000	0.00000000	0.00000000	0.74502858	0.00000000	623.50278034
1C-I4	0.00	0.80000 %	644.73618064	0.45848572	0.00000000	0.00000000	0.00000000	0.00000000	0.45848572	0.00000000	623.50278034
1E-A1	233,333.33	5.72051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	233,333.33	6.22051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	233,333.33	6.72051 %	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	233,333.33	7.22051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	233,333.33	5.72051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	233,333.33	6.22051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	233,333.33	6.72051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	233,333.33	7.22051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	233,333.33	5.72051 %	644.73618064	3.27840005	0.00000000	0.00000000	0.00000000	0.00000000	3.27840005	0.00000000	623.50278034
1E-C2	233,333.33	6.22051 %	644.73618064	3.56498577	0.00000000	0.00000000	0.00000000	0.00000000	3.56498577	0.00000000	623.50278034
1E-C3	233,333.33	6.72051 %	644.73618064	3.85152863	0.00000000	0.00000000	0.00000000	0.00000000	3.85152863	0.00000000	623.50278034
1E-C4	233,333.33	7.22051 %	644.73618064	4.13807149	0.00000000	0.00000000	0.00000000	0.00000000	4.13807149	0.00000000	623.50278034
1E-D1	466,666.66	5.72051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	466,666.66	6.22051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	466,666.66	6.72051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	466,666.66	7.22051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	466,666.66	8.02051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	466,666.66	5.72051 %	322.36809032	1.63920002	0.00000000	0.00000000	0.00000000	0.00000000	1.63920002	0.00000000	311.75139017
1E-F2	466,666.66	6.22051 %	322.36809032	1.78249288	0.00000000	0.00000000	0.00000000	0.00000000	1.78249288	0.00000000	311.75139017
1E-F3	466,666.66	6.72051 %	322.36809032	1.92576431	0.00000000	0.00000000	0.00000000	0.00000000	1.92576431	0.00000000	311.75139017
1E-F4	466,666.66	7.22051 %	322.36809032	2.06903574	0.00000000	0.00000000	0.00000000	0.00000000	2.06903574	0.00000000	311.75139017
1E-F5	466,666.66	8.02051 %	322.36809032	2.29827860	0.00000000	0.00000000	0.00000000	0.00000000	2.29827860	0.00000000	311.75139017
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 %	322.36809032	0.65905715	0.00000000	0.00000000	0.00000000	0.00000000	0.65905715	0.00000000	311.75139017
1Y-2	0.00	1.80000 %	322.36809032	0.51578572	0.00000000	0.00000000	0.00000000	0.00000000	0.51578572	0.00000000	311.75139017
1Y-3	0.00	1.30000 %	322.36809032	0.37251429	0.00000000	0.00000000	0.00000000	0.00000000	0.37251429	0.00000000	311.75139017
1Y-4	0.00	0.80000 %	322.36809032	0.22924286	0.00000000	0.00000000	0.00000000	0.00000000	0.22924286	0.00000000	311.75139017

