

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2024
 06-Mar-2024 11:35:28 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		02/29/2024	0.00000 %	7,859,007,028.82	0.00	50,903,336.50	0.00	7,808,103,692.33	50,903,336.50	0.00
1M-1	30711XEK6	03/22/2024	6.73613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	03/22/2024	8.98613 %	53,165,605.29	371,585.70	933,618.70	0.00	52,231,986.58	1,305,204.40	0.00
1M-2H		02/29/2024	0.00000 %	194,718,634.12	0.00	3,419,371.56	0.00	191,299,262.56	3,419,371.56	0.00
1M-2A	30711XEL4	03/22/2024	8.98613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	03/22/2024	8.98613 %	1,547,511.62	10,815.89	933,618.70	0.00	613,892.91	944,434.59	0.00
1M-BH		02/29/2024	0.00000 %	5,667,749.79	0.00	3,419,371.56	0.00	2,248,378.23	3,419,371.56	0.00
1M-2C	30711XEN0	03/22/2024	8.98613 %	51,618,093.67	360,769.81	0.00	0.00	51,618,093.67	360,769.81	0.00
1M-CH		02/29/2024	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	03/22/2024	11.18613 %	126,754,000.00	1,102,800.78	0.00	0.00	126,754,000.00	1,102,800.78	0.00
1B-1H		02/29/2024	0.00000 %	92,035,980.00	0.00	0.00	0.00	92,035,980.00	0.00	0.00
1B-2H		02/29/2024	0.00000 %	215,239,829.81	0.00	0.00	271,907.67	214,967,922.14	0.00	3,822,057.86
1A-I1	30711XEW0	03/22/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	03/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	03/22/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	03/22/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	03/22/2024	2.30000 %	0.00	2,768.33	0.00	0.00	0.00	2,768.33	0.00
1B-I2	30711XFU3	03/22/2024	1.80000 %	0.00	2,166.52	0.00	0.00	0.00	2,166.52	0.00
1B-I3	30711XEV1	03/22/2024	1.30000 %	0.00	1,564.71	0.00	0.00	0.00	1,564.71	0.00
1B-I4	30711XFW9	03/22/2024	0.80000 %	0.00	962.90	0.00	0.00	0.00	962.90	0.00
1C-I1	30711XGJ7	03/22/2024	2.30000 %	0.00	92,339.03	0.00	0.00	0.00	92,339.03	0.00
1C-I2	30711XFX7	03/22/2024	1.80000 %	0.00	72,265.33	0.00	0.00	0.00	72,265.33	0.00
1C-I3	30711XFY5	03/22/2024	1.30000 %	0.00	52,191.63	0.00	0.00	0.00	52,191.63	0.00
1C-I4	30711XFZ2	03/22/2024	0.80000 %	0.00	32,117.92	0.00	0.00	0.00	32,117.92	0.00
1E-A1	30711XES9	03/22/2024	6.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	03/22/2024	7.18613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	03/22/2024	7.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	03/22/2024	8.18613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	03/22/2024	6.68613 %	1,547,511.62	8,047.56	933,618.70	0.00	613,892.91	941,666.26	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	03/22/2024	7.18613 %	1,547,511.62	8,649.37	933,618.70	0.00	613,892.91	942,268.07	0.00
1E-B3	30711XEZ3	03/22/2024	7.68613 %	1,547,511.62	9,251.18	933,618.70	0.00	613,892.91	942,869.88	0.00
1E-B4	30711XFA7	03/22/2024	8.18613 %	1,547,511.62	9,852.99	933,618.70	0.00	613,892.91	943,471.69	0.00
1E-C1	30711XFC3	03/22/2024	6.68613 %	51,618,093.67	268,430.78	0.00	0.00	51,618,093.67	268,430.78	0.00
1E-C2	30711XFD1	03/22/2024	7.18613 %	51,618,093.67	288,504.48	0.00	0.00	51,618,093.67	288,504.48	0.00
1E-C3	30711XFE9	03/22/2024	7.68613 %	51,618,093.67	308,578.18	0.00	0.00	51,618,093.67	308,578.18	0.00
1E-C4	30711XFF6	03/22/2024	8.18613 %	51,618,093.67	328,651.89	0.00	0.00	51,618,093.67	328,651.89	0.00
1E-D1	30711XFG4	03/22/2024	6.68613 %	1,547,511.62	8,047.56	933,618.70	0.00	613,892.91	941,666.26	0.00
1E-D2	30711XFH2	03/22/2024	7.18613 %	1,547,511.62	8,649.37	933,618.70	0.00	613,892.91	942,268.07	0.00
1E-D3	30711XFJ8	03/22/2024	7.68613 %	1,547,511.62	9,251.18	933,618.70	0.00	613,892.91	942,869.88	0.00
1E-D4	30711XFK5	03/22/2024	8.18613 %	1,547,511.62	9,852.99	933,618.70	0.00	613,892.91	943,471.69	0.00
1E-D5	30711XFL3	03/22/2024	8.98613 %	1,547,511.62	10,815.89	933,618.70	0.00	613,892.91	944,434.59	0.00
1E-F1	30711XFN9	03/22/2024	6.68613 %	53,165,605.29	276,478.34	933,618.70	0.00	52,231,986.58	1,210,097.04	0.00
1E-F2	30711XFP4	03/22/2024	7.18613 %	53,165,605.29	297,153.85	933,618.70	0.00	52,231,986.58	1,230,772.55	0.00
1E-F3	30711XFQ2	03/22/2024	7.68613 %	53,165,605.29	317,829.36	933,618.70	0.00	52,231,986.58	1,251,448.06	0.00
1E-F4	30711XFR0	03/22/2024	8.18613 %	53,165,605.29	338,504.88	933,618.70	0.00	52,231,986.58	1,272,123.58	0.00
1E-F5	30711XFS8	03/22/2024	8.98613 %	53,165,605.29	371,585.70	933,618.70	0.00	52,231,986.58	1,305,204.40	0.00
1X-1	30711XGA6	03/22/2024	2.30000 %	0.00	2,768.33	0.00	0.00	0.00	2,768.33	0.00
1X-2	30711XGB4	03/22/2024	1.80000 %	0.00	2,166.52	0.00	0.00	0.00	2,166.52	0.00
1X-3	30711XGC2	03/22/2024	1.30000 %	0.00	1,564.71	0.00	0.00	0.00	1,564.71	0.00
1X-4	30711XGD0	03/22/2024	0.80000 %	0.00	962.90	0.00	0.00	0.00	962.90	0.00
1Y-1	30711XGE8	03/22/2024	2.30000 %	0.00	95,107.36	0.00	0.00	0.00	95,107.36	0.00
1Y-2	30711XGF5	03/22/2024	1.80000 %	0.00	74,431.85	0.00	0.00	0.00	74,431.85	0.00
1Y-3	30711XGG3	03/22/2024	1.30000 %	0.00	53,756.33	0.00	0.00	0.00	53,756.33	0.00
1Y-4	30711XGH1	03/22/2024	0.80000 %	0.00	33,080.82	0.00	0.00	0.00	33,080.82	0.00
Totals				9,275,033,323.16	5,244,322.92	72,679,978.82	271,907.67	9,202,081,436.52	77,924,301.74	3,822,057.86

