

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: 28-May-2024
 09-May-2024 11:26:18 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/30/2024	0.00000 %	7,757,110,066.70	0.00	55,130,421.61	0.00	7,701,979,645.09	55,130,421.61	0.00
1M-1	30711XEK6	05/24/2024	6.74450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	05/24/2024	8.99450 %	51,304,277.96	423,001.63	1,017,500.10	0.00	50,286,777.86	1,440,501.73	0.00
1M-2H		04/30/2024	0.00000 %	187,901,536.63	0.00	3,726,586.55	0.00	184,174,950.08	3,726,586.55	0.00
1M-2A	30711XEL4	05/24/2024	8.99450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	05/24/2024	8.99450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	05/24/2024	8.99450 %	51,304,277.96	423,001.63	1,017,500.10	0.00	50,286,777.86	1,440,501.73	0.00
1M-CH		04/30/2024	0.00000 %	187,901,536.63	0.00	3,726,586.55	0.00	184,174,950.08	3,726,586.55	0.00
1B-1	30711XEQ3	05/24/2024	11.19450 %	126,754,000.00	8,722.38	0.00	0.00	850,000.00	8,722.38	0.00
1B-1H		04/30/2024	0.00000 %	92,035,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		04/30/2024	0.00000 %	214,794,997.30	0.00	0.00	48,008.34	214,746,988.96	0.00	4,042,991.04
1A-I1	30711XEW0	05/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	05/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	05/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	05/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	05/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	05/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	05/24/2024	2.30000 %	0.00	108,166.52	0.00	0.00	0.00	108,166.52	0.00
1C-I2	30711XFX7	05/24/2024	1.80000 %	0.00	84,652.06	0.00	0.00	0.00	84,652.06	0.00
1C-I3	30711XFY5	05/24/2024	1.30000 %	0.00	61,137.60	0.00	0.00	0.00	61,137.60	0.00
1C-I4	30711XFZ2	05/24/2024	0.80000 %	0.00	37,623.14	0.00	0.00	0.00	37,623.14	0.00
1E-A1	30711XES9	05/24/2024	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	05/24/2024	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	05/24/2024	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	05/24/2024	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	05/24/2024	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 28-May-2024
 09-May-2024 11:26:19 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	05/24/2024	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	05/24/2024	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	05/24/2024	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	05/24/2024	6.69450 %	51,304,277.96	314,835.11	1,017,500.10	0.00	50,286,777.86	1,332,335.21	0.00
1E-C2	30711XFD1	05/24/2024	7.19450 %	51,304,277.96	338,349.58	1,017,500.10	0.00	50,286,777.86	1,355,849.68	0.00
1E-C3	30711XFE9	05/24/2024	7.69450 %	51,304,277.96	361,864.04	1,017,500.10	0.00	50,286,777.86	1,379,364.14	0.00
1E-C4	30711XFF6	05/24/2024	8.19450 %	51,304,277.96	385,378.50	1,017,500.10	0.00	50,286,777.86	1,402,878.60	0.00
1E-D1	30711XFG4	05/24/2024	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	05/24/2024	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	05/24/2024	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	05/24/2024	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	05/24/2024	8.99450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	05/24/2024	6.69450 %	51,304,277.96	314,835.11	1,017,500.10	0.00	50,286,777.86	1,332,335.21	0.00
1E-F2	30711XFP4	05/24/2024	7.19450 %	51,304,277.96	338,349.58	1,017,500.10	0.00	50,286,777.86	1,355,849.68	0.00
1E-F3	30711XFQ2	05/24/2024	7.69450 %	51,304,277.96	361,864.04	1,017,500.10	0.00	50,286,777.86	1,379,364.14	0.00
1E-F4	30711XFR0	05/24/2024	8.19450 %	51,304,277.96	385,378.50	1,017,500.10	0.00	50,286,777.86	1,402,878.60	0.00
1E-F5	30711XFS8	05/24/2024	8.99450 %	51,304,277.96	423,001.63	1,017,500.10	0.00	50,286,777.86	1,440,501.73	0.00
1X-1	30711XGA6	05/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	05/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	05/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	05/24/2024	2.30000 %	0.00	108,166.52	0.00	0.00	0.00	108,166.52	0.00
1Y-2	30711XGF5	05/24/2024	1.80000 %	0.00	84,652.06	0.00	0.00	0.00	84,652.06	0.00
1Y-3	30711XGG3	05/24/2024	1.30000 %	0.00	61,137.60	0.00	0.00	0.00	61,137.60	0.00
1Y-4	30711XGH1	05/24/2024	0.80000 %	0.00	37,623.14	0.00	0.00	0.00	37,623.14	0.00
Totals				9,130,845,174.82	4,661,740.37	73,776,095.81	48,008.34	9,057,021,070.67	78,437,836.18	4,042,991.04

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 28-May-2024
09-May-2024 11:26:19 AM

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

NOTE: Ending Balances for 1B-1/1B-1H were adjusted in the amount of \$125,904,000.00 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 28-May-2024
09-May-2024 11:26:19 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	7,757,110,066.70	19,789,131.06	35,341,290.55	0.00	0.00	55,130,421.61	7,701,979,645.09	0.18287073	55,130,421.61
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	154,854,281.00	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.32473612	1,017,500.10
1M-2H	567,152,653.00	187,901,536.63	1,348,234.42	2,378,352.13	0.00	0.00	3,726,586.55	184,174,950.08	0.32473612	3,726,586.55
1M-2A	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	51,618,093.67	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.97420835	1,017,500.10
1M-CH	189,050,884.33	187,901,536.63	1,348,234.42	2,378,352.13	0.00	0.00	3,726,586.55	184,174,950.08	0.97420835	3,726,586.55
1B-1	850,000.00	126,754,000.00	0.00	0.00	0.00	0.00	0.00	850,000.00	1.00000000	0.00
1B-1H	217,939,980.00	92,035,980.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	214,794,997.30	0.00	0.00	0.00	48,008.34	48,008.34	214,746,988.96	0.98152113	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 28-May-2024
09-May-2024 11:26:19 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	51,618,093.67	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.97420835	1,017,500.10
1E-C2	51,618,093.67	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.97420835	1,017,500.10
1E-C3	51,618,093.67	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.97420835	1,017,500.10
1E-C4	51,618,093.67	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.97420835	1,017,500.10
1E-D1	103,236,187.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	103,236,187.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	103,236,187.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	103,236,187.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	103,236,187.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	103,236,187.33	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.48710418	1,017,500.10
1E-F2	103,236,187.33	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.48710418	1,017,500.10
1E-F3	103,236,187.33	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.48710418	1,017,500.10
1E-F4	103,236,187.33	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.48710418	1,017,500.10
1E-F5	103,236,187.33	51,304,277.96	368,119.36	649,380.74	0.00	0.00	1,017,500.10	50,286,777.86	0.48710418	1,017,500.10
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,131,781,962.34	9,130,845,174.82	26,534,912.86	47,241,182.95	0.00	48,008.34	73,824,104.15	9,057,021,070.67	0.19632931	73,776,095.81