(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	32,814.61
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	101.20
Total Deposits	32,915.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,749.15
Total Withdrawals (Pool Distribution Amount)	32,915.81
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	64,144,076.27
Total Principal Reduction Cumulative	36,454,147,374.32
Scheduled Principal Current	21,214,494.24
Scheduled Principal Cumulative	4,142,023,720.62
Unscheduled Principal Current	42,929,683.23
Unscheduled Principal Cumulative	32,306,368,391.49
Senior Reduction Amount	59,033,953.20
Subordinate Reduction Amount	5,110,224.27
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	101.20
Modification Loss Amount	85,839.13
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	254,340.74
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	44504
Period Reference Pool Removal Loan Count	247
Period Ending Loan Count	44257
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	7,303,848,658.37
Period PIF Loan Count Current	247
PIF Loan Count Cumulative	135578
Period PIF Loan UPB Current	37,584,989.03
PIF Loan UPB Cumulative	30,952,422,086.30
Period Partial Prepayment Amount	5,542,087.08
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	33,129,143.66
Total Active Modified Loan Count	913
Total Active Modified Loan UPB	209,378,289.39
Adjusted SOFR	4.470510%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.033209%
Subordinate Percentage	7.966791%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.970000 %	7.970000 %
1M-1	0.00	0.00	2.650000 %	7.970000 %	7.970000 %
1M-1H	0.00	0.00	2.650000 %	7.970000 %	7.970000 %
1M-2	0.00	0.00	1.000000 %	5.860000 %	5.910000 %
1M-2H	0.00	0.00	1.000000 %	5.860000 %	5.910000 %
1M-2A	0.00	0.00	2.100000 %	7.970000 %	7.970000 %
1M-2B	0.00	0.00	1.550000 %	7.970000 %	7.970000 %
1M-2C	0.00	0.00	1.000000 %	5.860000 %	5.910000 %
1B-1	0.00	0.00	0.500000 %	2.890000 %	2.920000 %
1B-1H	0.00	0.00	0.500000 %	2.890000 %	2.920000 %
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	429	78,186,924.55	0.969338 %	1.070489 %
60 Days	121	21,238,769.80	0.273403 %	0.290789 %
90 Days	48	7,502,714.17	0.108457 %	0.102723 %
120 Days	23	4,560,592.81	0.051969 %	0.062441 %
150 Days	26	5,914,078.32	0.058748 %	0.080972 %
180+ Days	126	28,698,643.71	0.284701 %	0.392925 %
Totals	773	146,101,723.36	1.746616 %	2.000339 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	324	86,811,559.21	85,839.13	0.098880

