

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: 26-Aug-2024
 02-Aug-2024 2:05:55 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2024	0.00000 %	7,582,049,159.06	0.00	65,972,338.14	0.00	7,516,076,820.92	65,972,338.14	0.00
1M-1	30711XEK6	08/23/2024	6.76162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	08/23/2024	9.01162 %	48,069,039.70	385,048.82	1,226,730.35	0.00	46,842,309.35	1,611,779.17	0.00
1M-2H		07/31/2024	0.00000 %	176,052,500.54	0.00	4,492,890.78	0.00	171,559,609.76	4,492,890.78	0.00
1M-2A	30711XEL4	08/23/2024	9.01162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	08/23/2024	9.01162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	08/23/2024	9.01162 %	48,069,039.70	385,048.82	1,226,730.35	0.00	46,842,309.35	1,611,779.17	0.00
1M-CH		07/31/2024	0.00000 %	176,052,500.54	0.00	4,492,890.78	0.00	171,559,609.76	4,492,890.78	0.00
1B-1	30711XEQ3	08/23/2024	11.21162 %	850,000.00	8,471.00	0.00	0.00	850,000.00	8,471.00	0.00
1B-1H		07/31/2024	0.00000 %	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		07/31/2024	0.00000 %	214,473,841.76	0.00	0.00	(4,260.49)	214,478,102.25	0.00	4,311,877.75
1A-I1	30711XEW0	08/23/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	08/23/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	08/23/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	08/23/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	08/23/2024	2.30000 %	0.00	98,274.48	0.00	0.00	0.00	98,274.48	0.00
1C-I2	30711XFX7	08/23/2024	1.80000 %	0.00	76,910.46	0.00	0.00	0.00	76,910.46	0.00
1C-I3	30711XFY5	08/23/2024	1.30000 %	0.00	55,546.45	0.00	0.00	0.00	55,546.45	0.00
1C-I4	30711XFZ2	08/23/2024	0.80000 %	0.00	34,182.43	0.00	0.00	0.00	34,182.43	0.00
1E-A1	30711XES9	08/23/2024	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	08/23/2024	7.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	08/23/2024	7.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	08/23/2024	8.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	08/23/2024	6.71162 %	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: 26-Aug-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	08/23/2024	7.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	08/23/2024	7.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	08/23/2024	8.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	08/23/2024	6.71162 %	48,069,039.70	286,774.34	1,226,730.35	0.00	46,842,309.35	1,513,504.69	0.00
1E-C2	30711XFD1	08/23/2024	7.21162 %	48,069,039.70	308,138.35	1,226,730.35	0.00	46,842,309.35	1,534,868.70	0.00
1E-C3	30711XFE9	08/23/2024	7.71162 %	48,069,039.70	329,502.37	1,226,730.35	0.00	46,842,309.35	1,556,232.72	0.00
1E-C4	30711XFF6	08/23/2024	8.21162 %	48,069,039.70	350,866.39	1,226,730.35	0.00	46,842,309.35	1,577,596.74	0.00
1E-D1	30711XFG4	08/23/2024	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	08/23/2024	7.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	08/23/2024	7.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	08/23/2024	8.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	08/23/2024	9.01162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	08/23/2024	6.71162 %	48,069,039.70	286,774.34	1,226,730.35	0.00	46,842,309.35	1,513,504.69	0.00
1E-F2	30711XFP4	08/23/2024	7.21162 %	48,069,039.70	308,138.35	1,226,730.35	0.00	46,842,309.35	1,534,868.70	0.00
1E-F3	30711XFQ2	08/23/2024	7.71162 %	48,069,039.70	329,502.37	1,226,730.35	0.00	46,842,309.35	1,556,232.72	0.00
1E-F4	30711XFR0	08/23/2024	8.21162 %	48,069,039.70	350,866.39	1,226,730.35	0.00	46,842,309.35	1,577,596.74	0.00
1E-F5	30711XFS8	08/23/2024	9.01162 %	48,069,039.70	385,048.82	1,226,730.35	0.00	46,842,309.35	1,611,779.17	0.00
1X-1	30711XGA6	08/23/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	08/23/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	08/23/2024	2.30000 %	0.00	98,274.48	0.00	0.00	0.00	98,274.48	0.00
1Y-2	30711XGF5	08/23/2024	1.80000 %	0.00	76,910.46	0.00	0.00	0.00	76,910.46	0.00
1Y-3	30711XGG3	08/23/2024	1.30000 %	0.00	55,546.45	0.00	0.00	0.00	55,546.45	0.00
1Y-4	30711XGH1	08/23/2024	0.80000 %	0.00	34,182.43	0.00	0.00	0.00	34,182.43	0.00
Totals				8,896,177,418.60	4,244,008.00	88,452,153.55	(4,260.49)	8,807,729,525.54	92,696,161.55	4,311,877.75

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Aug-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	7,582,049,159.06	18,629,900.77	47,342,437.36	0.00	0.00	65,972,338.14	7,516,076,820.92	0.17845678	65,972,338.14
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	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.30249283	1,226,730.35
1M-2H	567,152,653.00	176,052,500.54	1,268,827.48	3,224,063.31	0.00	0.00	4,492,890.78	171,559,609.76	0.30249283	4,492,890.78
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	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.90747848	1,226,730.35
1M-CH	189,050,884.33	176,052,500.54	1,268,827.48	3,224,063.31	0.00	0.00	4,492,890.78	171,559,609.76	0.90747848	4,492,890.78
1B-1	850,000.00	850,000.00	0.00	0.00	0.00	0.00	0.00	850,000.00	1.00000000	0.00
1B-1H	217,939,980.00	217,939,980.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	214,473,841.76	0.00	0.00	0.00	(4,260.49)	(4,260.49)	214,478,102.25	0.98029216	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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Series 2017-C01



Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	51,618,093.67	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.90747848	1,226,730.35
1E-C2	51,618,093.67	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.90747848	1,226,730.35
1E-C3	51,618,093.67	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.90747848	1,226,730.35
1E-C4	51,618,093.67	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.90747848	1,226,730.35
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	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.45373924	1,226,730.35
1E-F2	103,236,187.33	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.45373924	1,226,730.35
1E-F3	103,236,187.33	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.45373924	1,226,730.35
1E-F4	103,236,187.33	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.45373924	1,226,730.35
1E-F5	103,236,187.33	48,069,039.70	346,438.24	880,292.11	0.00	0.00	1,226,730.35	46,842,309.35	0.45373924	1,226,730.35
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,131,781,962.34	8,896,177,418.60	24,978,376.37	63,473,777.19	0.00	(4,260.49)	88,447,893.06	8,807,729,525.54	0.19092541	88,452,153.55

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	180.02318173	0.44233609	1.12406765	0.00000000	0.00000000	1.56640375	178.45677798	0.17845678	1.56640375
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	310.41466461	2.23718865	5.68464820	0.00000000	0.00000000	7.92183685	302.49282776	0.30249283	7.92183685
1M-2H	567,152,653.00	310.41466457	2.23718865	5.68464820	0.00000000	0.00000000	7.92183684	302.49282773	0.30249283	7.92183684
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	931.24399377	6.71156595	17.05394460	0.00000000	0.00000000	23.76551056	907.47848321	0.90747848	23.76551056
1M-CH	189,050,884.33	931.24399372	6.71156596	17.05394461	0.00000000	0.00000000	23.76551052	907.47848320	0.90747848	23.76551052
1B-1	850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	217,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	980.27268781	0.00000000	0.00000000	0.00000000	(0.01947297)	(0.01947297)	980.29216077	0.98029216	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: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	931.24399377	6.71156595	17.05394460	0.00000000	0.00000000	23.76551056	907.47848321	0.90747848	23.76551056
1E-C2	51,618,093.67	931.24399377	6.71156595	17.05394460	0.00000000	0.00000000	23.76551056	907.47848321	0.90747848	23.76551056
1E-C3	51,618,093.67	931.24399377	6.71156595	17.05394460	0.00000000	0.00000000	23.76551056	907.47848321	0.90747848	23.76551056
1E-C4	51,618,093.67	931.24399377	6.71156595	17.05394460	0.00000000	0.00000000	23.76551056	907.47848321	0.90747848	23.76551056
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	465.62199693	3.35578298	8.52697230	0.00000000	0.00000000	11.88275528	453.73924165	0.45373924	11.88275528
1E-F2	103,236,187.33	465.62199693	3.35578298	8.52697230	0.00000000	0.00000000	11.88275528	453.73924165	0.45373924	11.88275528
1E-F3	103,236,187.33	465.62199693	3.35578298	8.52697230	0.00000000	0.00000000	11.88275528	453.73924165	0.45373924	11.88275528
1E-F4	103,236,187.33	465.62199693	3.35578298	8.52697230	0.00000000	0.00000000	11.88275528	453.73924165	0.45373924	11.88275528
1E-F5	103,236,187.33	465.62199693	3.35578298	8.52697230	0.00000000	0.00000000	11.88275528	453.73924165	0.45373924	11.88275528
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: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,582,049,159.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,516,076,820.92
1M-1	N/A	N/A	6.76162 %	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	07/25/24 - 08/25/24	32	9.01162 %	48,069,039.70	385,048.82	0.00	0.00	0.00	0.00	385,048.82	0.00	46,842,309.35
1M-2H	N/A	N/A	0.00000 %	176,052,500.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	171,559,609.76
1M-2A	N/A	N/A	9.01162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	9.01162 %	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	07/25/24 - 08/25/24	32	9.01162 %	48,069,039.70	385,048.82	0.00	0.00	0.00	0.00	385,048.82	0.00	46,842,309.35
1M-CH	N/A	N/A	0.00000 %	176,052,500.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	171,559,609.76
1B-1	07/25/24 - 08/25/24	32	11.21162 %	850,000.00	8,471.00	0.00	0.00	0.00	0.00	8,471.00	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	217,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	214,473,841.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,478,102.25
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	07/25/24 - 08/25/24	32	2.30000 %	48,069,039.70	98,274.48	0.00	0.00	0.00	0.00	98,274.48	0.00	46,842,309.35
1C-I2	07/25/24 - 08/25/24	32	1.80000 %	48,069,039.70	76,910.46	0.00	0.00	0.00	0.00	76,910.46	0.00	46,842,309.35
1C-I3	07/25/24 - 08/25/24	32	1.30000 %	48,069,039.70	55,546.45	0.00	0.00	0.00	0.00	55,546.45	0.00	46,842,309.35
1C-I4	07/25/24 - 08/25/24	32	0.80000 %	48,069,039.70	34,182.43	0.00	0.00	0.00	0.00	34,182.43	0.00	46,842,309.35
1E-A1	N/A	N/A	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	7.21162 %	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: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	7.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	8.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	07/25/24 - 08/25/24	32	6.71162 %	48,069,039.70	286,774.34	0.00	0.00	0.00	0.00	286,774.34	0.00	46,842,309.35
1E-C2	07/25/24 - 08/25/24	32	7.21162 %	48,069,039.70	308,138.35	0.00	0.00	0.00	0.00	308,138.35	0.00	46,842,309.35
1E-C3	07/25/24 - 08/25/24	32	7.71162 %	48,069,039.70	329,502.37	0.00	0.00	0.00	0.00	329,502.37	0.00	46,842,309.35
1E-C4	07/25/24 - 08/25/24	32	8.21162 %	48,069,039.70	350,866.39	0.00	0.00	0.00	0.00	350,866.39	0.00	46,842,309.35
1E-D1	N/A	N/A	6.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	7.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	7.71162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	8.21162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	9.01162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	07/25/24 - 08/25/24	32	6.71162 %	48,069,039.70	286,774.34	0.00	0.00	0.00	0.00	286,774.34	0.00	46,842,309.35
1E-F2	07/25/24 - 08/25/24	32	7.21162 %	48,069,039.70	308,138.35	0.00	0.00	0.00	0.00	308,138.35	0.00	46,842,309.35
1E-F3	07/25/24 - 08/25/24	32	7.71162 %	48,069,039.70	329,502.37	0.00	0.00	0.00	0.00	329,502.37	0.00	46,842,309.35
1E-F4	07/25/24 - 08/25/24	32	8.21162 %	48,069,039.70	350,866.39	0.00	0.00	0.00	0.00	350,866.39	0.00	46,842,309.35
1E-F5	07/25/24 - 08/25/24	32	9.01162 %	48,069,039.70	385,048.82	0.00	0.00	0.00	0.00	385,048.82	0.00	46,842,309.35
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	07/25/24 - 08/25/24	32	2.30000 %	48,069,039.69	98,274.48	0.00	0.00	0.00	0.00	98,274.48	0.00	46,842,309.34
1Y-2	07/25/24 - 08/25/24	32	1.80000 %	48,069,039.69	76,910.46	0.00	0.00	0.00	0.00	76,910.46	0.00	46,842,309.34
1Y-3	07/25/24 - 08/25/24	32	1.30000 %	48,069,039.69	55,546.45	0.00	0.00	0.00	0.00	55,546.45	0.00	46,842,309.34
1Y-4	07/25/24 - 08/25/24	32	0.80000 %	48,069,039.69	34,182.43	0.00	0.00	0.00	0.00	34,182.43	0.00	46,842,309.34
Totals					4,244,008.00	0.00	0.00	0.00	0.00	4,244,008.00	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: 26-Aug-2024
 02-Aug-2024 2:05:55 PM