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$531,050,719 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$81,096,000 and \$125,904,000 as a result of CAS 2017-C01 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C01



Distribution Date: 28-May-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	184.17971262	0.46986009	0.83912033	0.00000000	0.00000000	1.30898042	182.87073220	0.18287073	1.30898042
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	331.30681069	2.37719847	4.19349556	0.00000000	0.00000000	6.57069403	324.73611666	0.32473612	6.57069403
1M-2H	567,152,653.00	331.30681067	2.37719847	4.19349556	0.00000000	0.00000000	6.57069403	324.73611664	0.32473612	6.57069403
1M-2A	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	189,050,884.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	51,618,093.67	993.92043201	7.13159541	12.58048668	0.00000000	0.00000000	19.71208209	974.20834991	0.97420835	19.71208209
1M-CH	189,050,884.33	993.92043204	7.13159542	12.58048667	0.00000000	0.00000000	19.71208208	974.20834995	0.97420835	19.71208208
1B-1	850,000.00	149122.35294118	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	217,939,980.00	422.29966250	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	981.74055914	0.00000000	0.00000000	0.00000000	0.21942659	0.21942659	981.52113255	0.98152113	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 28-May-2024
 09-May-2024 11:26:19 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	993.92043201	7.13159541	12.58048668	0.00000000	0.00000000	19.71208209	974.20834991	0.97420835	19.71208209
1E-C2	51,618,093.67	993.92043201	7.13159541	12.58048668	0.00000000	0.00000000	19.71208209	974.20834991	0.97420835	19.71208209
1E-C3	51,618,093.67	993.92043201	7.13159541	12.58048668	0.00000000	0.00000000	19.71208209	974.20834991	0.97420835	19.71208209
1E-C4	51,618,093.67	993.92043201	7.13159541	12.58048668	0.00000000	0.00000000	19.71208209	974.20834991	0.97420835	19.71208209
1E-D1	103,236,187.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	496.96021605	3.56579771	6.29024334	0.00000000	0.00000000	9.85604105	487.10417500	0.48710418	9.85604105
1E-F2	103,236,187.33	496.96021605	3.56579771	6.29024334	0.00000000	0.00000000	9.85604105	487.10417500	0.48710418	9.85604105
1E-F3	103,236,187.33	496.96021605	3.56579771	6.29024334	0.00000000	0.00000000	9.85604105	487.10417500	0.48710418	9.85604105
1E-F4	103,236,187.33	496.96021605	3.56579771	6.29024334	0.00000000	0.00000000	9.85604105	487.10417500	0.48710418	9.85604105
1E-F5	103,236,187.33	496.96021605	3.56579771	6.29024334	0.00000000	0.00000000	9.85604105	487.10417500	0.48710418	9.85604105
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: 28-May-2024
 09-May-2024 11:26:19 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,757,110,066.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,701,979,645.09
1M-1	N/A	N/A	6.74450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	04/25/24 - 05/27/24	33	8.99450 %	51,304,277.96	423,001.63	0.00	0.00	0.00	0.00	423,001.63	0.00	50,286,777.86
1M-2H	N/A	N/A	0.00000 %	187,901,536.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	184,174,950.08
1M-2A	N/A	N/A	8.99450 %	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	8.99450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	04/25/24 - 05/27/24	33	8.99450 %	51,304,277.96	423,001.63	0.00	0.00	0.00	0.00	423,001.63	0.00	50,286,777.86
1M-CH	N/A	N/A	0.00000 %	187,901,536.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	184,174,950.08
1B-1	04/25/24 - 05/27/24	33	11.19450 %	126,754,000.00	8,722.38	0.00	0.00	0.00	0.00	8,722.38	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	92,035,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	214,794,997.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,746,988.96
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	04/25/24 - 05/27/24	33	2.30000 %	51,304,277.96	108,166.52	0.00	0.00	0.00	0.00	108,166.52	0.00	50,286,777.86
1C-I2	04/25/24 - 05/27/24	33	1.80000 %	51,304,277.96	84,652.06	0.00	0.00	0.00	0.00	84,652.06	0.00	50,286,777.86
1C-I3	04/25/24 - 05/27/24	33	1.30000 %	51,304,277.96	61,137.60	0.00	0.00	0.00	0.00	61,137.60	0.00	50,286,777.86
1C-I4	04/25/24 - 05/27/24	33	0.80000 %	51,304,277.96	37,623.14	0.00	0.00	0.00	0.00	37,623.14	0.00	50,286,777.86
1E-A1	N/A	N/A	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	7.19450 %	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: 28-May-2024
09-May-2024 11:26:19 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	04/25/24 - 05/27/24	33	6.69450 %	51,304,277.96	314,835.11	0.00	0.00	0.00	0.00	314,835.11	0.00	50,286,777.86
1E-C2	04/25/24 - 05/27/24	33	7.19450 %	51,304,277.96	338,349.58	0.00	0.00	0.00	0.00	338,349.58	0.00	50,286,777.86
1E-C3	04/25/24 - 05/27/24	33	7.69450 %	51,304,277.96	361,864.04	0.00	0.00	0.00	0.00	361,864.04	0.00	50,286,777.86
1E-C4	04/25/24 - 05/27/24	33	8.19450 %	51,304,277.96	385,378.50	0.00	0.00	0.00	0.00	385,378.50	0.00	50,286,777.86
1E-D1	N/A	N/A	6.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	7.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	7.69450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	8.19450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	8.99450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	04/25/24 - 05/27/24	33	6.69450 %	51,304,277.96	314,835.11	0.00	0.00	0.00	0.00	314,835.11	0.00	50,286,777.86
1E-F2	04/25/24 - 05/27/24	33	7.19450 %	51,304,277.96	338,349.58	0.00	0.00	0.00	0.00	338,349.58	0.00	50,286,777.86
1E-F3	04/25/24 - 05/27/24	33	7.69450 %	51,304,277.96	361,864.04	0.00	0.00	0.00	0.00	361,864.04	0.00	50,286,777.86
1E-F4	04/25/24 - 05/27/24	33	8.19450 %	51,304,277.96	385,378.50	0.00	0.00	0.00	0.00	385,378.50	0.00	50,286,777.86
1E-F5	04/25/24 - 05/27/24	33	8.99450 %	51,304,277.96	423,001.63	0.00	0.00	0.00	0.00	423,001.63	0.00	50,286,777.86
1X-1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	04/25/24 - 05/27/24	33	2.30000 %	51,304,277.96	108,166.52	0.00	0.00	0.00	0.00	108,166.52	0.00	50,286,777.86
1Y-2	04/25/24 - 05/27/24	33	1.80000 %	51,304,277.96	84,652.06	0.00	0.00	0.00	0.00	84,652.06	0.00	50,286,777.86
1Y-3	04/25/24 - 05/27/24	33	1.30000 %	51,304,277.96	61,137.60	0.00	0.00	0.00	0.00	61,137.60	0.00	50,286,777.86
1Y-4	04/25/24 - 05/27/24	33	0.80000 %	51,304,277.96	37,623.14	0.00	0.00	0.00	0.00	37,623.14	0.00	50,286,777.86
Totals					4,661,740.37	0.00	0.00	0.00	0.00	4,661,740.37	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: 28-May-2024
 09-May-2024 11:26:19 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	184.17971262	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.87073220
1M-1	457,271,000.00	6.74450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	8.99450 %	331.30681069	2.73161082	0.00000000	0.00000000	0.00000000	0.00000000	2.73161082	0.00000000	324.73611666
1M-2H	567,152,653.00	0.00000 %	331.30681067	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	324.73611664
1M-2A	51,618,093.67	8.99450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	8.99450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	51,618,093.67	8.99450 %	993.92043201	8.19483247	0.00000000	0.00000000	0.00000000	0.00000000	8.19483247	0.00000000	974.20834991
1M-CH	189,050,884.33	0.00000 %	993.92043204	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	974.20834995
1B-1	850,000.00	11.19450 %	149122.35294118	10.26162353	0.00000000	0.00000000	0.00000000	0.00000000	10.26162353	0.00000000	1000.00000000
1B-1H	217,939,980.00	0.00000 %	422.29966250	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	981.74055914	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.52113255
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 %	993.92043201	2.09551559	0.00000000	0.00000000	0.00000000	0.00000000	2.09551559	0.00000000	974.20834991
1C-I2	0.00	1.80000 %	993.92043201	1.63996874	0.00000000	0.00000000	0.00000000	0.00000000	1.63996874	0.00000000	974.20834991
1C-I3	0.00	1.30000 %	993.92043201	1.18442189	0.00000000	0.00000000	0.00000000	0.00000000	1.18442189	0.00000000	974.20834991
1C-I4	0.00	0.80000 %	993.92043201	0.72887504	0.00000000	0.00000000	0.00000000	0.00000000	0.72887504	0.00000000	974.20834991
1E-A1	51,618,093.67	6.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	8.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	7.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	7.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	51,618,093.67	8.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	6.69450 %	993.92043201	6.09931688	0.00000000	0.00000000	0.00000000	0.00000000	6.09931688	0.00000000	974.20834991
1E-C2	51,618,093.67	7.19450 %	993.92043201	6.55486392	0.00000000	0.00000000	0.00000000	0.00000000	6.55486392	0.00000000	974.20834991
1E-C3	51,618,093.67	7.69450 %	993.92043201	7.01041077	0.00000000	0.00000000	0.00000000	0.00000000	7.01041077	0.00000000	974.20834991
1E-C4	51,618,093.67	8.19450 %	993.92043201	7.46595762	0.00000000	0.00000000	0.00000000	0.00000000	7.46595762	0.00000000	974.20834991
1E-D1	103,236,187.33	6.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	7.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	7.69450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	8.19450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	8.99450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	6.69450 %	496.96021605	3.04965844	0.00000000	0.00000000	0.00000000	0.00000000	3.04965844	0.00000000	487.10417500
1E-F2	103,236,187.33	7.19450 %	496.96021605	3.27743196	0.00000000	0.00000000	0.00000000	0.00000000	3.27743196	0.00000000	487.10417500
1E-F3	103,236,187.33	7.69450 %	496.96021605	3.50520539	0.00000000	0.00000000	0.00000000	0.00000000	3.50520539	0.00000000	487.10417500
1E-F4	103,236,187.33	8.19450 %	496.96021605	3.73297881	0.00000000	0.00000000	0.00000000	0.00000000	3.73297881	0.00000000	487.10417500
1E-F5	103,236,187.33	8.99450 %	496.96021605	4.09741623	0.00000000	0.00000000	0.00000000	0.00000000	4.09741623	0.00000000	487.10417500
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 %	496.96021605	1.04775779	0.00000000	0.00000000	0.00000000	0.00000000	1.04775779	0.00000000	487.10417500
1Y-2	0.00	1.80000 %	496.96021605	0.81998437	0.00000000	0.00000000	0.00000000	0.00000000	0.81998437	0.00000000	487.10417500
1Y-3	0.00	1.30000 %	496.96021605	0.59221094	0.00000000	0.00000000	0.00000000	0.00000000	0.59221094	0.00000000	487.10417500
1Y-4	0.00	0.80000 %	496.96021605	0.36443752	0.00000000	0.00000000	0.00000000	0.00000000	0.36443752	0.00000000	487.10417500