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



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

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Distribution Date: 25-Mar-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	7,859,007,028.82	19,656,032.98	31,247,303.52	0.00	0.00	50,903,336.50	7,808,103,692.33	0.18539047	50,903,336.50
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	53,165,605.29	365,796.61	567,822.09	0.00	0.00	933,618.70	52,231,986.58	0.33729766	933,618.70
1M-2H	567,152,653.00	194,718,634.12	1,339,727.38	2,079,644.18	0.00	0.00	3,419,371.56	191,299,262.56	0.33729766	3,419,371.56
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	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.01189298	933,618.70
1M-BH	189,050,884.33	5,667,749.79	1,339,727.38	2,079,644.18	0.00	0.00	3,419,371.56	2,248,378.23	0.01189298	3,419,371.56
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	1.00000000	0.00
1B-1	126,754,000.00	126,754,000.00	0.00	0.00	0.00	0.00	0.00	126,754,000.00	1.00000000	0.00
1B-1H	92,035,980.00	92,035,980.00	0.00	0.00	0.00	0.00	0.00	92,035,980.00	1.00000000	0.00
1B-2H	218,789,980.00	215,239,829.81	0.00	0.00	0.00	271,907.67	271,907.67	214,967,922.14	0.98253093	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	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.01189298	933,618.70
1E-B2	51,618,093.67	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.01189298	933,618.70
1E-B3	51,618,093.67	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.01189298	933,618.70

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.01189298	933,618.70
1E-C1	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C2	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C3	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C4	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-D1	103,236,187.33	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.00594649	933,618.70
1E-D2	103,236,187.33	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.00594649	933,618.70
1E-D3	103,236,187.33	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.00594649	933,618.70
1E-D4	103,236,187.33	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.00594649	933,618.70
1E-D5	103,236,187.33	1,547,511.62	365,796.61	567,822.09	0.00	0.00	933,618.70	613,892.91	0.00594649	933,618.70
1E-F1	103,236,187.33	53,165,605.29	365,796.61	567,822.09	0.00	0.00	933,618.70	52,231,986.58	0.50594649	933,618.70
1E-F2	103,236,187.33	53,165,605.29	365,796.61	567,822.09	0.00	0.00	933,618.70	52,231,986.58	0.50594649	933,618.70
1E-F3	103,236,187.33	53,165,605.29	365,796.61	567,822.09	0.00	0.00	933,618.70	52,231,986.58	0.50594649	933,618.70
1E-F4	103,236,187.33	53,165,605.29	365,796.61	567,822.09	0.00	0.00	933,618.70	52,231,986.58	0.50594649	933,618.70
1E-F5	103,236,187.33	53,165,605.29	365,796.61	567,822.09	0.00	0.00	933,618.70	52,231,986.58	0.50594649	933,618.70
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	9,275,033,323.16	28,188,233.50	44,491,745.32	0.00	271,907.67	72,951,886.49	9,202,081,436.52	0.19947379	72,679,978.82

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 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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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	186.59908698	0.46669990	0.74191540	0.00000000	0.00000000	1.20861530	185.39047169	0.18539047	1.20861530
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	343.32667426	2.36219889	3.66681558	0.00000000	0.00000000	6.02901446	337.29765973	0.33729766	6.02901446
1M-2H	567,152,653.00	343.32667420	2.36219891	3.66681557	0.00000000	0.00000000	6.02901448	337.29765972	0.33729766	6.02901448
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	29.98002270	7.08659666	11.00044674	0.00000000	0.00000000	18.08704339	11.89297912	0.01189298	18.08704339
1M-BH	189,050,884.33	29.98002263	7.08659674	11.00044672	0.00000000	0.00000000	18.08704345	11.89297917	0.01189298	18.08704345
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	126,754,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	92,035,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	983.77370760	0.00000000	0.00000000	0.00000000	1.24277935	1.24277935	982.53092824	0.98253093	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	29.98002270	7.08659666	11.00044674	0.00000000	0.00000000	18.08704339	11.89297912	0.01189298	18.08704339
1E-B2	51,618,093.67	29.98002270	7.08659666	11.00044674	0.00000000	0.00000000	18.08704339	11.89297912	0.01189298	18.08704339
1E-B3	51,618,093.67	29.98002270	7.08659666	11.00044674	0.00000000	0.00000000	18.08704339	11.89297912	0.01189298	18.08704339

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2024
 06-Mar-2024 11:35:28 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	29.98002270	7.08659666	11.00044674	0.00000000	0.00000000	18.08704339	11.89297912	0.01189298	18.08704339
1E-C1	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	103,236,187.33	14.99001135	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	5.94648956	0.00594649	9.04352170
1E-D2	103,236,187.33	14.99001135	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	5.94648956	0.00594649	9.04352170
1E-D3	103,236,187.33	14.99001135	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	5.94648956	0.00594649	9.04352170
1E-D4	103,236,187.33	14.99001135	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	5.94648956	0.00594649	9.04352170
1E-D5	103,236,187.33	14.99001135	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	5.94648956	0.00594649	9.04352170
1E-F1	103,236,187.33	514.99001140	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	505.94648961	0.50594649	9.04352170
1E-F2	103,236,187.33	514.99001140	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	505.94648961	0.50594649	9.04352170
1E-F3	103,236,187.33	514.99001140	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	505.94648961	0.50594649	9.04352170
1E-F4	103,236,187.33	514.99001140	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	505.94648961	0.50594649	9.04352170
1E-F5	103,236,187.33	514.99001140	3.54329833	5.50022337	0.00000000	0.00000000	9.04352170	505.94648961	0.50594649	9.04352170
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2024
 06-Mar-2024 11:35:28 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 %	7,859,007,028.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,808,103,692.33
1M-1	N/A	N/A	6.73613 %	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	02/26/24 - 03/24/24	28	8.98613 %	53,165,605.29	371,585.70	0.00	0.00	0.00	0.00	371,585.70	0.00	52,231,986.58
1M-2H	N/A	N/A	0.00000 %	194,718,634.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	191,299,262.56
1M-2A	N/A	N/A	8.98613 %	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	02/26/24 - 03/24/24	28	8.98613 %	1,547,511.62	10,815.89	0.00	0.00	0.00	0.00	10,815.89	0.00	613,892.91
1M-BH	N/A	N/A	0.00000 %	5,667,749.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,248,378.23
1M-2C	02/26/24 - 03/24/24	28	8.98613 %	51,618,093.67	360,769.81	0.00	0.00	0.00	0.00	360,769.81	0.00	51,618,093.67
1M-CH	N/A	N/A	0.00000 %	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	189,050,884.33
1B-1	02/26/24 - 03/24/24	28	11.18613 %	126,754,000.00	1,102,800.78	0.00	0.00	0.00	0.00	1,102,800.78	0.00	126,754,000.00
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	92,035,980.00
1B-2H	N/A	N/A	0.00000 %	215,239,829.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,967,922.14
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	02/26/24 - 03/24/24	28	2.30000 %	1,547,511.62	2,768.33	0.00	0.00	0.00	0.00	2,768.33	0.00	613,892.91
1B-I2	02/26/24 - 03/24/24	28	1.80000 %	1,547,511.62	2,166.52	0.00	0.00	0.00	0.00	2,166.52	0.00	613,892.91
1B-I3	02/26/24 - 03/24/24	28	1.30000 %	1,547,511.62	1,564.71	0.00	0.00	0.00	0.00	1,564.71	0.00	613,892.91
1B-I4	02/26/24 - 03/24/24	28	0.80000 %	1,547,511.62	962.90	0.00	0.00	0.00	0.00	962.90	0.00	613,892.91
1C-I1	02/26/24 - 03/24/24	28	2.30000 %	51,618,093.67	92,339.03	0.00	0.00	0.00	0.00	92,339.03	0.00	51,618,093.67
1C-I2	02/26/24 - 03/24/24	28	1.80000 %	51,618,093.67	72,265.33	0.00	0.00	0.00	0.00	72,265.33	0.00	51,618,093.67
1C-I3	02/26/24 - 03/24/24	28	1.30000 %	51,618,093.67	52,191.63	0.00	0.00	0.00	0.00	52,191.63	0.00	51,618,093.67
1C-I4	02/26/24 - 03/24/24	28	0.80000 %	51,618,093.67	32,117.92	0.00	0.00	0.00	0.00	32,117.92	0.00	51,618,093.67
1E-A1	N/A	N/A	6.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.18613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.68613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.18613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	02/26/24 - 03/24/24	28	6.68613 %	1,547,511.62	8,047.56	0.00	0.00	0.00	0.00	8,047.56	0.00	613,892.91
1E-B2	02/26/24 - 03/24/24	28	7.18613 %	1,547,511.62	8,649.37	0.00	0.00	0.00	0.00	8,649.37	0.00	613,892.91