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	331,654.40	95.12	0.028680
Summary	0037906667	145,984.09	197.69	0.135419
Summary	0037906755	289,747.50	602.75	0.208026
Summary	0037906920	154,333.83	144.69	0.093751
Summary	0037907226	142,941.89	316.22	0.221223
Summary	0037907273	246,235.99	25.65	0.010417
Summary	0037907395	168,093.53	190.31	0.113217
Summary	0037907638	294,138.37	30.64	0.010417
Summary	0037907913	307,566.89	256.31	0.083335
Summary	0037908316	197,890.51	167.52	0.084653
Summary	0037908497	258,969.18	215.81	0.083334
Summary	0037909377	608,484.97	380.30	0.062499
Summary	0037909817	218,164.88	223.64	0.102510
Summary	0037910785	201,374.20	272.69	0.135415
Summary	0037910899	85,011.87	88.55	0.104162
Summary	0037911544	70,778.45	58.98	0.083330
Summary	0037914854	208,320.99	282.10	0.135416
Summary	0037915031	338,553.18	282.13	0.083334
Summary	0037915737	421,648.28	430.37	0.102068
Summary	0037916242	348,916.33	327.11	0.093750
Summary	0037916736	378,514.22	39.43	0.010417
Summary	0037916774	566,314.97	766.88	0.135416
Summary	0037917245	241,171.24	401.95	0.166666
Summary	0037918420	344,295.63	394.51	0.114585
Summary	0037918526	109,592.64	171.24	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918592	205,126.39	128.20	0.062498
Summary	0037918962	112,576.38	187.63	0.166669
Summary	0037919007	215,564.42	321.91	0.149334
Summary	0037919126	381,520.88	198.71	0.052084
Summary	0037919235	320,839.54	367.63	0.114584
Summary	0037919910	214,594.82	178.83	0.083334
Summary	0037920217	209,401.20	239.94	0.114584
Summary	0037920228	359,607.86	486.97	0.135417
Summary	0037920310	593,719.45	927.69	0.156251
Summary	0037920372	90,538.89	94.31	0.104165
Summary	0037921630	193,353.61	302.12	0.156253
Summary	0037921946	208,608.05	86.92	0.041667
Summary	0037922111	313,879.86	457.74	0.145833
Summary	0037922257	508,788.24	521.71	0.102540
Summary	0037922321	229,906.44	191.59	0.083334
Summary	0037922778	454,137.89	520.37	0.114584
Summary	0037923690	263,132.08	274.10	0.104168
Summary	0037924175	381,932.22	838.09	0.219434
Summary	0037924237	122,871.42	153.59	0.125001
Summary	0037924491	39,846.98	74.71	0.187492
Summary	0037925153	220,993.26	299.26	0.135416
Summary	0037925406	333,934.49	310.28	0.092916
Summary	0037927043	482,496.78	804.16	0.166666
Summary	0037928632	204,135.53	221.15	0.108335
Summary	0037929612	458,566.41	505.68	0.110274
Summary	0037929845	456,321.21	332.73	0.072916
Summary	0037929894	269,106.73	168.19	0.062499
Summary	0037930698	197,918.14	226.78	0.114583
Summary	0037931237	84,970.25	132.06	0.155419
Summary	0037931245	122,363.12	152.95	0.124997
Summary	0037931314	273,159.12	312.99	0.114582
Summary	0037931403	340,198.24	37.71	0.011085
Summary	0037931764	386,710.39	157.91	0.040834
Summary	0037932340	325,685.47	373.18	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037934240	267,576.57	224.54	0.083916
Summary	0037937662	164,522.79	304.38	0.185008
Summary	0037938096	138,825.60	231.38	0.166670
Summary	0037938169	82,334.51	120.07	0.145832
Summary	0037939022	337,210.89	515.39	0.152839
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	140,324.66	175.41	0.125003
Summary	0037941111	361,059.20	451.32	0.124999
Summary	0037941260	174,486.62	178.03	0.102031
Summary	0037941808	241,603.12	302.00	0.124998
Summary	0037941995	277,815.44	231.51	0.083332
Summary	0037942230	467,137.51	535.26	0.114583
Summary	0037942354	161,067.58	100.67	0.062502
Summary	0037942938	85,880.02	62.62	0.072916
Summary	0037942960	75,764.81	110.49	0.145833
Summary	0037942984	50,898.78	63.62	0.124993
Summary	0037943035	149,281.46	217.70	0.145832
Summary	0037943056	363,950.80	379.12	0.104168
Summary	0037943120	379,303.21	513.64	0.135417
Summary	0037944097	212,881.00	332.63	0.156252
Summary	0037944396	402,679.52	293.62	0.072917
Summary	0037944613	538,652.55	392.77	0.072917
Summary	0037945192	132,913.73	30.86	0.023218
Summary	0037947271	605,874.71	631.12	0.104167
Summary	0037947337	246,885.80	117.66	0.047658
Summary	0037947449	169,347.51	94.81	0.055985
Summary	0037948457	397,437.45	331.20	0.083334
Summary	0037948957	84,739.33	26.48	0.031249
Summary	0037949123	194,075.29	141.51	0.072915
Summary	0037949245	431,034.08	399.04	0.092577
Summary	0037950343	418,129.62	830.56	0.198637
Summary	0037951452	190,120.75	300.22	0.157910
Summary	0037951648	245,736.03	333.63	0.135768