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,516,399.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(48,008.34)
Total Deposits	1,468,390.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,449,224.11
Total Withdrawals (Pool Distribution Amount)	1,468,390.77
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	59,922,516.60
Total Principal Reduction Cumulative	35,388,017,690.65
Scheduled Principal Current	21,505,484.84
Scheduled Principal Cumulative	3,779,191,570.30
Unscheduled Principal Current	38,369,023.42
Unscheduled Principal Cumulative	31,604,783,171.31
Senior Reduction Amount	55,130,421.61
Subordinate Reduction Amount	4,744,086.65
Calculated Tranche Write-down Amount	48,008.34
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	97,095.11
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	53,199.10
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	48786
Period Reference Pool Removal Loan Count	229
Period Ending Loan Count	48557
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,369,978,342.04
Period PIF Loan Count Current	224
PIF Loan Count Cumulative	131319
Period PIF Loan UPB Current	31,299,149.21
PIF Loan UPB Cumulative	30,351,856,117.50
Period Partial Prepayment Amount	6,760,568.11
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	480,293.85
Credit Event Amount Cumulative	25,453,602.87
Total Active Modified Loan Count	938
Total Active Modified Loan UPB	221,917,783.36
Adjusted SOFR	5.444500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.018995%
Subordinate Percentage	7.981005%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.980000 %	7.980000 %
1M-1	0.00	0.00	2.650000 %	7.980000 %	7.980000 %
1M-1H	0.00	0.00	2.650000 %	7.980000 %	7.980000 %
1M-2	0.00	0.00	1.000000 %	5.140000 %	5.180000 %
1M-2H	0.00	0.00	1.000000 %	5.140000 %	5.180000 %
1M-2A	0.00	0.00	2.100000 %	7.980000 %	7.980000 %
1M-2B	0.00	0.00	1.550000 %	7.980000 %	7.980000 %
1M-2C	0.00	0.00	1.000000 %	5.140000 %	5.180000 %
1B-1	0.00	0.00	0.500000 %	2.550000 %	2.570000 %
1B-1H	0.00	0.00	0.500000 %	2.550000 %	2.570000 %
1B-2H	48,008.34	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	430	76,418,141.15	0.885557 %	0.913003 %
60 Days	123	21,889,664.11	0.253311 %	0.261526 %
90 Days	50	10,284,068.24	0.102972 %	0.122869 %
120 Days	40	6,615,807.53	0.082377 %	0.079042 %
150 Days	31	6,815,912.09	0.063842 %	0.081433 %
180+ Days	150	30,619,171.59	0.308915 %	0.365821 %
Totals	824	152,642,764.71	1.696975 %	1.823694 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	353	99,071,318.89	97,095.11	0.098005