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2024
 06-Mar-2024 11:35:28 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	02/26/24 - 03/24/24	28	7.68613 %	1,547,511.62	9,251.18	0.00	0.00	0.00	0.00	9,251.18	0.00	613,892.91
1E-B4	02/26/24 - 03/24/24	28	8.18613 %	1,547,511.62	9,852.99	0.00	0.00	0.00	0.00	9,852.99	0.00	613,892.91
1E-C1	02/26/24 - 03/24/24	28	6.68613 %	51,618,093.67	268,430.78	0.00	0.00	0.00	0.00	268,430.78	0.00	51,618,093.67
1E-C2	02/26/24 - 03/24/24	28	7.18613 %	51,618,093.67	288,504.48	0.00	0.00	0.00	0.00	288,504.48	0.00	51,618,093.67
1E-C3	02/26/24 - 03/24/24	28	7.68613 %	51,618,093.67	308,578.18	0.00	0.00	0.00	0.00	308,578.18	0.00	51,618,093.67
1E-C4	02/26/24 - 03/24/24	28	8.18613 %	51,618,093.67	328,651.89	0.00	0.00	0.00	0.00	328,651.89	0.00	51,618,093.67
1E-D1	02/26/24 - 03/24/24	28	6.68613 %	1,547,511.62	8,047.56	0.00	0.00	0.00	0.00	8,047.56	0.00	613,892.91
1E-D2	02/26/24 - 03/24/24	28	7.18613 %	1,547,511.62	8,649.37	0.00	0.00	0.00	0.00	8,649.37	0.00	613,892.91
1E-D3	02/26/24 - 03/24/24	28	7.68613 %	1,547,511.62	9,251.18	0.00	0.00	0.00	0.00	9,251.18	0.00	613,892.91
1E-D4	02/26/24 - 03/24/24	28	8.18613 %	1,547,511.62	9,852.99	0.00	0.00	0.00	0.00	9,852.99	0.00	613,892.91
1E-D5	02/26/24 - 03/24/24	28	8.98613 %	1,547,511.62	10,815.89	0.00	0.00	0.00	0.00	10,815.89	0.00	613,892.91
1E-F1	02/26/24 - 03/24/24	28	6.68613 %	53,165,605.29	276,478.34	0.00	0.00	0.00	0.00	276,478.34	0.00	52,231,986.58
1E-F2	02/26/24 - 03/24/24	28	7.18613 %	53,165,605.29	297,153.85	0.00	0.00	0.00	0.00	297,153.85	0.00	52,231,986.58
1E-F3	02/26/24 - 03/24/24	28	7.68613 %	53,165,605.29	317,829.36	0.00	0.00	0.00	0.00	317,829.36	0.00	52,231,986.58
1E-F4	02/26/24 - 03/24/24	28	8.18613 %	53,165,605.29	338,504.88	0.00	0.00	0.00	0.00	338,504.88	0.00	52,231,986.58
1E-F5	02/26/24 - 03/24/24	28	8.98613 %	53,165,605.29	371,585.70	0.00	0.00	0.00	0.00	371,585.70	0.00	52,231,986.58
1X-1	02/26/24 - 03/24/24	28	2.30000 %	1,547,511.62	2,768.33	0.00	0.00	0.00	0.00	2,768.33	0.00	613,892.91
1X-2	02/26/24 - 03/24/24	28	1.80000 %	1,547,511.62	2,166.52	0.00	0.00	0.00	0.00	2,166.52	0.00	613,892.91
1X-3	02/26/24 - 03/24/24	28	1.30000 %	1,547,511.62	1,564.71	0.00	0.00	0.00	0.00	1,564.71	0.00	613,892.91
1X-4	02/26/24 - 03/24/24	28	0.80000 %	1,547,511.62	962.90	0.00	0.00	0.00	0.00	962.90	0.00	613,892.91
1Y-1	02/26/24 - 03/24/24	28	2.30000 %	53,165,605.28	95,107.36	0.00	0.00	0.00	0.00	95,107.36	0.00	52,231,986.58
1Y-2	02/26/24 - 03/24/24	28	1.80000 %	53,165,605.28	74,431.85	0.00	0.00	0.00	0.00	74,431.85	0.00	52,231,986.58
1Y-3	02/26/24 - 03/24/24	28	1.30000 %	53,165,605.28	53,756.33	0.00	0.00	0.00	0.00	53,756.33	0.00	52,231,986.58
1Y-4	02/26/24 - 03/24/24	28	0.80000 %	53,165,605.28	33,080.82	0.00	0.00	0.00	0.00	33,080.82	0.00	52,231,986.58
Totals					5,244,322.92	0.00	0.00	0.00	0.00	5,244,322.92	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2024
 06-Mar-2024 11:35:28 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 %	186.59908698	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	185.39047169
1M-1	457,271,000.00	6.73613 %	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	8.98613 %	343.32667426	2.39958300	0.00000000	0.00000000	0.00000000	0.00000000	2.39958300	0.00000000	337.29765973
1M-2H	567,152,653.00	0.00000 %	343.32667420	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	337.29765972
1M-2A	51,618,093.67	8.98613 %	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	8.98613 %	29.98002270	0.20953680	0.00000000	0.00000000	0.00000000	0.00000000	0.20953680	0.00000000	11.89297912
1M-BH	189,050,884.33	0.00000 %	29.98002263	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	11.89297917
1M-2C	51,618,093.67	8.98613 %	1000.00000000	6.98921220	0.00000000	0.00000000	0.00000000	0.00000000	6.98921220	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	126,754,000.00	11.18613 %	1000.00000000	8.70032330	0.00000000	0.00000000	0.00000000	0.00000000	8.70032330	0.00000000	1000.00000000
1B-1H	92,035,980.00	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 %	983.77370760	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.53092824
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 %	29.98002270	0.05363100	0.00000000	0.00000000	0.00000000	0.00000000	0.05363100	0.00000000	11.89297912
1B-I2	0.00	1.80000 %	29.98002270	0.04197210	0.00000000	0.00000000	0.00000000	0.00000000	0.04197210	0.00000000	11.89297912
1B-I3	0.00	1.30000 %	29.98002270	0.03031321	0.00000000	0.00000000	0.00000000	0.00000000	0.03031321	0.00000000	11.89297912
1B-I4	0.00	0.80000 %	29.98002270	0.01865431	0.00000000	0.00000000	0.00000000	0.00000000	0.01865431	0.00000000	11.89297912
1C-I1	0.00	2.30000 %	1000.00000000	1.78888881	0.00000000	0.00000000	0.00000000	0.00000000	1.78888881	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.39999998	0.00000000	0.00000000	0.00000000	0.00000000	1.39999998	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.01111115	0.00000000	0.00000000	0.00000000	0.00000000	1.01111115	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.62222213	0.00000000	0.00000000	0.00000000	0.00000000	0.62222213	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.68613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.18613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.68613 %	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	8.18613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.68613 %	29.98002270	0.15590580	0.00000000	0.00000000	0.00000000	0.00000000	0.15590580	0.00000000	11.89297912
1E-B2	51,618,093.67	7.18613 %	29.98002270	0.16756469	0.00000000	0.00000000	0.00000000	0.00000000	0.16756469	0.00000000	11.89297912
1E-B3	51,618,093.67	7.68613 %	29.98002270	0.17922359	0.00000000	0.00000000	0.00000000	0.00000000	0.17922359	0.00000000	11.89297912
1E-B4	51,618,093.67	8.18613 %	29.98002270	0.19088249	0.00000000	0.00000000	0.00000000	0.00000000	0.19088249	0.00000000	11.89297912
1E-C1	51,618,093.67	6.68613 %	1000.00000000	5.20032339	0.00000000	0.00000000	0.00000000	0.00000000	5.20032339	0.00000000	1000.00000000
1E-C2	51,618,093.67	7.18613 %	1000.00000000	5.58921222	0.00000000	0.00000000	0.00000000	0.00000000	5.58921222	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.68613 %	1000.00000000	5.97810105	0.00000000	0.00000000	0.00000000	0.00000000	5.97810105	0.00000000	1000.00000000
1E-C4	51,618,093.67	8.18613 %	1000.00000000	6.36699007	0.00000000	0.00000000	0.00000000	0.00000000	6.36699007	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.68613 %	14.99001135	0.07795290	0.00000000	0.00000000	0.00000000	0.00000000	0.07795290	0.00000000	5.94648956
1E-D2	103,236,187.33	7.18613 %	14.99001135	0.08378235	0.00000000	0.00000000	0.00000000	0.00000000	0.08378235	0.00000000	5.94648956
1E-D3	103,236,187.33	7.68613 %	14.99001135	0.08961179	0.00000000	0.00000000	0.00000000	0.00000000	0.08961179	0.00000000	5.94648956
1E-D4	103,236,187.33	8.18613 %	14.99001135	0.09544124	0.00000000	0.00000000	0.00000000	0.00000000	0.09544124	0.00000000	5.94648956
1E-D5	103,236,187.33	8.98613 %	14.99001135	0.10476840	0.00000000	0.00000000	0.00000000	0.00000000	0.10476840	0.00000000	5.94648956
1E-F1	103,236,187.33	6.68613 %	514.99001140	2.67811459	0.00000000	0.00000000	0.00000000	0.00000000	2.67811459	0.00000000	505.94648961
1E-F2	103,236,187.33	7.18613 %	514.99001140	2.87838846	0.00000000	0.00000000	0.00000000	0.00000000	2.87838846	0.00000000	505.94648961
1E-F3	103,236,187.33	7.68613 %	514.99001140	3.07866232	0.00000000	0.00000000	0.00000000	0.00000000	3.07866232	0.00000000	505.94648961
1E-F4	103,236,187.33	8.18613 %	514.99001140	3.27893628	0.00000000	0.00000000	0.00000000	0.00000000	3.27893628	0.00000000	505.94648961
1E-F5	103,236,187.33	8.98613 %	514.99001140	3.59937450	0.00000000	0.00000000	0.00000000	0.00000000	3.59937450	0.00000000	505.94648961
1X-1	0.00	2.30000 %	14.99001135	0.02681550	0.00000000	0.00000000	0.00000000	0.00000000	0.02681550	0.00000000	5.94648956
1X-2	0.00	1.80000 %	14.99001135	0.02098605	0.00000000	0.00000000	0.00000000	0.00000000	0.02098605	0.00000000	5.94648956
1X-3	0.00	1.30000 %	14.99001135	0.01515660	0.00000000	0.00000000	0.00000000	0.00000000	0.01515660	0.00000000	5.94648956
1X-4	0.00	0.80000 %	14.99001135	0.00932716	0.00000000	0.00000000	0.00000000	0.00000000	0.00932716	0.00000000	5.94648956
1Y-1	0.00	2.30000 %	514.99001130	0.92125990	0.00000000	0.00000000	0.00000000	0.00000000	0.92125990	0.00000000	505.94648961
1Y-2	0.00	1.80000 %	514.99001130	0.72098604	0.00000000	0.00000000	0.00000000	0.00000000	0.72098604	0.00000000	505.94648961
1Y-3	0.00	1.30000 %	514.99001130	0.52071208	0.00000000	0.00000000	0.00000000	0.00000000	0.52071208	0.00000000	505.94648961
1Y-4	0.00	0.80000 %	514.99001130	0.32043822	0.00000000	0.00000000	0.00000000	0.00000000	0.32043822	0.00000000	505.94648961