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037951661	245,914.40	285.51	0.116101
Summary	0037952031	557,583.95	580.82	0.104167
Summary	0037953193	95,250.12	6.66	0.006992
Summary	0037953222	340,418.44	319.14	0.093749
Summary	0037954837	552,889.15	403.15	0.072917
Summary	0037955036	81,276.27	84.66	0.104163
Summary	0037955188	115,998.07	181.25	0.156253
Summary	0037955574	595,094.85	433.92	0.072916
Summary	0037955856	395,400.23	367.39	0.092916
Summary	0037955992	360,240.73	352.74	0.097918
Summary	0037956042	106,116.91	154.75	0.145830
Summary	0037956792	370,066.25	570.19	0.154078
Summary	0037956995	93,908.94	166.30	0.177086
Summary	0037958789	171,610.88	43.28	0.025220
Summary	0037959703	471,770.84	678.30	0.143777
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	230,860.55	264.53	0.114584
Summary	0037963954	216,055.17	90.02	0.041665
Summary	0037964118	152,866.64	95.54	0.062499
Summary	0037964813	156,083.62	163.10	0.104495
Summary	0037964884	170,498.50	136.92	0.080306
Summary	0037966128	379,809.96	457.04	0.120334
Summary	0037966129	152,333.47	3.16	0.002074
Summary	0037966571	300,176.98	358.99	0.119593
Summary	0037966854	237,048.02	246.93	0.104169
Summary	0037966959	182,653.64	16.79	0.009192
Summary	0037967749	494,203.88	308.88	0.062501
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	92,210.30	8.92	0.009674
Summary	0037968231	312,177.81	378.16	0.121136
Summary	0037968251	147,516.96	199.76	0.135415
Summary	0037968520	221,500.96	207.66	0.093751
Summary	0037969438	273,515.96	313.40	0.114582
Summary	0037969557	136,415.36	184.73	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037970194	583,843.54	547.35	0.093749
Summary	0037970850	127,922.21	106.60	0.083332
Summary	0037971104	201,154.94	230.49	0.114583
Summary	0037971636	329,141.63	342.86	0.104168
Summary	0037971676	198,918.13	198.92	0.100001
Summary	0037971677	150,729.79	157.01	0.104167
Summary	0037972886	195,540.33	224.06	0.114585
Summary	0037972921	337,096.22	421.37	0.125000
Summary	0037973601	150,457.18	141.05	0.093748
Summary	0037973741	370,538.51	231.59	0.062501
Summary	0037974449	146,136.63	91.34	0.062503
Summary	0037974450	319,427.53	199.64	0.062499
Summary	0037975851	528,121.02	591.92	0.112080
Summary	0037975871	202,056.07	180.25	0.089208
Summary	0037975935	239,282.51	413.48	0.172800
Summary	0037976401	84,527.11	114.46	0.135412
Summary	0037976709	220,050.82	217.48	0.098832
Summary	0037977307	211,324.05	144.00	0.068142
Summary	0037978532	192,544.13	180.51	0.093750
Summary	0037978651	374,959.91	117.17	0.031249
Summary	0037979877	358,107.79	484.94	0.135417
Summary	0037981346	92,249.94	76.87	0.083328
Summary	0037981367	156,291.64	32.56	0.020833
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	264,996.98	276.04	0.104167
Summary	0037985917	323,073.98	201.92	0.062500
Summary	0037985938	246,760.40	262.82	0.106508
Summary	0037989578	328,134.33	341.29	0.104009
Summary	0037990909	125,555.51	127.29	0.101381
Summary	0037991131	71,852.41	51.79	0.072078
Summary	0037991482	357,958.73	14.10	0.003939
Summary	0037991764	379,826.45	354.90	0.093437
Summary	0037992592	126,787.92	117.81	0.092919
Summary	0037994165	556,256.94	463.55	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037994776	225,186.89	209.24	0.092918
Summary	0037995277	114,627.52	113.15	0.098711
Summary	0037995663	280,933.82	321.90	0.114582
Summary	0037995791	78,672.79	65.56	0.083332
Summary	0037995851	104,168.57	141.06	0.135415
Summary	0037996072	157,707.44	40.08	0.025414
Summary	0037996145	252,690.65	234.79	0.092916
Summary	0037997456	628,233.08	654.41	0.104167
Summary	0037998555	453,463.85	377.89	0.083334
Summary	0037999339	390,507.45	569.49	0.145833
Summary	0037999501	347,114.25	470.05	0.135417
Summary	0037999724	255,294.46	415.19	0.162632
Summary	0038001096	122,948.08	128.07	0.104166
Summary	0038001111	312,381.70	12.20	0.003905
Summary	0038002395	248,626.68	233.09	0.093751
Summary	0038002427	559,119.48	514.91	0.092093
Summary	0038002946	281,779.45	410.93	0.145834
Summary	0038003503	247,201.57	180.25	0.072916
Summary	0038003894	211,839.03	308.93	0.145832
Summary	0038004305	134,987.54	154.67	0.114581
Summary	0038006391	291,709.50	91.16	0.031250
Summary	0038006455	133,502.58	154.64	0.115833
Summary	0038006558	224,459.82	2.69	0.001198
Summary	0038006561	119,353.22	62.16	0.052081
Summary	0038007050	84,113.18	105.14	0.124998
Summary	0038007659	402,820.02	377.64	0.093749
Summary	0038008390	1,231,426.77	1,411.01	0.114583
Summary	0038008455	122,519.85	191.44	0.156252
Summary	0038008503	286,826.46	358.53	0.124999
Summary	0038011489	141,601.73	206.50	0.145832
Summary	0038011851	312,876.72	358.50	0.114582
Summary	0038012001	585,900.60	793.41	0.135417
Summary	0038012288	111,035.44	23.13	0.020831
Summary	0038013195	168,781.11	246.14	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038013556	329,594.14	206.00	0.062501
Summary	0038013828	579,780.01	483.15	0.083333
Summary	0038014437	319,166.43	432.20	0.135415
Summary	0038015845	338,745.05	662.24	0.195498
Summary	0038015927	167,996.58	70.00	0.041668
Summary	0038016650	575,784.68	359.87	0.062501
Summary	0038016659	298,219.39	28.58	0.009584
Summary	0038017854	646,708.86	632.59	0.097817
Summary	0038018327	106,035.66	121.50	0.114584
Summary	0038019071	95,019.55	96.29	0.101337
Summary	0038019732	474,121.73	592.65	0.125000
Summary	0038019761	194,149.03	222.46	0.114582
Summary	0038021335	408,973.84	431.38	0.105479
Summary	0038021361	198,574.42	103.42	0.052081
Summary	0038021392	200,098.34	166.75	0.083334
Summary	0038021618	152,889.62	175.19	0.114586
Summary	0038021905	190,075.56	176.61	0.092916
Summary	0038021918	313,998.57	275.29	0.087672
Summary	0038022113	249,129.15	155.71	0.062502
Summary	0038022359	255,260.78	319.08	0.125002
Summary	0038022535	308,018.28	449.19	0.145832
Summary	0038022985	451,377.89	262.67	0.058193
Summary	0038023745	419,499.85	139.56	0.033268
Summary	0038023852	82,609.35	76.92	0.093113
Summary	0038024644	155,621.00	112.18	0.072085
Summary	0038024715	277,982.94	289.57	0.104168
Summary	0038025122	368,976.44	411.34	0.111481
Summary	0038025316	344,062.22	286.72	0.083334
Summary	0038025508	246,536.36	359.53	0.145832
Summary	0038025653	201,923.95	168.27	0.083333
Summary	0038026312	115,740.16	169.64	0.146570
Summary	0038026322	334,439.37	209.02	0.062499
Summary	0038027127	303,900.89	158.28	0.052083
Summary	0038027509	108,660.50	104.20	0.095895