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	332,376.30	95.12	0.028618
Summary	0037906667	149,114.31	201.93	0.135420
Summary	0037906755	277,996.57	511.08	0.183844
Summary	0037906920	157,748.86	147.89	0.093750
Summary	0037907226	144,919.08	319.31	0.220337
Summary	0037907273	250,064.04	26.05	0.010417
Summary	0037907385	158,969.06	43.55	0.027395
Summary	0037907638	298,494.97	31.09	0.010416
Summary	0037907913	313,805.61	261.50	0.083332
Summary	0037908497	264,182.15	220.15	0.083333
Summary	0037909377	619,605.79	387.25	0.062499
Summary	0037910358	316,112.75	362.21	0.114583
Summary	0037910436	412,464.38	558.55	0.135418
Summary	0037910510	404,983.57	632.79	0.156251
Summary	0037910785	205,710.49	278.57	0.135418
Summary	0037910899	86,953.94	90.58	0.104170
Summary	0037911544	71,935.03	59.95	0.083339
Summary	0037912808	149,526.95	171.33	0.114581
Summary	0037914152	395,162.29	493.95	0.124999
Summary	0037914854	212,801.47	288.17	0.135417
Summary	0037915031	345,893.34	288.24	0.083332
Summary	0037915737	425,698.36	430.37	0.101097
Summary	0037916242	356,169.13	333.91	0.093750
Summary	0037916736	384,167.62	40.02	0.010417
Summary	0037916774	577,758.26	782.38	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037917245	247,389.55	412.32	0.166668
Summary	0037918000	98,056.01	88.10	0.089847
Summary	0037918420	352,334.07	403.72	0.114584
Summary	0037918526	111,799.68	174.69	0.156253
Summary	0037918592	208,561.58	130.35	0.062500
Summary	0037918962	115,173.93	191.96	0.166670
Summary	0037919007	219,925.93	328.42	0.149332
Summary	0037919126	389,230.11	202.72	0.052082
Summary	0037919235	327,758.70	375.56	0.114584
Summary	0037919910	220,623.39	183.85	0.083332
Summary	0037920217	213,568.55	244.71	0.114581
Summary	0037920228	370,616.31	501.88	0.135418
Summary	0037920310	606,657.00	947.90	0.156250
Summary	0037920372	92,368.63	96.22	0.104170
Summary	0037921630	197,245.80	308.20	0.156252
Summary	0037921946	213,109.78	88.80	0.041669
Summary	0037922111	320,610.25	467.56	0.145834
Summary	0037922257	513,419.60	521.71	0.101615
Summary	0037922321	233,772.86	194.81	0.083333
Summary	0037922778	463,913.96	531.57	0.114584
Summary	0037923627	432,160.81	401.55	0.092917
Summary	0037923690	268,815.94	280.02	0.104168
Summary	0037924175	342,541.44	535.22	0.156250
Summary	0037924237	125,836.87	157.30	0.125003
Summary	0037924491	38,440.84	72.08	0.187509
Summary	0037925153	225,085.30	304.80	0.135415
Summary	0037925406	341,189.65	317.02	0.092916
Summary	0037927043	482,149.51	803.58	0.166666
Summary	0037928632	208,562.56	225.94	0.108332
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	196,564.37	225.23	0.114583
Summary	0037929845	465,541.89	339.46	0.072917
Summary	0037929890	235,127.52	210.46	0.089509
Summary	0037929894	272,756.11	170.47	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037930698	202,177.58	231.66	0.114582
Summary	0037931237	86,792.74	134.89	0.155416
Summary	0037931245	124,835.66	156.04	0.124996
Summary	0037931314	278,657.67	319.30	0.114585
Summary	0037931403	346,258.57	37.71	0.010891
Summary	0037931764	393,803.57	160.80	0.040833
Summary	0037932340	332,720.58	381.24	0.114583
Summary	0037933234	300,398.43	438.08	0.145833
Summary	0037933278	604,311.16	818.34	0.135417
Summary	0037933299	190,163.34	356.56	0.187502
Summary	0037933427	373,647.09	505.98	0.135417
Summary	0037933708	189,648.19	158.04	0.083333
Summary	0037934240	272,633.26	228.78	0.083915
Summary	0037935747	239,849.91	199.87	0.083331
Summary	0037936143	338,382.69	211.49	0.062500
Summary	0037936534	243,917.12	152.45	0.062501
Summary	0037937636	177,114.20	239.84	0.135415
Summary	0037937662	171,874.53	313.57	0.182441
Summary	0037938096	141,804.08	236.34	0.166667
Summary	0037938169	84,247.83	122.86	0.145832
Summary	0037939022	317,983.63	198.74	0.062500
Summary	0037939239	164,267.11	205.33	0.124998
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037939825	217,013.18	226.06	0.104169
Summary	0037939910	189,250.73	177.42	0.093749
Summary	0037940164	198,152.94	227.05	0.114583
Summary	0037940409	256,449.38	160.28	0.062500
Summary	0037940486	171,715.03	172.30	0.100341
Summary	0037941023	143,187.06	178.98	0.124997
Summary	0037941111	368,837.96	461.05	0.125001
Summary	0037941808	247,227.56	309.03	0.124998
Summary	0037941995	283,302.60	236.09	0.083335
Summary	0037942230	476,610.88	546.12	0.114584
Summary	0037942354	164,297.73	102.69	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037942938	86,207.60	62.86	0.072917
Summary	0037942960	77,415.39	112.90	0.145837
Summary	0037942984	51,250.59	64.06	0.124994
Summary	0037943035	152,506.18	222.40	0.145830
Summary	0037943056	374,385.74	389.99	0.104168
Summary	0037943120	387,466.48	524.69	0.135416
Summary	0037944097	217,727.33	340.20	0.156250
Summary	0037944396	411,313.93	299.92	0.072918
Summary	0037944613	549,454.41	400.64	0.072916
Summary	0037945192	131,590.53	30.86	0.023452
Summary	0037946275	185,222.84	176.61	0.095350
Summary	0037947271	618,962.32	644.75	0.104166
Summary	0037947337	236,667.72	73.96	0.031251
Summary	0037947449	171,295.90	94.81	0.055349
Summary	0037948457	405,959.52	338.30	0.083333
Summary	0037948957	86,299.68	26.97	0.031252
Summary	0037949123	198,332.85	144.62	0.072918
Summary	0037949245	435,688.45	399.04	0.091588
Summary	0037949905	533,766.27	389.20	0.072916
Summary	0037950343	424,040.45	838.56	0.197755
Summary	0037951452	193,934.23	306.18	0.157878
