

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-Jul-2024
 03-Jul-2024 11:23:32 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		06/28/2024	0.00000 %	7,646,519,170.33	0.00	64,470,011.27	0.00	7,582,049,159.06	64,470,011.27	0.00
1M-1	30711XEK6	07/24/2024	6.74983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	07/24/2024	8.99983 %	49,253,354.64	369,393.18	1,184,314.95	0.00	48,069,039.70	1,553,708.13	0.00
1M-2H		06/28/2024	0.00000 %	180,390,045.22	0.00	4,337,544.68	0.00	176,052,500.54	4,337,544.68	0.00
1M-2A	30711XEL4	07/24/2024	8.99983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	07/24/2024	8.99983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	07/24/2024	8.99983 %	49,253,354.64	369,393.18	1,184,314.95	0.00	48,069,039.70	1,553,708.13	0.00
1M-CH		06/28/2024	0.00000 %	180,390,045.22	0.00	4,337,544.68	0.00	176,052,500.54	4,337,544.68	0.00
1B-1	30711XEQ3	07/24/2024	11.19983 %	850,000.00	7,933.21	0.00	0.00	850,000.00	7,933.21	0.00
1B-1H		06/28/2024	0.00000 %	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		06/28/2024	0.00000 %	214,652,468.07	0.00	0.00	178,626.31	214,473,841.76	0.00	4,316,138.24
1A-I1	30711XEW0	07/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	07/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	07/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	07/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XFV1	07/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	07/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	07/24/2024	2.30000 %	0.00	94,402.26	0.00	0.00	0.00	94,402.26	0.00
1C-I2	30711XFX7	07/24/2024	1.80000 %	0.00	73,880.03	0.00	0.00	0.00	73,880.03	0.00
1C-I3	30711XFY5	07/24/2024	1.30000 %	0.00	53,357.80	0.00	0.00	0.00	53,357.80	0.00
1C-I4	30711XFZ2	07/24/2024	0.80000 %	0.00	32,835.57	0.00	0.00	0.00	32,835.57	0.00
1E-A1	30711XES9	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	07/24/2024	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	07/24/2024	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	07/24/2024	6.69983 %	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: 25-Jul-2024
03-Jul-2024 11:23:33 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	07/24/2024	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XEZ3	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	07/24/2024	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	07/24/2024	6.69983 %	49,253,354.64	274,990.92	1,184,314.95	0.00	48,069,039.70	1,459,305.87	0.00
1E-C2	30711XFD1	07/24/2024	7.19983 %	49,253,354.64	295,513.15	1,184,314.95	0.00	48,069,039.70	1,479,828.10	0.00
1E-C3	30711XFE9	07/24/2024	7.69983 %	49,253,354.64	316,035.38	1,184,314.95	0.00	48,069,039.70	1,500,350.33	0.00
1E-C4	30711XFF6	07/24/2024	8.19983 %	49,253,354.64	336,557.61	1,184,314.95	0.00	48,069,039.70	1,520,872.56	0.00
1E-D1	30711XFG4	07/24/2024	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	07/24/2024	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	07/24/2024	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	07/24/2024	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	07/24/2024	8.99983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	07/24/2024	6.69983 %	49,253,354.64	274,990.92	1,184,314.95	0.00	48,069,039.70	1,459,305.87	0.00
1E-F2	30711XFP4	07/24/2024	7.19983 %	49,253,354.64	295,513.15	1,184,314.95	0.00	48,069,039.70	1,479,828.10	0.00
1E-F3	30711XFQ2	07/24/2024	7.69983 %	49,253,354.64	316,035.38	1,184,314.95	0.00	48,069,039.70	1,500,350.33	0.00
1E-F4	30711XFR0	07/24/2024	8.19983 %	49,253,354.64	336,557.61	1,184,314.95	0.00	48,069,039.70	1,520,872.56	0.00
1E-F5	30711XFS8	07/24/2024	8.99983 %	49,253,354.64	369,393.18	1,184,314.95	0.00	48,069,039.70	1,553,708.13	0.00
1X-1	30711XGA6	07/24/2024	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	07/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	07/24/2024	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	07/24/2024	2.30000 %	0.00	94,402.26	0.00	0.00	0.00	94,402.26	0.00
1Y-2	30711XGF5	07/24/2024	1.80000 %	0.00	73,880.03	0.00	0.00	0.00	73,880.03	0.00
1Y-3	30711XGG3	07/24/2024	1.30000 %	0.00	53,357.80	0.00	0.00	0.00	53,357.80	0.00
1Y-4	30711XGH1	07/24/2024	0.80000 %	0.00	32,835.57	0.00	0.00	0.00	32,835.57	0.00
Totals				8,982,528,609.88	4,071,258.19	86,172,565.08	178,626.31	8,896,177,418.60	90,243,823.27	4,316,138.24

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: 25-Jul-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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Series 2017-C01