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038028847	674,399.68	843.00	0.125000
Summary	0038028911	313,374.19	326.43	0.104166
Summary	0038029096	151,407.41	236.57	0.156247
Summary	0038029488	56,702.64	41.35	0.072924
Summary	0038030860	205,255.37	171.05	0.083335
Summary	0038031062	308,289.69	128.45	0.041665
Summary	0038031835	98,277.97	163.80	0.166670
Summary	0038031918	270,765.85	366.66	0.135416
Summary	0038032384	104,285.96	32.59	0.031251
Summary	0038032497	285,083.40	237.57	0.083334
Summary	0038032614	152,831.24	127.36	0.083334
Summary	0038034654	193,703.66	181.60	0.093751
Summary	0038034938	186,748.16	196.84	0.105404
Summary	0038035260	178,647.20	260.53	0.145835
Summary	0038035918	394,134.37	435.19	0.110417
Summary	0038037051	361,468.53	338.88	0.093751
Summary	0038037345	459,968.51	753.03	0.163713
Summary	0038043040	559,775.88	621.51	0.111028
Summary	0038043127	127,971.61	95.17	0.074368
Summary	0038043596	403,892.09	378.31	0.093666
Summary	0038043888	180,150.37	226.19	0.125556
Summary	0038044317	176,298.87	18.36	0.010414
Summary	0038044822	57,848.70	36.37	0.062871
Summary	0038045146	217,985.68	219.53	0.100708
Summary	0038045629	593,460.97	556.37	0.093750
Summary	0038046883	133,183.23	221.97	0.166665
Summary	0038047173	294,662.10	122.78	0.041668
Summary	0038047548	268,873.05	9.42	0.003504
Summary	0038048610	87,223.62	90.86	0.104169
Summary	0038049391	285,990.32	238.33	0.083335
Summary	0038049580	308,263.39	224.78	0.072918
Summary	0038049696	13,899.35	10.73	0.077198
Summary	0038052814	1,020,591.73	1,865.44	0.182780
Summary	0038052902	386,182.77	362.05	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038053555	86,862.00	34.82	0.040087
Summary	0038055270	487,844.53	508.17	0.104166
Summary	0038055358	113,797.26	129.44	0.113746
Summary	0038056750	281,692.43	146.71	0.052082
Summary	0038057036	212,871.10	199.57	0.093752
Summary	0038058054	96,091.63	141.73	0.147495
Summary	0038059200	189,946.72	225.35	0.118639
Summary	0038059209	363,695.35	265.19	0.072915
Summary	0038059651	296,423.06	308.11	0.103943
Summary	0038060684	298,823.41	217.89	0.072916
Summary	0038061275	46,922.69	63.54	0.135414
Summary	0038061628	403,069.78	377.88	0.093751
Summary	0038062899	133,446.22	83.40	0.062497
Summary	0038062918	369,950.80	308.29	0.083333
Summary	0038063078	123,413.62	107.05	0.086741
Summary	0038063688	129,872.84	125.27	0.096456
Summary	0038063951	286,221.82	206.32	0.072084
Summary	0038063988	162,088.11	270.15	0.166669
Summary	0038064208	305,247.91	222.58	0.072918
Summary	0038064743	160,249.59	167.21	0.104343
Summary	0038064853	457,097.93	398.21	0.087117
Summary	0038064940	248,349.99	220.06	0.088609
Summary	0038065246	138,680.60	202.24	0.145832
Summary	0038065526	172,006.64	125.42	0.072916
Summary	0038067442	110,108.45	121.45	0.110300
Summary	0038067996	155,624.34	81.05	0.052081
Summary	0038068248	54,346.59	50.95	0.093750
Summary	0038068842	247,761.05	361.32	0.145834
Summary	0038069719	324,006.72	303.76	0.093751
Summary	0038070082	175,534.46	94.34	0.053744
Summary	0038070250	210,103.08	196.97	0.093749
Summary	0038070435	289,641.78	362.05	0.124999
Summary	0038070934	179,251.10	195.92	0.109299
Summary	0038071595	300,968.78	350.67	0.116514