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 %	180.02318173	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	178.45677798
1M-1	457,271,000.00	6.76162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	9.01162 %	310.41466461	2.48652357	0.00000000	0.00000000	0.00000000	0.00000000	2.48652357	0.00000000	302.49282776
1M-2H	567,152,653.00	0.00000 %	310.41466457	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	302.49282773
1M-2A	51,618,093.67	9.01162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	9.01162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	51,618,093.67	9.01162 %	931.24399377	7.45957072	0.00000000	0.00000000	0.00000000	0.00000000	7.45957072	0.00000000	907.47848321
1M-CH	189,050,884.33	0.00000 %	931.24399372	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	907.47848320
1B-1	850,000.00	11.21162 %	1000.00000000	9.96588235	0.00000000	0.00000000	0.00000000	0.00000000	9.96588235	0.00000000	1000.00000000
1B-1H	217,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	980.27268781	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.29216077
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 %	931.24399377	1.90387659	0.00000000	0.00000000	0.00000000	0.00000000	1.90387659	0.00000000	907.47848321
1C-I2	0.00	1.80000 %	931.24399377	1.48999032	0.00000000	0.00000000	0.00000000	0.00000000	1.48999032	0.00000000	907.47848321
1C-I3	0.00	1.30000 %	931.24399377	1.07610425	0.00000000	0.00000000	0.00000000	0.00000000	1.07610425	0.00000000	907.47848321
1C-I4	0.00	0.80000 %	931.24399377	0.66221799	0.00000000	0.00000000	0.00000000	0.00000000	0.66221799	0.00000000	907.47848321
1E-A1	51,618,093.67	6.71162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.71162 %	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	8.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.71162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	7.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	7.71162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	51,618,093.67	8.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	6.71162 %	931.24399377	5.55569413	0.00000000	0.00000000	0.00000000	0.00000000	5.55569413	0.00000000	907.47848321
1E-C2	51,618,093.67	7.21162 %	931.24399377	5.96958020	0.00000000	0.00000000	0.00000000	0.00000000	5.96958020	0.00000000	907.47848321
1E-C3	51,618,093.67	7.71162 %	931.24399377	6.38346647	0.00000000	0.00000000	0.00000000	0.00000000	6.38346647	0.00000000	907.47848321
1E-C4	51,618,093.67	8.21162 %	931.24399377	6.79735273	0.00000000	0.00000000	0.00000000	0.00000000	6.79735273	0.00000000	907.47848321
1E-D1	103,236,187.33	6.71162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	7.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	7.71162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	8.21162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	9.01162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	6.71162 %	465.62199693	2.77784707	0.00000000	0.00000000	0.00000000	0.00000000	2.77784707	0.00000000	453.73924165
1E-F2	103,236,187.33	7.21162 %	465.62199693	2.98479010	0.00000000	0.00000000	0.00000000	0.00000000	2.98479010	0.00000000	453.73924165
1E-F3	103,236,187.33	7.71162 %	465.62199693	3.19173323	0.00000000	0.00000000	0.00000000	0.00000000	3.19173323	0.00000000	453.73924165
1E-F4	103,236,187.33	8.21162 %	465.62199693	3.39867637	0.00000000	0.00000000	0.00000000	0.00000000	3.39867637	0.00000000	453.73924165
1E-F5	103,236,187.33	9.01162 %	465.62199693	3.72978536	0.00000000	0.00000000	0.00000000	0.00000000	3.72978536	0.00000000	453.73924165
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 %	465.62199683	0.95193829	0.00000000	0.00000000	0.00000000	0.00000000	0.95193829	0.00000000	453.73924155
1Y-2	0.00	1.80000 %	465.62199683	0.74499516	0.00000000	0.00000000	0.00000000	0.00000000	0.74499516	0.00000000	453.73924155
1Y-3	0.00	1.30000 %	465.62199683	0.53805213	0.00000000	0.00000000	0.00000000	0.00000000	0.53805213	0.00000000	453.73924155
1Y-4	0.00	0.80000 %	465.62199683	0.33110899	0.00000000	0.00000000	0.00000000	0.00000000	0.33110899	0.00000000	453.73924155