(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	2,699,079.51
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(271,907.67)
Total Deposits	2,427,171.84
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,408,005.18
Total Withdrawals (Pool Distribution Amount)	2,427,171.84
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	55,528,234.43
Total Principal Reduction Cumulative	35,272,603,189.03
Scheduled Principal Current	21,361,556.97
Scheduled Principal Cumulative	3,736,389,519.12
Unscheduled Principal Current	33,894,769.79
Unscheduled Principal Cumulative	31,532,391,654.05
Senior Reduction Amount	50,903,336.50
Subordinate Reduction Amount	4,352,990.26
Calculated Tranche Write-down Amount	271,907.67
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	100,142.76
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	49195
Period Reference Pool Removal Loan Count	205
Period Ending Loan Count	48990
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,485,392,843.66
Period PIF Loan Count Current	202
PIF Loan Count Cumulative	130896
Period PIF Loan UPB Current	25,985,746.99
PIF Loan UPB Cumulative	30,293,414,160.95
Period Partial Prepayment Amount	7,308,989.36
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	1,007,365.79
Credit Event Amount Cumulative	23,672,375.74
Total Active Modified Loan Count	940
Total Active Modified Loan UPB	223,503,464.44
Adjusted SOFR	5.436130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.015919%
Subordinate Percentage	7.984081%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0