Summary	0037951648	242,558.72	255.64	0.105393
Summary	0037951661	240,357.70	211.74	0.088094
Summary	0037952031	562,415.71	585.85	0.104167
Summary	0037953193	96,554.54	6.66	0.006898
Summary	0037953222	348,234.84	326.47	0.093750
Summary	0037954837	564,832.24	411.86	0.072917
Summary	0037955036	82,907.01	86.36	0.104165
Summary	0037955188	118,521.82	185.19	0.156250
Summary	0037955574	614,429.48	448.02	0.072916
Summary	0037955856	403,941.28	375.33	0.092917
Summary	0037955992	371,263.22	363.53	0.097917
Summary	0037956042	108,342.87	158.00	0.145833
Summary	0037956344	210,568.26	307.08	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037956651	388,605.69	404.80	0.104167
Summary	0037956697	396,786.59	247.99	0.062500
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	95,490.21	169.10	0.177086
Summary	0037957674	198,106.78	185.73	0.093752
Summary	0037958257	333,691.19	417.11	0.124999
Summary	0037958446	400,266.82	500.33	0.124999
Summary	0037958789	174,563.16	43.28	0.024793
Summary	0037958853	293,389.03	213.93	0.072917
Summary	0037958941	395,836.72	371.10	0.093751
Summary	0037959210	410,121.44	299.05	0.072917
Summary	0037959486	127,819.78	226.35	0.177085
Summary	0037959703	458,298.44	662.86	0.144635
Summary	0037959834	494,572.28	772.77	0.156250
Summary	0037960833	145,352.33	105.99	0.072919
Summary	0037961113	235,997.78	270.41	0.114582
Summary	0037962551	391,707.82	244.82	0.062501
Summary	0037963051	337,382.64	281.15	0.083333
Summary	0037963863	394,754.87	164.48	0.041666
Summary	0037963954	233,493.18	97.29	0.041667
Summary	0037964051	395,176.72	329.31	0.083332
Summary	0037964118	190,996.36	119.37	0.062499
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	143,165.59	178.96	0.125002
Summary	0037964813	157,577.82	163.10	0.103504
Summary	0037966128	388,538.02	467.54	0.120333
Summary	0037966571	277,465.09	244.40	0.088083
Summary	0037966854	241,801.53	251.88	0.104168
Summary	0037966959	187,467.69	16.79	0.008956
Summary	0037967749	524,504.00	327.82	0.062501
Summary	0037967788	94,112.56	8.92	0.009478
Summary	0037968231	316,497.68	378.16	0.119483
Summary	0037968251	152,941.37	207.11	0.135418
Summary	0037968520	226,352.89	212.21	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037969438	279,424.15	320.17	0.114582
Summary	0037969557	139,351.34	188.70	0.135413
Summary	0037970194	596,412.23	559.14	0.093751
Summary	0037970850	130,339.53	108.62	0.083336
Summary	0037971104	205,840.71	235.86	0.114584
Summary	0037971636	335,797.66	349.79	0.104167
Summary	0037971676	203,146.38	203.15	0.100002
Summary	0037971677	153,933.22	160.35	0.104169
Summary	0037971975	135,759.96	169.70	0.125000
Summary	0037972397	239,621.34	124.80	0.052082
Summary	0037972886	199,686.82	228.81	0.114584
Summary	0037972921	363,435.29	454.29	0.124999
Summary	0037973601	158,628.52	148.71	0.093747
Summary	0037973741	378,572.13	236.61	0.062501
Summary	0037974449	149,192.01	93.25	0.062503
Summary	0037974450	330,524.29	206.58	0.062501
Summary	0037975851	533,494.64	591.92	0.110951
Summary	0037975871	194,758.15	112.64	0.057836
Summary	0037975935	236,238.22	410.31	0.173685
Summary	0037976401	86,235.21	116.78	0.135420
Summary	0037976709	222,296.07	217.48	0.097833
Summary	0037977307	215,239.14	145.63	0.067660
Summary	0037978472	181,896.58	170.53	0.093751
Summary	0037978532	197,775.20	185.41	0.093748
Summary	0037978651	381,265.37	119.15	0.031251
Summary	0037979877	365,843.28	495.41	0.135416
Summary	0037981346	90,450.81	75.38	0.083338
Summary	0037981367	158,758.85	33.07	0.020830
Summary	0037982100	547,152.92	626.95	0.114584
Summary	0037982823	234,996.15	195.83	0.083333
Summary	0037984013	129,185.52	188.40	0.145837
Summary	0037984054	120,761.32	125.79	0.104164
Summary	0037984873	219,777.56	297.62	0.135419
Summary	0037984901	637,554.30	1,129.00	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037984906	240,890.60	326.21	0.135418
Summary	0037985043	254,290.74	397.33	0.156250
Summary	0037985656	270,904.73	282.19	0.104166
Summary	0037985917	330,001.56	206.25	0.062500
Summary	0037989578	331,662.51	341.29	0.102903
Summary	0037991131	73,298.88	52.84	0.072088
Summary	0037991482	365,344.32	14.10	0.003859
Summary	0037991712	187,595.76	234.49	0.124997
Summary	0037991764	385,756.26	354.90	0.092001
Summary	0037992592	129,526.64	120.35	0.092915
Summary	0037994165	567,788.23	473.16	0.083334
Summary	0037994776	230,115.19	213.82	0.092919
Summary	0037995663	286,737.72	328.55	0.114582
Summary	0037995791	80,372.19	66.98	0.083337
Summary	0037995851	107,229.80	145.21	0.135419
Summary	0037996072	160,500.20	40.79	0.025414
Summary	0037996145	258,170.12	239.88	0.092915
Summary	0037997456	640,927.72	667.63	0.104166
Summary	0037998555	463,287.92	386.07	0.083333
Summary	0037999339	398,428.72	581.04	0.145833
Summary	0037999501	354,134.08	479.56	0.135418
Summary	0037999724	250,627.64	182.75	0.072917
Summary	0038001096	125,679.88	130.92	0.104169
Summary	0038001111	325,297.29	12.20	0.003750
Summary	0038002395	253,379.27	237.54	0.093749
Summary	0038002946	287,842.24	419.77	0.145833
Summary	0038003503	252,215.80	183.91	0.072918
Summary	0038003541	389,587.06	405.82	0.104167
Summary	0038003894	216,431.20	315.63	0.145834
Summary	0038004305	138,043.33	158.17	0.114580
Summary	0038006391	297,176.89	92.87	0.031251
Summary	0038006455	134,664.69	154.64	0.114833
Summary	0038006561	121,832.71	63.45	0.052080
Summary	0038007050	85,819.24	107.27	0.124995