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038072253	468,146.61	292.59	0.062500
Summary	0038072877	207,277.66	246.39	0.118870
Summary	0038074587	396,101.46	330.08	0.083332
Summary	0038075022	134,042.74	125.67	0.093754
Summary	0038075618	98,369.32	10.25	0.010420
Summary	0038075628	173,585.30	198.90	0.114583
Summary	0038076966	330,730.15	241.16	0.072917
Summary	0038077065	243,430.67	177.50	0.072916
Summary	0038077162	325,269.75	406.59	0.125001
Summary	0038077227	248,054.65	335.91	0.135418
Summary	0038081872	417,142.54	260.71	0.062499
Summary	0038082233	323,293.65	177.68	0.054959
Summary	0038082722	319,067.29	60.91	0.019090
Summary	0038082800	74,422.96	131.17	0.176249
Summary	0038083109	72,498.47	87.69	0.120954
Summary	0038083637	308,618.93	289.33	0.093750
Summary	0038084293	120,456.77	87.83	0.072914
Summary	0038084323	224,002.08	350.00	0.156249
Summary	0038084713	324,645.64	541.08	0.166668
Summary	0038085226	226,537.20	117.99	0.052084
Summary	0038085336	303,944.36	219.09	0.072082
Summary	0038086410	365,476.73	190.35	0.052083
Summary	0038086689	405,282.91	173.76	0.042874
Summary	0038087001	319,916.45	416.65	0.130237
Summary	0038087593	312,275.27	390.34	0.124999
Summary	0038087691	279,278.58	145.46	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
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)	42,062.63	10.356