(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	1,635,156.34
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	4,260.49
Total Deposits	1,639,416.83
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,620,250.17
Total Withdrawals (Pool Distribution Amount)	1,639,416.83
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	71,687,698.78
Total Principal Reduction Cumulative	35,590,249,210.36
Scheduled Principal Current	20,245,166.49
Scheduled Principal Cumulative	3,843,592,941.05
Unscheduled Principal Current	51,446,792.78
Unscheduled Principal Cumulative	31,742,344,433.56
Senior Reduction Amount	65,972,338.14
Subordinate Reduction Amount	5,719,621.13
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	4,260.49
Modification Loss Amount	84,580.39
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	147,719.99
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	48037
Period Reference Pool Removal Loan Count	293
Period Ending Loan Count	47744
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,167,746,822.33
Period PIF Loan Count Current	293
PIF Loan Count Cumulative	132128
Period PIF Loan UPB Current	46,458,895.08
PIF Loan UPB Cumulative	30,470,844,972.58
Period Partial Prepayment Amount	5,121,625.30
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	26,425,711.03
Total Active Modified Loan Count	900
Total Active Modified Loan UPB	209,670,930.13
Adjusted SOFR	5.461620%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.021475%
Subordinate Percentage	7.978525%
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 %	5.260000 %	5.300000 %
1M-2H	0.00	0.00	1.000000 %	5.260000 %	5.300000 %
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 %	5.260000 %	5.300000 %
1B-1	0.00	0.00	0.500000 %	2.600000 %	2.630000 %
1B-1H	0.00	0.00	0.500000 %	2.600000 %	2.630000 %
1B-2H	0.00	4,260.49	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	505	88,671,197.72	1.057725 %	1.085626 %
60 Days	116	21,369,144.24	0.242962 %	0.261628 %
90 Days	42	8,985,156.52	0.087969 %	0.110008 %
120 Days	35	6,884,770.84	0.073308 %	0.084292 %
150 Days	20	3,227,849.60	0.041890 %	0.039519 %
180+ Days	148	29,972,896.81	0.309987 %	0.366967 %
Totals	866	159,111,015.73	1.813840 %	1.948040 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	315	86,896,713.97	84,580.39	0.097334