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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 %	5.080000 %	5.110000 %
1M-2H	0.00	0.00	1.000000 %	5.080000 %	5.110000 %
1M-2A	0.00	0.00	2.100000 %	7.980000 %	7.980000 %
1M-2B	0.00	0.00	1.550000 %	7.900000 %	7.950000 %
1M-2C	0.00	0.00	1.000000 %	5.080000 %	5.110000 %
1B-1	0.00	0.00	0.500000 %	2.520000 %	2.530000 %
1B-1H	0.00	0.00	0.500000 %	2.520000 %	2.530000 %
1B-2H	271,907.67	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	417	73,256,376.42	0.851194 %	0.863323 %
60 Days	129	22,051,306.90	0.263319 %	0.259874 %
90 Days	53	12,209,016.91	0.108185 %	0.143883 %
120 Days	41	7,546,191.67	0.083691 %	0.088932 %
150 Days	32	5,058,662.92	0.065319 %	0.059616 %
180+ Days	145	31,144,726.16	0.295979 %	0.367039 %
Totals	817	151,266,280.98	1.667687 %	1.782667 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	363	102,571,341.66	100,142.76	0.097632

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	319,954.94	95.12	0.029729
Summary	0037906667	149,474.27	202.41	0.135415
Summary	0037906755	278,410.06	511.55	0.183740
Summary	0037906920	158,131.06	148.25	0.093751
Summary	0037907226	145,259.73	319.84	0.220185
Summary	0037907273	250,498.59	26.09	0.010415
Summary	0037907385	159,188.64	43.55	0.027357
Summary	0037907638	298,990.01	31.14	0.010415
Summary	0037907913	314,521.60	262.10	0.083333
Summary	0037908497	264,780.43	220.65	0.083333
Summary	0037909377	620,878.29	388.05	0.062500
Summary	0037910358	316,832.02	363.04	0.114584
Summary	0037910436	412,464.38	558.55	0.135418
Summary	0037910510	405,970.01	634.33	0.156250
Summary	0037910785	206,209.14	279.24	0.135416
Summary	0037910899	87,164.61	90.80	0.104171
Summary	0037911544	72,058.93	60.05	0.083335
Summary	0037912808	149,865.35	171.72	0.114583
Summary	0037912864	133,519.14	125.17	0.093747
Summary	0037914152	396,123.13	495.15	0.124999
Summary	0037914854	213,316.71	288.87	0.135418
Summary	0037915031	346,737.42	288.95	0.083334
Summary	0037915737	426,188.24	430.37	0.100981
Summary	0037916242	357,001.51	334.69	0.093750
Summary	0037916736	384,810.03	40.08	0.010416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916774	579,071.57	784.16	0.135417
Summary	0037917245	247,389.55	412.32	0.166668
Summary	0037918000	98,219.87	88.22	0.089819
Summary	0037918420	352,733.54	404.17	0.114582
Summary	0037918526	112,069.66	175.11	0.156251
Summary	0037918592	208,953.48	130.60	0.062502
Summary	0037918962	115,455.70	192.43	0.166670
Summary	0037919007	220,924.44	329.91	0.149332
Summary	0037919126	390,114.88	203.18	0.052082
Summary	0037919235	328,554.37	376.47	0.114584
Summary	0037919910	221,461.84	184.55	0.083333
Summary	0037920217	214,046.83	245.26	0.114582
Summary	0037920228	371,527.86	503.11	0.135416
Summary	0037920310	608,144.76	950.23	0.156251
Summary	0037920372	92,578.62	96.44	0.104171
Summary	0037921630	197,692.50	308.89	0.156248
Summary	0037921946	213,734.40	89.06	0.041669
Summary	0037922111	321,384.21	468.69	0.145835
Summary	0037922321	234,213.96	195.18	0.083334
Summary	0037922778	465,038.16	532.86	0.114584
Summary	0037923627	433,207.82	402.52	0.092916
Summary	0037923690	269,469.56	280.70	0.104168
Summary	0037924175	342,541.44	535.22	0.156250
Summary	0037924237	126,137.33	157.67	0.124999
Summary	0037924491	38,580.37	72.34	0.187505
Summary	0037925153	225,786.64	305.75	0.135415
Summary	0037925406	342,016.28	317.79	0.092917
Summary	0037927043	482,149.51	803.58	0.166666
Summary	0037928632	209,074.71	226.50	0.108334
Summary	0037928829	348,515.46	435.64	0.124999
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	197,040.58	225.78	0.114586
Summary	0037929618	210,324.69	81.50	0.038750
Summary	0037929685	346,022.36	216.26	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929845	466,600.12	340.23	0.072917
Summary	0037929890	235,516.38	210.62	0.089429
Summary	0037929894	275,499.17	172.19	0.062501
Summary	0037930698	202,667.39	232.22	0.114582
Summary	0037931237	86,990.02	135.20	0.155420
Summary	0037931245	125,119.43	156.40	0.125001
Summary	0037931314	279,288.73	320.02	0.114584
Summary	0037931403	346,947.21	37.71	0.010869
Summary	0037931764	394,615.21	161.13	0.040832
Summary	0037932340	333,529.59	382.17	0.114584
Summary	0037933234	301,081.26	439.08	0.145834
Summary	0037933278	605,046.73	819.33	0.135416
Summary	0037933299	190,622.39	357.42	0.187502
Summary	0037933427	374,496.43	507.13	0.135417
Summary	0037933708	190,357.67	158.63	0.083333
Summary	0037934240	273,250.68	229.30	0.083916
Summary	0037935747	240,428.97	200.36	0.083334
Summary	0037936143	339,228.54	212.02	0.062501
Summary	0037936534	244,478.37	152.80	0.062500
Summary	0037937636	177,504.99	240.37	0.135416
Summary	0037937662	172,719.94	314.62	0.182156
Summary	0037938096	142,146.59	236.91	0.166666
Summary	0037938169	84,467.85	123.18	0.145831
Summary	0037939022	317,983.63	198.74	0.062500
Summary	0037939239	164,665.09	205.83	0.124999
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037939825	217,553.92	226.62	0.104167
Summary	0037939910	189,707.58	177.85	0.093750
Summary	0037940164	198,634.74	227.60	0.114582
Summary	0037940409	256,979.57	160.61	0.062499
Summary	0037940486	171,901.75	172.30	0.100232
Summary	0037941023	143,512.60	179.39	0.124999
Summary	0037941111	369,732.47	462.17	0.125001
Summary	0037941808	247,837.67	309.80	0.125001

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Distribution Date: 25-Mar-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941995	283,932.34	236.61	0.083333
Summary	0037942230	477,769.75	547.44	0.114582
Summary	0037942354	164,668.45	102.92	0.062501
Summary	0037942765	600,209.84	432.65	0.072083
Summary	0037942938	86,207.60	62.86	0.072917
Summary	0037942960	77,605.20	113.17	0.145828
Summary	0037942984	51,308.69	64.14	0.125008
Summary	0037943035	152,877.01	222.95	0.145836
Summary	0037943056	375,478.22	391.12	0.104166
Summary	0037943120	388,405.22	525.97	0.135418
Summary	0037944097	218,239.33	341.00	0.156250
Summary	0037944396	412,306.84	300.64	0.072917
Summary	0037944613	550,694.10	401.55	0.072917
Summary	0037945192	131,848.41	30.86	0.023406
Summary	0037946275	185,222.84	176.61	0.095350
Summary	0037947230	273,468.07	170.92	0.062501
Summary	0037947271	620,467.32	646.32	0.104167
Summary	0037947337	236,667.72	73.96	0.031251
Summary	0037947449	171,517.08	94.81	0.055277
Summary	0037948457	406,939.51	339.12	0.083334
Summary	0037948957	86,382.49	26.99	0.031245
Summary	0037949123	198,822.44	144.97	0.072914
Summary	0037949245	436,215.13	399.04	0.091478
Summary	0037949905	535,059.45	390.15	0.072917
Summary	0037950343	424,720.16	839.48	0.197655
Summary	0037951452	194,370.59	306.86	0.157874
Summary	0037951648	242,830.93	255.64	0.105275
Summary	0037951661	240,528.73	211.74	0.088031
Summary	0037952031	563,781.41	587.27	0.104166
Summary	0037953193	96,702.47	6.66	0.006887
Summary	0037953222	349,086.86	327.27	0.093750
Summary	0037954837	566,205.64	412.86	0.072917
Summary	0037955036	80,790.23	84.16	0.104171
Summary	0037955188	118,812.04	185.64	0.156247