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)	42,062.63	10.356

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
196	33,129,143.66	5,755,305.88	17.372

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
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
0037924794	203,521.56	8,172.78	4.016
0037925264	142,401.78	3,597.09	2.526

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037942822	101,753.18	59,152.29	58.133
0037943696	146,999.94	21,521.86	14.641

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	136,158.89	34.043
0037964539	188,022.00	58,482.02	31.104
0037964582	225,853.57	7,017.40	3.107
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037966468	191,868.40	11,553.91	6.022
0037968253	140,303.15	39,185.41	27.929
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037971135	273,248.99	103,134.84	37.744
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037975307	121,387.89	3,933.37	3.240
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	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)

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038003328	148,316.58	20,516.26	13.833
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(9,322.40)	(5.175)
0038008767	145,025.78	56,715.77	39.107
0038008987	173,422.04	37,609.26	21.687
0038009094	48,405.13	62,484.51	129.087
0038010004	406,166.56	42,062.63	10.356
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038060431	173,936.36	38,211.55	21.969
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038066669	110,045.84	11,980.52	10.887
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071773	208,581.60	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
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038078504	116,284.83	(5,503.15)	(4.732)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,360.62	4.018
0038082754	98,575.69	18,933.83	19.207
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

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

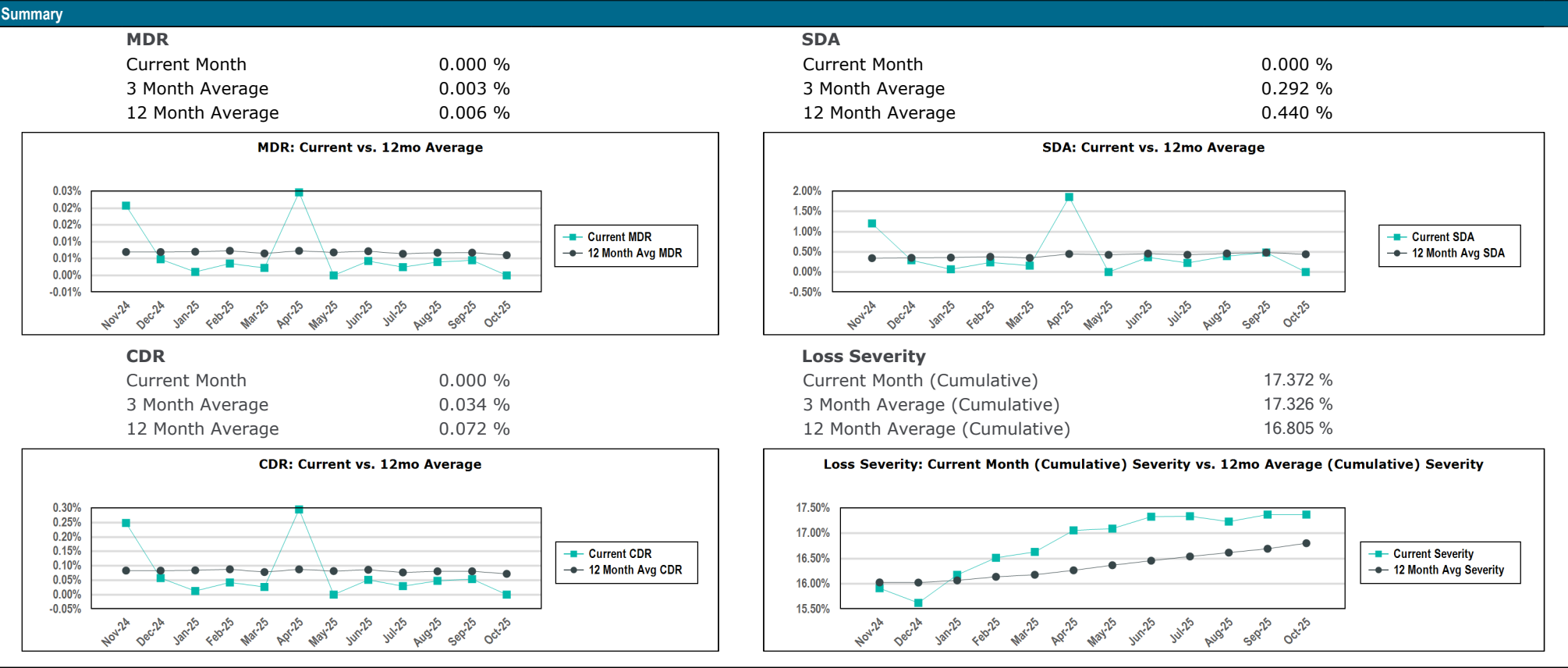
Realized Loss Loan Detail Report - Loans with Losses during Current Period