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038007659	410,897.84	385.22	0.093751
Summary	0038008390	1,254,494.87	1,437.44	0.114583
Summary	0038008455	125,104.04	195.48	0.156254
Summary	0038008503	292,756.94	365.95	0.125001
Summary	0038011142	345,208.33	287.67	0.083332
Summary	0038011489	144,678.13	210.99	0.145834
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	319,614.82	366.23	0.114585
Summary	0038012001	597,358.86	808.92	0.135416
Summary	0038012288	113,227.55	23.59	0.020834
Summary	0038013195	170,963.20	249.32	0.145833
Summary	0038013556	336,204.00	210.13	0.062501
Summary	0038013828	592,212.03	493.51	0.083333
Summary	0038014437	326,430.91	442.04	0.135416
Summary	0038015845	344,930.66	671.91	0.194796
Summary	0038015927	171,888.26	71.62	0.041667
Summary	0038016650	590,262.94	368.91	0.062499
Summary	0038016659	303,417.30	29.08	0.009584
Summary	0038018327	108,330.10	124.13	0.114585
Summary	0038019732	485,019.08	606.27	0.124999
Summary	0038019761	197,792.18	226.64	0.114585
Summary	0038021361	201,957.73	105.19	0.052085
Summary	0038021392	205,362.03	171.14	0.083336
Summary	0038021618	156,212.12	178.99	0.114581
Summary	0038021905	194,247.46	180.49	0.092918
Summary	0038022113	252,027.92	157.52	0.062501
Summary	0038022359	260,754.42	325.94	0.124999
Summary	0038022535	314,266.23	458.30	0.145832
Summary	0038024644	159,810.70	115.20	0.072085
Summary	0038024715	286,868.11	298.82	0.104166
Summary	0038025122	359,415.69	37.44	0.010417
Summary	0038025316	351,131.39	292.61	0.083333
Summary	0038025508	253,162.61	369.20	0.145835
Summary	0038025653	206,437.81	172.03	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038026322	335,593.89	209.75	0.062501
Summary	0038027127	309,641.19	161.27	0.052083
Summary	0038028847	688,920.32	861.15	0.125000
Summary	0038028911	321,756.38	335.16	0.104166
Summary	0038029096	154,668.03	241.67	0.156251
Summary	0038029488	79,602.78	58.04	0.072912
Summary	0038030860	209,388.05	174.49	0.083333
Summary	0038031062	313,967.28	130.82	0.041667
Summary	0038031835	159,211.20	265.35	0.166665
Summary	0038031918	276,658.04	374.64	0.135416
Summary	0038032384	108,562.04	33.93	0.031254
Summary	0038032497	288,961.08	240.80	0.083333
Summary	0038032614	156,410.68	130.34	0.083332
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	197,692.00	185.34	0.093752
Summary	0038035260	182,318.25	265.88	0.145833
Summary	0038035918	394,106.46	410.53	0.104167
Summary	0038037051	369,309.67	346.23	0.093751
Summary	0038037345	433,432.37	406.34	0.093749
Summary	0038043040	546,865.57	621.51	0.113650
Summary	0038043127	130,867.51	97.28	0.074335
Summary	0038043596	412,617.26	386.48	0.093665
Summary	0038044317	179,251.60	18.67	0.010416
Summary	0038044822	58,937.41	36.37	0.061710
Summary	0038045629	605,233.93	567.41	0.093751
Summary	0038046388	541,031.20	619.93	0.114583
Summary	0038046883	135,900.75	226.50	0.166666
Summary	0038047173	299,777.67	124.91	0.041668
Summary	0038048610	89,075.17	92.79	0.104170
Summary	0038049391	276,179.81	230.15	0.083333
Summary	0038049580	314,873.25	229.60	0.072918
Summary	0038052814	1,049,393.37	1,910.44	0.182052
Summary	0038052902	394,029.67	369.40	0.093749
Summary	0038053555	88,477.03	34.82	0.039355