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037955574	615,983.46	449.15	0.072916
Summary	0037955856	404,923.46	376.24	0.092916
Summary	0037955992	372,671.96	364.91	0.097917
Summary	0037956042	108,598.85	158.37	0.145830
Summary	0037956344	210,824.56	307.45	0.145832
Summary	0037956651	389,547.32	405.78	0.104167
Summary	0037956697	397,602.21	248.50	0.062500
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	95,711.44	169.49	0.177084
Summary	0037957674	198,557.09	186.15	0.093751
Summary	0037958257	334,502.56	418.13	0.125001
Summary	0037958446	401,233.08	501.54	0.125000
Summary	0037958789	174,898.97	43.28	0.024746
Summary	0037958853	294,055.58	214.42	0.072918
Summary	0037958941	396,802.67	372.00	0.093749
Summary	0037959210	411,111.48	299.77	0.072917
Summary	0037959486	128,285.41	227.17	0.177082
Summary	0037959703	459,201.44	663.90	0.144577
Summary	0037959834	495,771.40	774.64	0.156249
Summary	0037960833	145,682.74	106.23	0.072919
Summary	0037961113	236,303.50	270.76	0.114581
Summary	0037962551	394,157.03	246.35	0.062500
Summary	0037963051	337,839.96	281.53	0.083332
Summary	0037963863	395,314.05	164.71	0.041666
Summary	0037963954	236,187.58	98.41	0.041666
Summary	0037964051	396,158.85	330.13	0.083333
Summary	0037964118	191,469.48	119.67	0.062501
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	143,515.03	179.39	0.124997
Summary	0037964813	157,747.61	163.10	0.103393
Summary	0037966128	389,512.83	468.71	0.120332
Summary	0037966571	277,465.09	244.40	0.088083
Summary	0037966854	242,347.08	252.44	0.104165
Summary	0037966959	187,873.87	16.79	0.008937

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Distribution Date: 25-Mar-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037967749	524,504.00	327.82	0.062501
Summary	0037967788	94,317.40	8.92	0.009457
Summary	0037968231	317,031.67	378.16	0.119281
Summary	0037968251	153,600.51	208.00	0.135416
Summary	0037968520	226,910.84	212.73	0.093750
Summary	0037969438	280,103.56	320.95	0.114583
Summary	0037969557	139,688.96	189.16	0.135415
Summary	0037970194	597,857.56	560.49	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	130,655.33	108.88	0.083334
Summary	0037971104	206,854.87	237.02	0.114583
Summary	0037971636	336,561.55	350.58	0.104165
Summary	0037971676	203,632.13	203.63	0.099999
Summary	0037971677	154,301.24	160.73	0.104166
Summary	0037971975	136,087.69	170.11	0.125000
Summary	0037972397	240,204.10	125.11	0.052085
Summary	0037972886	200,135.67	229.32	0.114582
Summary	0037972921	369,059.64	461.32	0.124999
Summary	0037973601	159,334.70	149.38	0.093752
Summary	0037973741	379,495.96	237.18	0.062499
Summary	0037974449	150,103.61	93.81	0.062497
Summary	0037974450	331,797.83	207.37	0.062499
Summary	0037975851	533,766.44	591.92	0.110895
Summary	0037975871	191,000.25	112.64	0.058974
Summary	0037975935	236,412.84	410.49	0.173633
Summary	0037976401	86,431.24	117.04	0.135414
Summary	0037976709	222,678.48	217.48	0.097665
Summary	0037977307	215,685.34	145.82	0.067608
Summary	0037978472	183,261.45	171.81	0.093751
Summary	0037978532	198,223.09	185.83	0.093748
Summary	0037978651	381,984.73	119.37	0.031250
Summary	0037979877	366,732.82	496.62	0.135417
Summary	0037981346	90,450.81	75.38	0.083338
Summary	0037981367	159,058.40	33.14	0.020835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981586	317,546.65	165.39	0.052084
Summary	0037982100	548,473.76	628.46	0.114583
Summary	0037982823	235,743.30	196.45	0.083332
Summary	0037984013	129,497.82	188.85	0.145833
Summary	0037984054	121,034.81	126.08	0.104168
Summary	0037984873	220,028.26	297.95	0.135414
Summary	0037984901	639,093.36	1,131.73	0.177084
Summary	0037984906	241,441.65	326.95	0.135416
Summary	0037985043	254,867.47	398.23	0.156250
Summary	0037985656	271,561.06	282.88	0.104168
Summary	0037985917	330,798.20	206.75	0.062500
Summary	0037987955	484,099.19	403.42	0.083334
Summary	0037989578	332,045.01	341.29	0.102784
Summary	0037991131	73,464.89	52.96	0.072089
Summary	0037991482	366,186.90	14.10	0.003850
Summary	0037991712	188,057.67	235.07	0.124999
Summary	0037991764	386,382.04	354.90	0.091852
Summary	0037992592	129,841.58	120.64	0.092913
Summary	0037994165	569,865.29	474.89	0.083334
Summary	0037994776	231,677.14	215.27	0.092918
Summary	0037995663	287,405.14	329.32	0.114584
Summary	0037995791	80,567.61	67.14	0.083334
Summary	0037995851	107,456.89	145.51	0.135412
Summary	0037996072	160,800.62	40.87	0.025417
Summary	0037996145	258,800.23	240.47	0.092917
Summary	0037997456	642,384.64	669.15	0.104167
Summary	0037998555	464,417.63	387.01	0.083332
Summary	0037999339	399,337.82	582.37	0.145834
Summary	0037999501	354,939.73	480.65	0.135417
Summary	0037999724	251,804.22	183.61	0.072918
Summary	0038001096	125,970.06	131.22	0.104168
Summary	0038001111	326,766.37	12.20	0.003734
Summary	0038002395	253,959.56	238.09	0.093751
Summary	0038002946	288,539.43	420.79	0.145834