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	331,896.01	95.12	0.028660
Summary	0037906667	148,571.13	201.19	0.135417
Summary	0037906755	277,789.02	510.84	0.183895
Summary	0037906920	157,132.11	147.31	0.093749
Summary	0037907226	144,575.98	318.77	0.220486
Summary	0037907273	249,406.08	25.98	0.010417
Summary	0037907385	158,536.11	43.55	0.027470
Summary	0037907395	169,200.87	190.31	0.112476
Summary	0037907638	297,745.61	31.02	0.010418
Summary	0037907913	312,724.61	260.60	0.083332
Summary	0037908497	263,278.88	219.40	0.083334
Summary	0037909377	617,683.08	386.05	0.062500
Summary	0037910785	204,958.03	277.55	0.135418
Summary	0037910899	86,529.57	90.13	0.104161
Summary	0037911544	71,684.52	59.74	0.083337
Summary	0037912808	149,016.05	170.75	0.114585
Summary	0037914854	212,023.99	287.12	0.135419
Summary	0037915031	344,619.62	287.18	0.083332
Summary	0037915737	424,956.82	430.37	0.101274
Summary	0037916242	354,912.41	332.73	0.093750
Summary	0037916736	383,195.20	39.92	0.010418
Summary	0037916774	575,775.44	779.70	0.135417
Summary	0037917245	245,900.14	409.83	0.166665
Summary	0037918000	97,808.23	87.92	0.089890
Summary	0037918420	351,129.40	402.34	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037918526	111,392.27	174.05	0.156250
Summary	0037918592	207,968.97	129.98	0.062500
Summary	0037918962	114,748.74	191.25	0.166668
Summary	0037919007	219,170.19	327.29	0.149331
Summary	0037919126	387,894.30	202.03	0.052084
Summary	0037919235	326,558.04	374.18	0.114583
Summary	0037919910	219,363.25	182.80	0.083332
Summary	0037920217	212,846.46	243.89	0.114585
Summary	0037920228	369,240.77	500.01	0.135416
Summary	0037920310	604,411.98	944.39	0.156249
Summary	0037920372	92,051.58	95.89	0.104170
Summary	0037921630	196,571.39	307.14	0.156249
Summary	0037921946	212,075.20	88.36	0.041664
Summary	0037922111	319,442.35	465.85	0.145832
Summary	0037922257	512,855.32	521.71	0.101727
Summary	0037922321	233,105.86	194.25	0.083331
Summary	0037922778	462,217.54	529.62	0.114582
Summary	0037923627	430,580.88	400.08	0.092916
Summary	0037923690	267,829.63	278.99	0.104167
Summary	0037924175	342,541.44	535.22	0.156250
Summary	0037924237	125,231.62	156.54	0.125000
Summary	0037924491	38,286.40	71.79	0.187508
Summary	0037925153	224,614.33	304.17	0.135419
Summary	0037925406	339,942.27	315.86	0.092916
Summary	0037927043	480,988.40	801.65	0.166667
Summary	0037928632	207,794.35	225.11	0.108333
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	195,845.76	224.41	0.114585
Summary	0037929845	463,944.20	338.29	0.072916
Summary	0037929890	234,538.59	210.21	0.089627
Summary	0037929894	273,774.23	171.11	0.062500
Summary	0037930698	201,438.44	230.81	0.114581
Summary	0037931237	86,494.88	134.43	0.155420
Summary	0037931245	124,407.23	155.51	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037931314	277,704.92	318.20	0.114582
Summary	0037931403	345,216.16	37.71	0.010924
Summary	0037931764	392,577.21	160.30	0.040833
Summary	0037932340	331,499.79	379.84	0.114582
Summary	0037933234	299,367.50	436.58	0.145834
Summary	0037933427	372,364.77	504.24	0.135416
Summary	0037934240	271,701.09	228.00	0.083916
Summary	0037937662	170,598.80	311.97	0.182868
Summary	0037938096	141,287.23	235.48	0.166668
Summary	0037938169	83,915.81	122.38	0.145837
Summary	0037939022	340,161.73	517.24	0.152057
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	142,695.56	178.37	0.125000
Summary	0037941111	367,488.13	459.36	0.125000
Summary	0037941808	246,306.90	307.88	0.124999
Summary	0037941995	282,351.82	235.29	0.083332
Summary	0037942230	474,862.14	544.11	0.114583
Summary	0037942354	163,738.03	102.34	0.062502
Summary	0037942938	86,207.60	62.86	0.072917
Summary	0037942960	77,128.97	112.48	0.145834
Summary	0037942984	51,016.66	63.77	0.124998
Summary	0037943035	151,946.60	221.59	0.145834
Summary	0037943056	372,737.19	388.27	0.104167
Summary	0037943120	386,049.93	522.78	0.135418
Summary	0037944097	216,678.57	338.56	0.156250
Summary	0037944396	409,815.63	298.82	0.072916
Summary	0037944613	547,582.74	399.28	0.072917
Summary	0037945192	131,200.29	30.86	0.023521
Summary	0037946275	185,222.84	176.61	0.095350
Summary	0037947271	616,691.26	642.39	0.104167
Summary	0037947337	236,009.28	73.75	0.031249
Summary	0037947449	171,073.06	94.81	0.055421
Summary	0037948457	404,974.82	337.48	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037948957	86,049.66	26.89	0.031249
Summary	0037949123	197,594.04	144.08	0.072917
Summary	0037949245	434,861.74	399.04	0.091762
Summary	0037950343	423,014.75	837.17	0.197906
Summary	0037951452	193,495.33	305.49	0.157880
Summary	0037951648	242,146.67	255.64	0.105572
Summary	0037951661	247,805.71	285.51	0.115215
Summary	0037952031	561,730.40	585.14	0.104167
Summary	0037953193	96,330.50	6.66	0.006914
Summary	0037953222	346,949.15	325.26	0.093749
Summary	0037954837	562,759.78	410.35	0.072917
Summary	0037955036	82,624.03	86.07	0.104171
Summary	0037955188	118,083.88	184.51	0.156253
Summary	0037955574	612,084.53	446.31	0.072916
Summary	0037955856	402,459.18	373.95	0.092916
Summary	0037955992	370,267.11	362.55	0.097916
Summary	0037956042	107,956.60	157.44	0.145836
Summary	0037956344	209,795.67	305.95	0.145832
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	95,156.19	168.51	0.177088
Summary	0037958789	174,054.98	43.28	0.024866
Summary	0037959703	458,298.44	662.86	0.144635
Summary	0037959834	492,762.80	769.94	0.156250
Summary	0037961113	235,076.23	269.36	0.114584
Summary	0037963954	229,425.21	95.59	0.041665
Summary	0037964118	185,945.40	116.22	0.062502
Summary	0037964539	178,899.27	149.08	0.083332
Summary	0037964730	142,638.28	178.30	0.125002
Summary	0037964813	157,320.81	163.10	0.103674
Summary	0037966128	387,067.03	465.77	0.120333
Summary	0037966571	277,465.09	244.40	0.088083
Summary	0037966854	240,977.87	251.02	0.104167
Summary	0037966959	186,652.48	16.79	0.008995
Summary	0037967749	518,720.01	324.20	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037967788	93,802.89	8.92	0.009509
Summary	0037968231	315,688.34	378.16	0.119789
Summary	0037968251	151,946.21	205.76	0.135416
Summary	0037968520	225,510.94	211.42	0.093752
Summary	0037969438	278,398.92	319.00	0.114584
Summary	0037969557	138,841.87	188.02	0.135420
Summary	0037970194	594,231.21	557.09	0.093750
Summary	0037970850	129,862.98	108.22	0.083334
Summary	0037971104	205,073.70	234.98	0.114583
Summary	0037971636	334,644.34	348.59	0.104167
Summary	0037971676	202,413.21	202.41	0.099998
Summary	0037971677	153,377.74	159.77	0.104168
Summary	0037971975	135,265.42	169.08	0.124999
Summary	0037972886	198,782.08	227.77	0.114583
Summary	0037972921	357,657.84	447.07	0.124999
Summary	0037973601	157,191.92	147.37	0.093752
Summary	0037973741	377,178.08	235.74	0.062501
Summary	0037974449	148,667.69	92.92	0.062502
Summary	0037974450	328,601.52	205.38	0.062501
Summary	0037975851	532,947.80	591.92	0.111065
Summary	0037975871	194,758.15	112.64	0.057836
Summary	0037975935	235,711.62	409.76	0.173840
Summary	0037976401	85,939.24	116.38	0.135421
Summary	0037976709	222,167.70	217.48	0.097890
Summary	0037977307	214,564.23	145.35	0.067742
Summary	0037978532	196,645.23	184.35	0.093748
Summary	0037978651	380,177.60	118.81	0.031251
Summary	0037979877	364,500.96	493.60	0.135418
Summary	0037981346	92,455.67	77.05	0.083337
Summary	0037981367	158,305.89	32.98	0.020833
Summary	0037985656	269,914.31	281.16	0.104166
Summary	0037985917	328,799.43	205.50	0.062500
Summary	0037985938	248,623.72	262.82	0.105710
Summary	0037989578	330,734.55	341.29	0.103192