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)	42,062.63

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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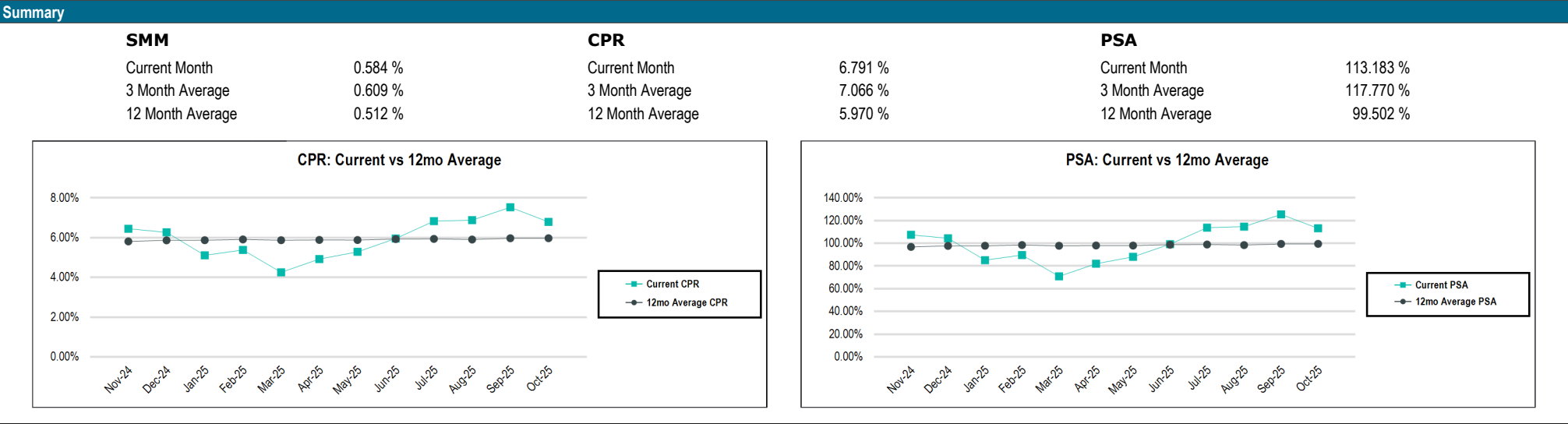
Realized Loss Report - Collateral



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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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				