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Distribution Date: 25-Mar-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038003503	252,791.27	184.33	0.072918
Summary	0038003541	390,586.24	406.86	0.104166
Summary	0038003894	216,959.27	316.40	0.145834
Summary	0038004305	138,430.26	158.62	0.114585
Summary	0038006391	297,852.90	93.08	0.031250
Summary	0038006455	134,796.22	154.64	0.114721
Summary	0038006561	122,117.28	63.60	0.052081
Summary	0038007050	86,015.04	107.52	0.125001
Summary	0038007659	411,824.90	386.09	0.093751
Summary	0038008390	1,257,142.32	1,440.48	0.114584
Summary	0038008455	125,401.06	195.94	0.156251
Summary	0038008503	293,437.56	366.80	0.125001
Summary	0038011142	346,047.71	288.37	0.083332
Summary	0038011489	145,031.47	211.50	0.145830
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	320,389.67	367.11	0.114582
Summary	0038012001	598,725.82	810.77	0.135416
Summary	0038012288	113,465.97	23.64	0.020834
Summary	0038013195	171,353.28	249.89	0.145833
Summary	0038013556	336,962.59	210.60	0.062500
Summary	0038013828	593,641.64	494.70	0.083333
Summary	0038014437	327,218.93	443.11	0.135417
Summary	0038015845	345,866.22	673.37	0.194691
Summary	0038015927	172,360.57	71.82	0.041668
Summary	0038016650	591,551.30	369.72	0.062500
Summary	0038016659	304,004.98	29.13	0.009582
Summary	0038018327	108,592.55	124.43	0.114584
Summary	0038019669	229,874.41	239.45	0.104166
Summary	0038019732	486,285.37	607.86	0.125001
Summary	0038019761	198,209.05	227.11	0.114581
Summary	0038021361	202,338.79	105.38	0.052081
Summary	0038021392	205,967.33	171.64	0.083334
Summary	0038021618	156,594.19	179.43	0.114583
Summary	0038021905	194,727.21	180.93	0.092915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038022113	252,598.68	157.87	0.062498
Summary	0038022359	261,386.16	326.73	0.124999
Summary	0038022535	314,983.28	459.35	0.145833
Summary	0038024644	159,810.70	115.20	0.072085
Summary	0038024715	287,889.86	299.89	0.104168
Summary	0038025122	359,415.69	37.44	0.010417
Summary	0038025316	352,426.99	293.69	0.083334
Summary	0038025508	253,775.96	370.09	0.145833
Summary	0038025653	206,669.26	172.22	0.083331
Summary	0038026322	336,345.67	210.22	0.062501
Summary	0038027127	309,992.09	161.45	0.052082
Summary	0038028847	690,590.12	863.24	0.125000
Summary	0038028911	322,649.53	336.09	0.104166
Summary	0038029096	155,449.35	242.89	0.156250
Summary	0038029488	79,865.03	58.23	0.072911
Summary	0038030860	209,862.23	174.89	0.083336
Summary	0038031062	314,616.94	131.09	0.041667
Summary	0038031835	159,598.32	266.00	0.166668
Summary	0038031840	375,686.56	469.61	0.125000
Summary	0038031918	277,335.61	375.56	0.135417
Summary	0038032384	109,049.39	34.08	0.031252
Summary	0038032497	288,961.08	240.80	0.083333
Summary	0038032614	156,599.54	130.50	0.083334
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	197,971.06	185.60	0.093751
Summary	0038035260	182,767.33	266.54	0.145836
Summary	0038035918	383,838.47	399.83	0.104166
Summary	0038037051	370,211.36	347.07	0.093749
Summary	0038037345	433,432.37	406.34	0.093749
Summary	0038043040	547,407.91	621.51	0.113537
Summary	0038043127	131,198.87	97.52	0.074330
Summary	0038043596	413,620.60	387.42	0.093666
Summary	0038044317	179,588.46	18.71	0.010418
Summary	0038044822	59,033.48	36.37	0.061609

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038045629	606,584.35	568.67	0.093750
Summary	0038046388	542,264.65	621.34	0.114582
Summary	0038046883	136,398.81	227.33	0.166666
Summary	0038047173	300,352.18	125.15	0.041668
Summary	0038048610	89,287.67	93.01	0.104169
Summary	0038049391	276,851.33	230.71	0.083334
Summary	0038049580	315,633.35	230.15	0.072917
Summary	0038052814	1,052,705.41	1,915.62	0.181971
Summary	0038052902	395,378.77	370.67	0.093751
Summary	0038053555	88,639.04	34.82	0.039283
Summary	0038055270	500,399.79	521.25	0.104167
Summary	0038055358	116,358.49	132.36	0.113752
Summary	0038056750	287,990.29	149.99	0.052082
Summary	0038057036	217,979.23	204.36	0.093752
Summary	0038059200	207,479.19	225.35	0.108613
Summary	0038059209	372,079.95	271.31	0.072917
Summary	0038059651	300,809.06	308.11	0.102427
Summary	0038060684	305,994.04	223.12	0.072916
Summary	0038061275	47,979.76	64.97	0.135411
Summary	0038061628	412,671.02	386.88	0.093750
Summary	0038062823	300,077.48	218.81	0.072918
Summary	0038062899	136,618.01	85.39	0.062503
Summary	0038062918	378,814.35	315.68	0.083334
Summary	0038063121	362,530.47	421.25	0.116197
Summary	0038063951	292,314.37	210.71	0.072083
Summary	0038063988	164,344.17	273.91	0.166669
Summary	0038064208	314,009.21	228.97	0.072918
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	397,030.70	620.36	0.156250
Summary	0038065246	142,008.40	207.10	0.145836
Summary	0038065526	169,325.70	123.47	0.072919
Summary	0038067996	151,058.12	78.68	0.052086
Summary	0038068248	55,649.84	52.17	0.093747
Summary	0038068842	253,299.71	369.40	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038069719	331,305.21	310.60	0.093750
Summary	0038070082	178,767.06	94.34	0.052773
Summary	0038070250	215,144.82	201.70	0.093751
Summary	0038070374	313,442.15	293.85	0.093749
Summary	0038070435	296,592.90	370.74	0.125000
Summary	0038071595	301,289.10	350.96	0.116486
Summary	0038072253	478,692.02	299.18	0.062499
Summary	0038074587	405,745.45	338.12	0.083333
Summary	0038075022	137,799.52	129.19	0.093752
Summary	0038075618	98,935.19	10.31	0.010421
Summary	0038075628	177,601.74	203.50	0.114582
Summary	0038076966	339,565.14	247.60	0.072917
Summary	0038077065	249,246.83	181.74	0.072916
Summary	0038077162	334,598.79	418.25	0.125000
Summary	0038077227	253,334.82	343.06	0.135418
Summary	0038081872	427,298.88	267.06	0.062500
Summary	0038082233	328,065.81	177.68	0.054160
Summary	0038082722	324,484.72	60.91	0.018771
Summary	0038082800	76,215.39	134.33	0.176250
Summary	0038083109	73,395.16	87.97	0.119858
Summary	0038083637	316,011.67	296.26	0.093750
Summary	0038084293	122,704.06	89.47	0.072915
Summary	0038084323	230,482.09	360.13	0.156251
Summary	0038084713	332,464.75	554.11	0.166667
Summary	0038085226	231,322.74	120.48	0.052083
Summary	0038085336	311,939.58	224.86	0.072084
Summary	0038086049	354,877.41	73.93	0.020833
Summary	0038086689	412,802.36	175.33	0.042473
Summary	0038087001	310,798.27	303.07	0.097513
Summary	0038087593	318,922.48	398.65	0.124999
Summary	0038087691	285,545.81	148.72	0.052083
Summary	0038087693	283,575.80	287.23	0.101289

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Credit-Linked Notes

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Distribution Date: 25-Mar-2024
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	1,007,365.79	257,648.23	25.576

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037919004	386,063.75	128,824.55	33.369
0038048341	363,470.93	134,742.18	37.071
0038081279	257,831.11	(5,918.50)	(2.295)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	547,796.47	14,259.44	87,405.40	15.956