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037991131	73,048.25	52.66	0.072089
Summary	0037991482	364,070.22	14.10	0.003873
Summary	0037991712	186,898.75	233.62	0.124998
Summary	0037991764	384,809.75	354.90	0.092227
Summary	0037992592	129,051.40	119.91	0.092916
Summary	0037994165	566,395.22	472.00	0.083334
Summary	0037994776	229,260.00	213.02	0.092916
Summary	0037995663	285,730.58	327.40	0.114583
Summary	0037995791	80,077.30	66.73	0.083332
Summary	0037995851	106,540.02	144.27	0.135414
Summary	0037996072	160,045.92	40.68	0.025418
Summary	0037996145	257,219.28	239.00	0.092917
Summary	0037997456	638,728.08	665.34	0.104166
Summary	0037998555	461,583.17	384.65	0.083333
Summary	0037999339	397,056.18	579.04	0.145833
Summary	0037999501	352,917.73	477.91	0.135417
Summary	0037999724	250,627.64	182.75	0.072917
Summary	0038001096	125,191.50	130.41	0.104168
Summary	0038001111	323,074.11	12.20	0.003776
Summary	0038002395	252,795.95	237.00	0.093752
Summary	0038002946	286,790.17	418.24	0.145835
Summary	0038003503	251,346.97	183.27	0.072915
Summary	0038003894	215,634.33	314.47	0.145835
Summary	0038004305	137,430.94	157.47	0.114581
Summary	0038006391	296,178.41	92.56	0.031251
Summary	0038006455	134,465.39	154.64	0.115004
Summary	0038006561	121,403.08	63.23	0.052083
Summary	0038007050	85,523.63	106.90	0.124995
Summary	0038007659	409,498.17	383.90	0.093749
Summary	0038008390	1,250,497.78	1,432.86	0.114583
Summary	0038008455	124,654.59	194.77	0.156248
Summary	0038008503	291,729.35	364.66	0.124999
Summary	0038011142	343,839.31	286.53	0.083333
Summary	0038011489	143,964.81	209.95	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038011851	318,445.57	364.89	0.114585
Summary	0038012001	595,149.66	805.93	0.135416
Summary	0038012288	112,881.73	23.52	0.020836
Summary	0038013195	170,374.27	248.46	0.145832
Summary	0038013556	335,058.69	209.41	0.062499
Summary	0038013828	590,054.73	491.71	0.083333
Summary	0038014437	325,241.79	440.43	0.135416
Summary	0038015845	343,726.96	670.02	0.194928
Summary	0038015927	171,011.58	71.25	0.041664
Summary	0038016650	588,314.76	367.70	0.062501
Summary	0038016659	302,528.65	28.99	0.009583
Summary	0038017854	649,275.50	632.59	0.097430
Summary	0038018327	107,934.06	123.67	0.114579
Summary	0038019732	483,221.12	604.03	0.125001
Summary	0038019761	197,162.30	225.92	0.114586
Summary	0038021361	201,381.52	104.89	0.052085
Summary	0038021392	204,448.64	170.37	0.083331
Summary	0038021618	155,635.58	178.33	0.114582
Summary	0038021905	193,523.52	179.82	0.092919
Summary	0038022113	251,166.19	156.98	0.062500
Summary	0038022359	259,801.11	324.75	0.124999
Summary	0038022535	313,183.62	456.73	0.145835
Summary	0038023852	83,320.61	76.92	0.092318
Summary	0038024644	159,810.70	115.20	0.072085
Summary	0038024715	285,326.29	297.21	0.104165
Summary	0038025122	359,415.69	37.44	0.010417
Summary	0038025316	349,826.45	291.52	0.083333
Summary	0038025508	252,237.08	367.85	0.145835
Summary	0038025653	205,739.84	171.45	0.083333
Summary	0038026322	334,838.19	209.27	0.062499
Summary	0038027127	308,936.65	160.90	0.052082
Summary	0038027509	109,428.90	104.20	0.095222
Summary	0038028847	686,400.59	858.00	0.125000
Summary	0038028911	320,248.08	333.59	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038029096	154,102.23	240.78	0.156247
Summary	0038029488	79,207.04	57.76	0.072923
Summary	0038030860	208,672.13	173.89	0.083332
Summary	0038031062	312,985.67	130.41	0.041666
Summary	0038031835	158,627.03	264.38	0.166668
Summary	0038031918	275,635.59	373.26	0.135418
Summary	0038032384	107,824.91	33.70	0.031254
Summary	0038032497	288,961.08	240.80	0.083333
Summary	0038032614	155,841.37	129.87	0.083335
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	196,769.36	184.47	0.093749
Summary	0038035260	181,640.58	264.89	0.145832
Summary	0038035918	392,916.04	409.29	0.104167
Summary	0038037051	367,949.01	344.95	0.093749
Summary	0038037345	432,485.16	405.45	0.093749
Summary	0038043040	545,767.62	621.51	0.113878
Summary	0038043127	130,366.83	96.92	0.074344
Summary	0038043596	411,103.21	385.07	0.093667
Summary	0038044317	178,742.22	18.62	0.010417
Summary	0038044822	58,766.44	36.37	0.061889
Summary	0038045629	603,189.03	565.49	0.093750
Summary	0038046388	539,167.03	617.80	0.114584
Summary	0038046883	135,399.12	225.67	0.166670
Summary	0038047173	298,908.92	124.55	0.041668
Summary	0038048610	88,754.35	92.45	0.104164
Summary	0038049391	275,166.47	229.31	0.083335
Summary	0038049580	313,726.25	228.76	0.072917
Summary	0038052814	1,044,395.49	1,902.63	0.182175
Summary	0038052902	393,124.41	368.55	0.093749
Summary	0038053555	88,231.54	34.82	0.039464
Summary	0038055270	497,128.73	517.84	0.104166
Summary	0038055358	115,695.57	131.60	0.113747
Summary	0038056750	286,363.01	149.15	0.052084
Summary	0038057036	216,923.05	203.37	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038058054	92,841.92	102.99	0.110930
Summary	0038059200	206,791.32	225.35	0.108975
Summary	0038059209	369,913.49	269.73	0.072917
Summary	0038059651	299,707.89	308.11	0.102803
Summary	0038060684	304,138.53	221.77	0.072917
Summary	0038061275	47,706.63	64.60	0.135411
Summary	0038061628	410,186.55	384.55	0.093750
Summary	0038062899	135,973.87	84.98	0.062497
Summary	0038062918	376,520.78	313.77	0.083334
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	290,985.01	209.75	0.072083
Summary	0038063988	163,321.12	272.20	0.166666
Summary	0038064208	310,624.74	226.50	0.072918
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	394,583.03	616.54	0.156251
Summary	0038065246	141,147.28	205.84	0.145833
Summary	0038065526	168,494.66	122.86	0.072916
Summary	0038067996	160,376.33	83.53	0.052084
Summary	0038068248	55,313.10	51.86	0.093757
Summary	0038068842	251,868.59	367.31	0.145834
Summary	0038069719	329,419.39	308.83	0.093750
Summary	0038070082	178,103.39	94.34	0.052969
Summary	0038070250	213,840.19	200.48	0.093752
Summary	0038070435	294,794.19	368.49	0.124999
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	475,967.23	297.48	0.062500
Summary	0038074587	403,249.92	336.04	0.083333
Summary	0038075022	136,568.15	128.03	0.093748
Summary	0038075618	98,532.47	10.26	0.010413
Summary	0038075628	176,507.58	202.25	0.114584
Summary	0038076966	337,606.48	246.17	0.072916
Summary	0038077065	247,821.02	180.70	0.072916
Summary	0038077162	332,271.21	415.34	0.125000
Summary	0038077227	252,182.72	341.50	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038081872	424,654.94	265.41	0.062500
Summary	0038082233	326,683.89	177.68	0.054389
Summary	0038082722	323,090.07	60.91	0.018852
Summary	0038082800	75,751.57	133.51	0.176247
Summary	0038083109	73,303.42	87.94	0.119967
Summary	0038083637	314,098.68	294.47	0.093751
Summary	0038084293	122,125.95	89.05	0.072917
Summary	0038084323	229,373.34	358.40	0.156252
Summary	0038084713	330,441.44	550.74	0.166668
Summary	0038085226	230,015.82	119.80	0.052083
Summary	0038085336	310,520.94	223.83	0.072082
Summary	0038086049	353,013.12	73.54	0.020832
Summary	0038086410	377,840.91	196.79	0.052083
Summary	0038086689	410,953.98	174.94	0.042569
Summary	0038087001	310,081.48	303.07	0.097739
Summary	0038087593	317,472.10	396.84	0.125000
Summary	0038087691	283,926.45	147.88	0.052084
Summary	0038087693	281,783.67	287.23	0.101933