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038055270	499,078.06	519.87	0.104166
Summary	0038055358	116,095.20	132.06	0.113751
Summary	0038056750	287,341.91	149.66	0.052084
Summary	0038057036	217,452.40	203.86	0.093749
Summary	0038059200	207,365.56	225.35	0.108673
Summary	0038059209	371,216.75	270.68	0.072917
Summary	0038059651	300,400.89	308.11	0.102566
Summary	0038060684	305,254.50	222.58	0.072916
Summary	0038061275	47,870.94	64.83	0.135427
Summary	0038061628	411,680.80	385.95	0.093750
Summary	0038062899	136,361.60	85.23	0.062503
Summary	0038062918	377,441.50	314.53	0.083332
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	291,983.33	210.47	0.072083
Summary	0038063988	163,936.42	273.23	0.166668
Summary	0038064208	312,509.06	227.87	0.072916
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	396,055.30	618.84	0.156251
Summary	0038065246	141,665.19	206.60	0.145837
Summary	0038065526	169,118.69	123.32	0.072919
Summary	0038067996	161,296.70	84.01	0.052084
Summary	0038068248	55,515.67	52.05	0.093757
Summary	0038068842	252,443.27	368.15	0.145835
Summary	0038069719	330,553.82	309.89	0.093749
Summary	0038070082	178,601.97	94.34	0.052821
Summary	0038070250	214,624.84	201.21	0.093750
Summary	0038070374	312,670.98	293.13	0.093750
Summary	0038070435	295,876.00	369.85	0.125002
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	477,606.35	298.50	0.062499
Summary	0038074587	404,750.82	337.29	0.083333
Summary	0038075022	137,097.26	128.53	0.093751
Summary	0038075618	98,694.44	10.28	0.010416
Summary	0038075628	177,165.64	203.00	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038076966	338,784.73	247.03	0.072917
Summary	0038077065	248,678.73	181.33	0.072917
Summary	0038077162	333,463.94	416.83	0.125000
Summary	0038077227	252,760.27	342.28	0.135417
Summary	0038081872	426,245.10	266.40	0.062499
Summary	0038082233	327,603.26	177.68	0.054236
Summary	0038082722	323,929.47	60.91	0.018803
Summary	0038082800	76,030.53	134.00	0.176245
Summary	0038083109	73,303.42	87.94	0.119967
Summary	0038083637	315,249.22	295.55	0.093751
Summary	0038084293	122,473.93	89.30	0.072913
Summary	0038084323	229,651.52	358.83	0.156250
Summary	0038084713	331,658.33	552.76	0.166665
Summary	0038085226	230,802.01	120.21	0.052084
Summary	0038085336	311,232.10	224.35	0.072084
Summary	0038086049	354,134.95	73.78	0.020834
Summary	0038086410	380,433.18	198.14	0.052083
Summary	0038086689	412,067.04	175.17	0.042510
Summary	0038087001	310,441.14	303.07	0.097626
Summary	0038087593	318,561.30	398.20	0.124999
Summary	0038087691	284,900.59	148.39	0.052085
Summary	0038087693	283,575.80	287.23	0.101289

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	480,293.85	48,055.95	10.006

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037944345	100,419.72	(14,120.95)	(14.062)
0037984412	6,516.71	3,721.16	57.102
0038043175	100,845.37	8,591.57	8.520
0038060431	173,936.36	32,799.45	18.857
0038082754	98,575.69	17,064.72	17.311

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	433,958.84	(47.61)	64,833.42	14.940

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037973677	27,792.28	53.59	21,050.39	75.742
0038010004	406,166.56	(101.20)	43,783.03	10.780

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
155	25,453,602.87	4,042,992.71	15.884

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	104,608.49	24.003
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919004	386,063.75	128,824.55	33.369
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037938237	103,222.77	15,296.28	14.819
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941240	251,919.19	39,137.60	15.536
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	(14,120.95)	(14.062)
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	73,628.14	18.409
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928
0037966468	191,868.40	11,553.91	6.022
0037970758	146,858.09	139,610.57	95.065
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
0037984412	6,516.71	3,721.16	57.102
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037991221	95,000.70	1,973.44	2.077
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(7,606.40)	(4.222)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	43,783.03	10.780
0038011443	54,677.08	1,892.51	3.461
0038012462	147,373.78	30,705.51	20.835
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038018529	92,241.27	4,205.23	4.559
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038025748	231,117.07	2,356.50	1.020
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029134	484,642.11	54,379.68	11.221
0038029695	118,457.18	45,681.98	38.564

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038043175	100,845.37	8,591.57	8.520
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047856	47,915.10	26,120.45	54.514
0038048021	155,160.61	6,167.90	3.975
0038048341	363,470.93	134,742.18	37.071
0038051381	143,167.39	(6,787.09)	(4.741)
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	32,799.45	18.857
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074443	165,657.62	4,589.24	2.770
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,660.62	4.135
0038082754	98,575.69	17,064.72	17.311
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	914,252.69	48,008.34	0.001 %	0	0.00	0.00	0.000 %	7	914,252.69	48,008.34	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037944345	112,000.00	3.875 %	OH	80.00	360	100,419.72	04/30/2024	(14,120.95)	(14,120.95)
Summary	0037973677	32,000.00	4.625 %	NY	75.00	360	27,792.28	03/31/2023	53.59	21,050.39
Summary	0037984412	140,000.00	4.625 %	NC	80.00	360	6,516.71	04/30/2024	3,721.16	3,721.16
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	43,783.03
Summary	0038043175	110,000.00	3.750 %	PA	79.00	360	100,845.37	04/30/2024	8,591.57	8,591.57
Summary	0038060431	172,000.00	3.875 %	FL	80.00	360	173,936.36	04/30/2024	32,799.45	32,799.45
Summary	0038082754	103,000.00	4.500 %	WA	80.00	360	98,575.69	04/30/2024	17,064.72	17,064.72