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037983961	141,629.91	14,360.64	43,419.97	30.657
0038010004	406,166.56	(101.20)	43,985.43	10.829

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 9062 Old Annapolis Road
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Mar-2024
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
145	23,672,375.74	3,822,059.53	16.146

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
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0037966468	191,868.40	11,553.91	6.022
0037970758	146,858.09	139,610.57	95.065
0037973677	27,792.28	20,996.80	75.549
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,606.40)	(4.222)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	43,985.43	10.829
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
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047856	47,915.10	26,120.45	54.514
0038048021	155,160.61	6,167.90	3.975
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
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074443	165,657.62	4,589.24	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	(5,918.50)	(2.295)
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	1,555,162.26	271,907.67	0.003 %	0	0.00	0.00	0.000 %	5	1,555,162.26	271,907.67	0.003 %

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	0037919004	400,000.00	5.125 %	TX	80.00	360	386,063.75	02/29/2024	128,824.55	128,824.55
Summary	0037983961	135,000.00	4.250 %	PA	80.00	360	141,629.91	03/31/2023	14,360.64	43,419.97
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	43,985.43
Summary	0038048341	412,000.00	4.500 %	LA	80.00	360	363,470.93	02/29/2024	134,742.18	134,742.18
Summary	0038081279	269,000.00	3.750 %	CA	69.00	360	257,831.11	02/29/2024	(5,918.50)	(5,918.50)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

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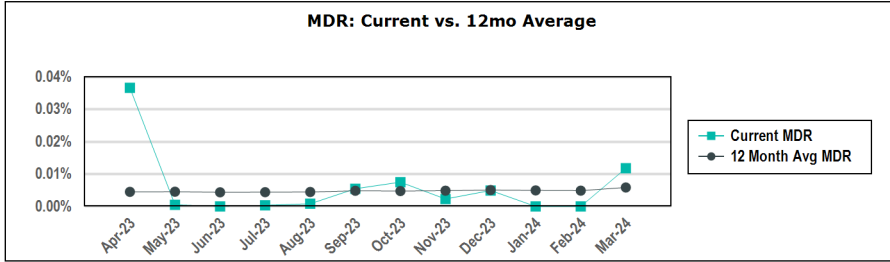
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Realized Loss Report - Collateral

Summary

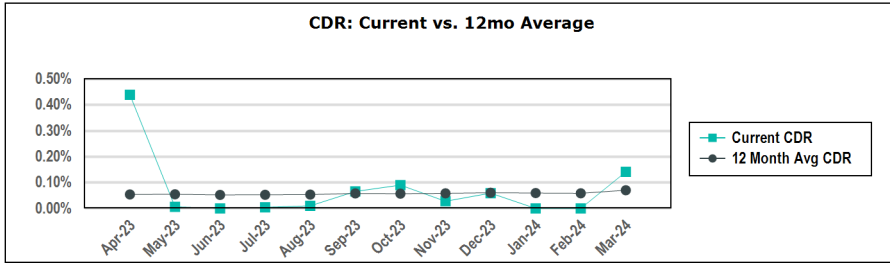
MDR

Current Month 0.012 %
 3 Month Average 0.004 %
 12 Month Average 0.006 %



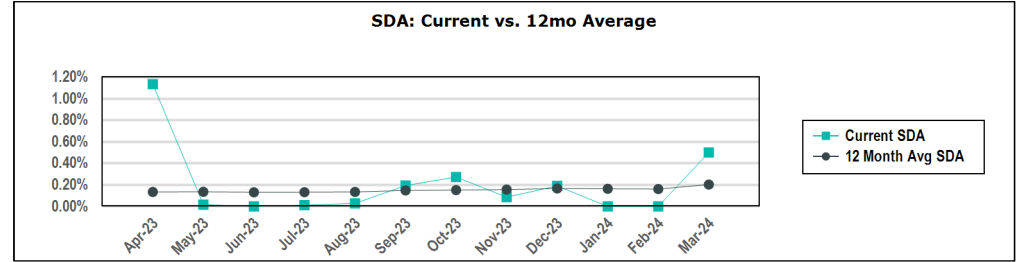
CDR

Current Month 0.141 %
 3 Month Average 0.047 %
 12 Month Average 0.070 %



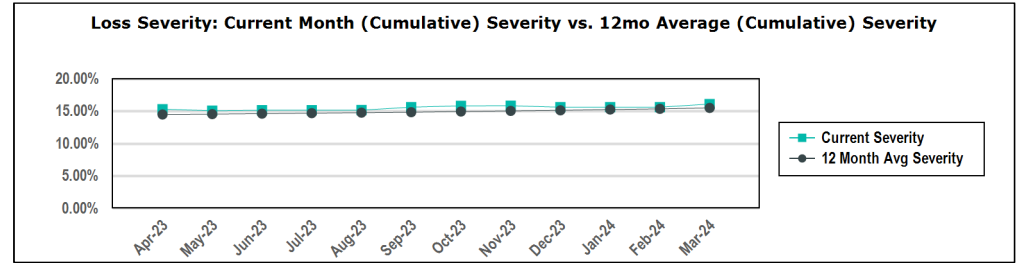
SDA

Current Month 0.501 %
 3 Month Average 0.167 %
 12 Month Average 0.203 %



Loss Severity

Current Month (Cumulative) 16.146 %
 3 Month Average (Cumulative) 15.824 %
 12 Month Average (Cumulative) 15.550 %



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	0.401 %
3 Month Average	0.417 %
12 Month Average	0.537 %

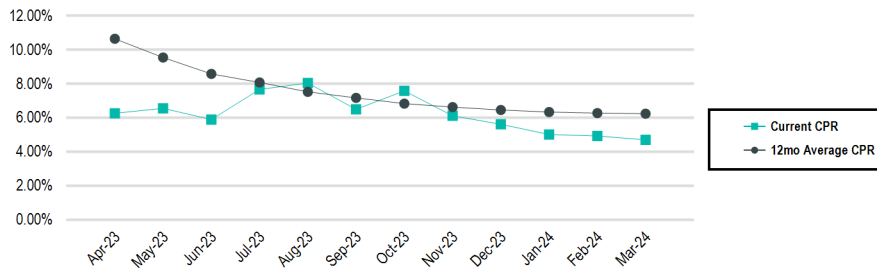
CPR

Current Month	4.708 %
3 Month Average	4.887 %
12 Month Average	6.246 %

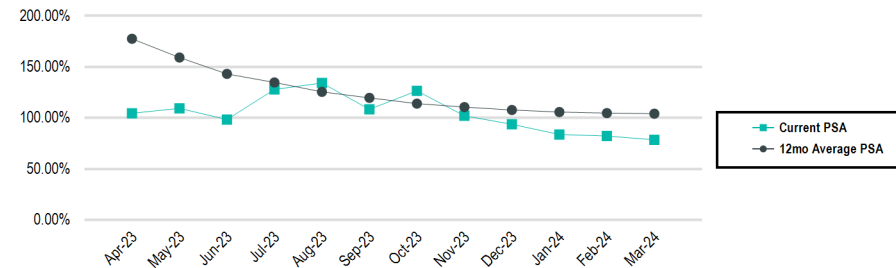
PSA

Current Month	78.462 %
3 Month Average	81.458 %
12 Month Average	104.102 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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	Orig Face Amt	Revised Original
		Face Amount	Repurchased	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				