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	1,513,292.03	(4,260.49)	44,347.75	2.931

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(2,906.37)	(4,146.74)	(1.237)
0037970631	591,784.65	463.08	14,337.46	2.423
0038008591	180,139.94	(1,716.00)	(9,322.40)	(5.175)
0038010004	406,166.56	(101.20)	43,479.43	10.705

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
159	26,425,711.03	4,311,879.42	16.317

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(4,146.74)	(1.237)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	111,659.40	25.621
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919004	386,063.75	128,824.55	33.369
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
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
0037936787	155,669.78	4,820.74	3.097
0037938237	103,222.77	25,685.51	24.884
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941240	251,919.19	39,137.60	15.536
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	3,450.64	3.436
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
0037957713	160,510.45	38,572.17	24.031

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037960508	79,881.08	26,732.59	33.465
0037960666	43,001.26	65.15	0.152
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	136,158.89	34.043
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928
0037966468	191,868.40	11,553.91	6.022
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
0037984412	6,516.71	3,721.16	57.102
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037991221	95,000.70	1,973.44	2.077
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(9,322.40)	(5.175)
0038008767	145,025.78	56,715.77	39.107
0038008987	173,422.04	37,609.26	21.687
0038010004	406,166.56	43,479.43	10.705
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038027060	41,612.29	1,829.15	4.396
0038029134	484,642.11	54,379.68	11.221
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074022	51,231.69	102,982.43	201.013
0038074443	165,657.62	4,589.24	2.770
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,660.62	4.135
0038082754	98,575.69	18,933.83	19.207
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	1,513,292.03	(4,260.49)	(0.000 %)	0	0.00	0.00	0.000 %	4	1,513,292.03	(4,260.49)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037906063	348,000.00	4.250 %	CA	68.00	360	335,200.88	07/31/2019	(2,906.37)	(4,146.74)
Summary	0037970631	525,000.00	3.125 %	CA	70.00	360	591,784.65	06/30/2024	463.08	14,337.46
Summary	0038008591	190,000.00	4.125 %	TX	80.00	360	180,139.94	05/31/2022	(1,716.00)	(9,322.40)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	43,479.43

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



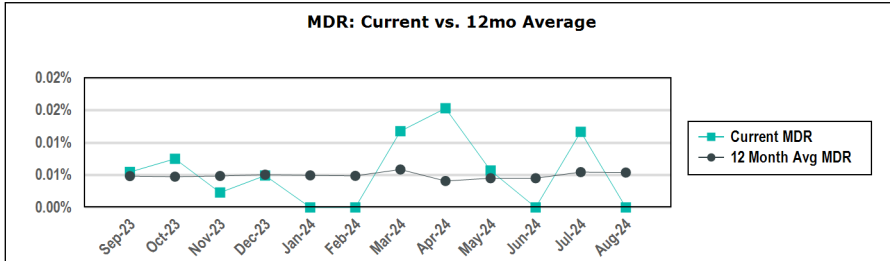
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Realized Loss Report - Collateral