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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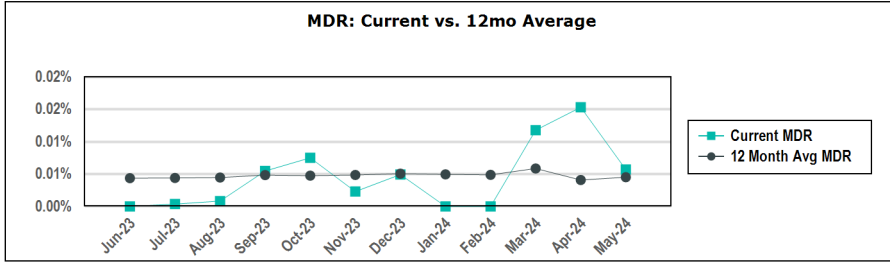
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Summary

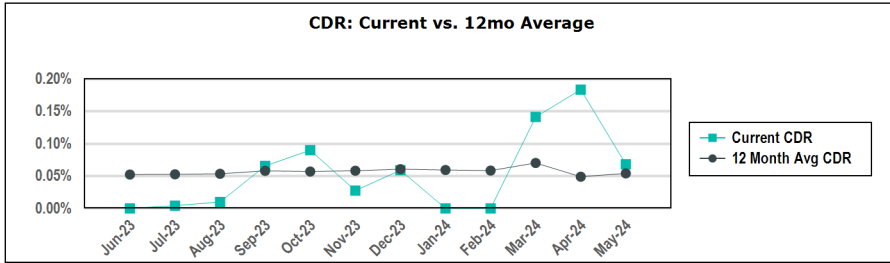
MDR

Current Month 0.006 %
 3 Month Average 0.011 %
 12 Month Average 0.005 %



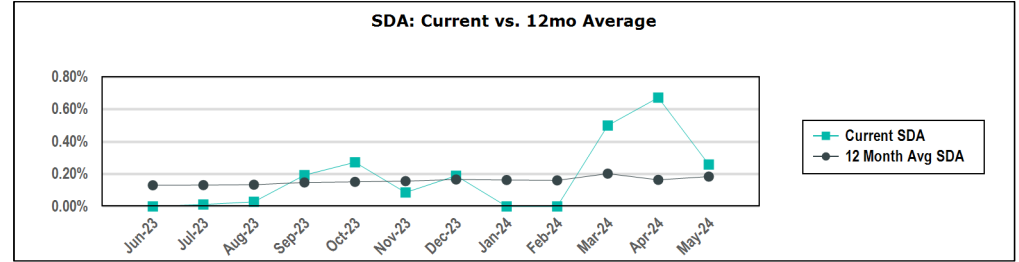
CDR

Current Month 0.068 %
 3 Month Average 0.131 %
 12 Month Average 0.054 %



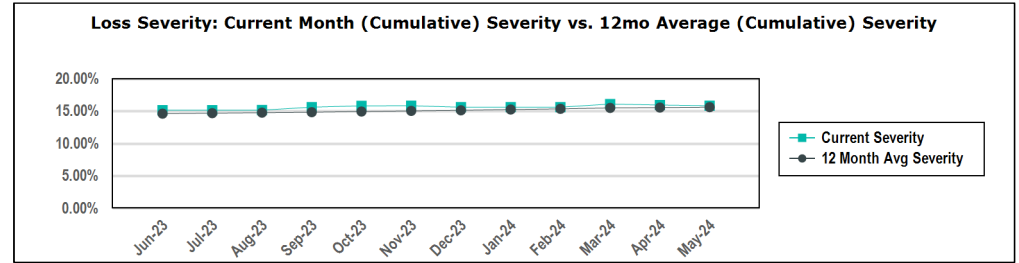
SDA

Current Month 0.259 %
 3 Month Average 0.478 %
 12 Month Average 0.185 %



Loss Severity

Current Month (Cumulative) 15.884 %
 3 Month Average (Cumulative) 16.009 %
 12 Month Average (Cumulative) 15.669 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

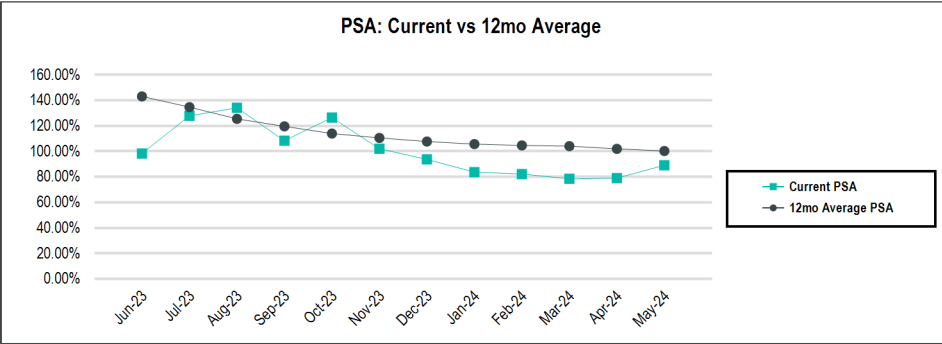
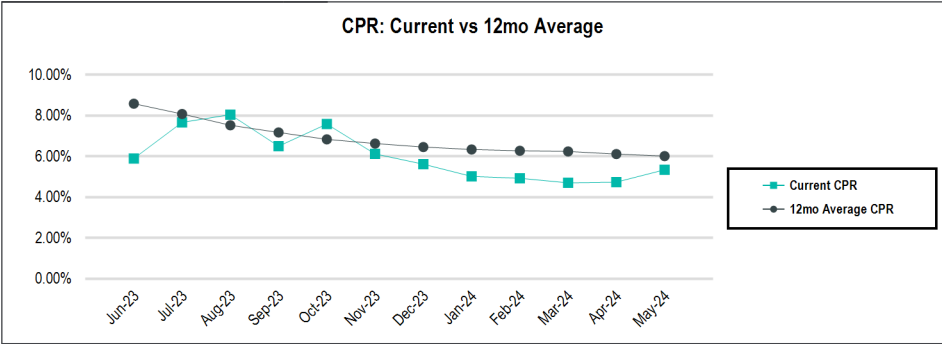
Current Month	0.457 %
3 Month Average	0.421 %
12 Month Average	0.516 %

CPR

Current Month	5.347 %
3 Month Average	4.932 %
12 Month Average	6.018 %

PSA

Current Month	89.116 %
3 Month Average	82.203 %
12 Month Average	100.294 %



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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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