Summary

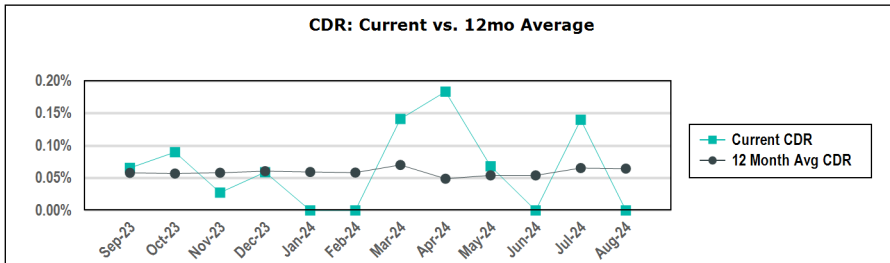
MDR

Current Month 0.000 %
 3 Month Average 0.004 %
 12 Month Average 0.005 %



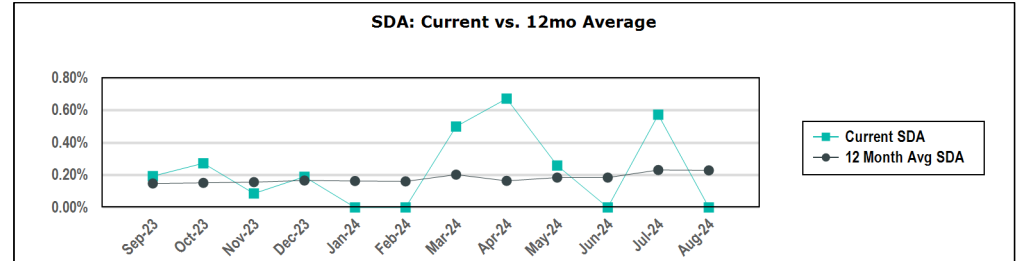
CDR

Current Month 0.000 %
 3 Month Average 0.047 %
 12 Month Average 0.065 %



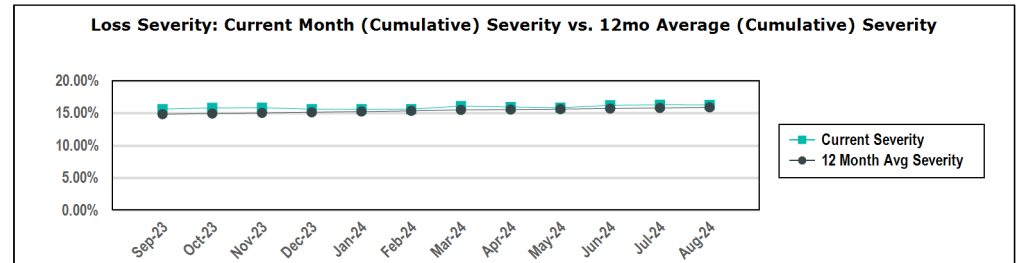
SDA

Current Month 0.000 %
 3 Month Average 0.191 %
 12 Month Average 0.229 %



Loss Severity

Current Month (Cumulative) 16.317 %
 3 Month Average (Cumulative) 16.302 %
 12 Month Average (Cumulative) 15.945 %



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

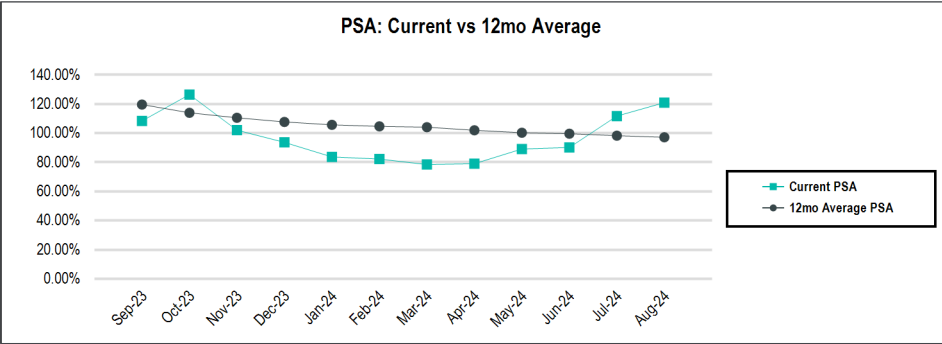
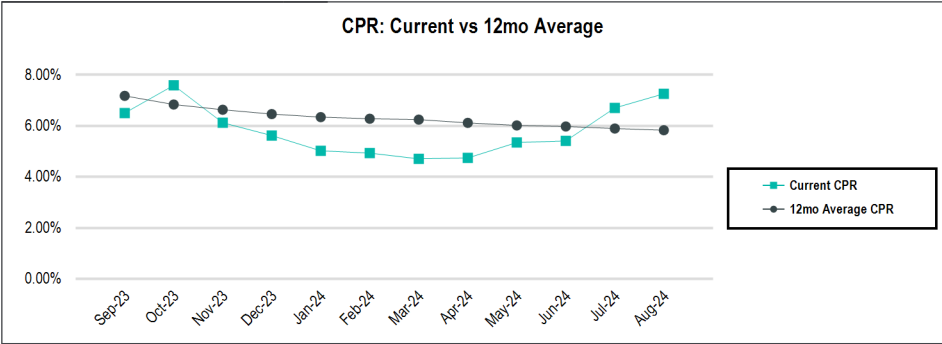
Current Month	0.626 %
3 Month Average	0.555 %
12 Month Average	0.500 %

CPR

Current Month	7.257 %
3 Month Average	6.457 %
12 Month Average	5.830 %

PSA

Current Month	120.956 %
3 Month Average	107.619 %
12 Month Average	97.165 %



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