Distribution Date: 25-Jul-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	7,646,519,170.33	20,605,768.03	43,864,243.25	0.00	0.00	64,470,011.27	7,582,049,159.06	0.18002318	64,470,011.27
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	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.31041466	1,184,314.95
1M-2H	567,152,653.00	180,390,045.22	1,403,632.40	2,933,912.29	0.00	0.00	4,337,544.68	176,052,500.54	0.31041466	4,337,544.68
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	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.93124399	1,184,314.95
1M-CH	189,050,884.33	180,390,045.22	1,403,632.40	2,933,912.29	0.00	0.00	4,337,544.68	176,052,500.54	0.93124399	4,337,544.68
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	214,652,468.07	0.00	0.00	0.00	178,626.31	178,626.31	214,473,841.76	0.98027269	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: 25-Jul-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	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.93124399	1,184,314.95
1E-C2	51,618,093.67	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.93124399	1,184,314.95
1E-C3	51,618,093.67	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.93124399	1,184,314.95
1E-C4	51,618,093.67	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.93124399	1,184,314.95
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	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.46562200	1,184,314.95
1E-F2	103,236,187.33	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.46562200	1,184,314.95
1E-F3	103,236,187.33	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.46562200	1,184,314.95
1E-F4	103,236,187.33	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.46562200	1,184,314.95
1E-F5	103,236,187.33	49,253,354.64	383,245.12	801,069.83	0.00	0.00	1,184,314.95	48,069,039.70	0.46562200	1,184,314.95
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	8,982,528,609.88	27,628,729.15	58,543,835.96	0.00	178,626.31	86,351,191.39	8,896,177,418.60	0.19284270	86,172,565.08

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	181.55391522	0.48924979	1.04148370	0.00000000	0.00000000	1.53073349	180.02318173	0.18002318	1.53073349
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	318.06259615	2.47487585	5.17305576	0.00000000	0.00000000	7.64793161	310.41466461	0.31041466	7.64793161
1M-2H	567,152,653.00	318.06259614	2.47487584	5.17305575	0.00000000	0.00000000	7.64793157	310.41466457	0.31041466	7.64793157
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	954.18778839	7.42462754	15.51916727	0.00000000	0.00000000	22.94379482	931.24399377	0.93124399	22.94379482
1M-CH	189,050,884.33	954.18778843	7.42462753	15.51916724	0.00000000	0.00000000	22.94379471	931.24399372	0.93124399	22.94379471
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	981.08911601	0.00000000	0.00000000	0.00000000	0.81642820	0.81642820	980.27268781	0.98027269	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: 25-Jul-2024
 03-Jul-2024 11:23:33 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	954.18778839	7.42462754	15.51916727	0.00000000	0.00000000	22.94379482	931.24399377	0.93124399	22.94379482
1E-C2	51,618,093.67	954.18778839	7.42462754	15.51916727	0.00000000	0.00000000	22.94379482	931.24399377	0.93124399	22.94379482
1E-C3	51,618,093.67	954.18778839	7.42462754	15.51916727	0.00000000	0.00000000	22.94379482	931.24399377	0.93124399	22.94379482
1E-C4	51,618,093.67	954.18778839	7.42462754	15.51916727	0.00000000	0.00000000	22.94379482	931.24399377	0.93124399	22.94379482
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	477.09389424	3.71231377	7.75958364	0.00000000	0.00000000	11.47189741	465.62199693	0.46562200	11.47189741
1E-F2	103,236,187.33	477.09389424	3.71231377	7.75958364	0.00000000	0.00000000	11.47189741	465.62199693	0.46562200	11.47189741
1E-F3	103,236,187.33	477.09389424	3.71231377	7.75958364	0.00000000	0.00000000	11.47189741	465.62199693	0.46562200	11.47189741
1E-F4	103,236,187.33	477.09389424	3.71231377	7.75958364	0.00000000	0.00000000	11.47189741	465.62199693	0.46562200	11.47189741
1E-F5	103,236,187.33	477.09389424	3.71231377	7.75958364	0.00000000	0.00000000	11.47189741	465.62199693	0.46562200	11.47189741
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-Jul-2024
 03-Jul-2024 11:23:33 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 %	7,646,519,170.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,582,049,159.06
1M-1	N/A	N/A	6.74983 %	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	06/25/24 - 07/24/24	30	8.99983 %	49,253,354.64	369,393.18	0.00	0.00	0.00	0.00	369,393.18	0.00	48,069,039.70
1M-2H	N/A	N/A	0.00000 %	180,390,045.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	176,052,500.54
1M-2A	N/A	N/A	8.99983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	8.99983 %	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	06/25/24 - 07/24/24	30	8.99983 %	49,253,354.64	369,393.18	0.00	0.00	0.00	0.00	369,393.18	0.00	48,069,039.70
1M-CH	N/A	N/A	0.00000 %	180,390,045.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	176,052,500.54
1B-1	06/25/24 - 07/24/24	30	11.19983 %	850,000.00	7,933.21	0.00	0.00	0.00	0.00	7,933.21	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 %	214,652,468.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,473,841.76
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	06/25/24 - 07/24/24	30	2.30000 %	49,253,354.64	94,402.26	0.00	0.00	0.00	0.00	94,402.26	0.00	48,069,039.70
1C-I2	06/25/24 - 07/24/24	30	1.80000 %	49,253,354.64	73,880.03	0.00	0.00	0.00	0.00	73,880.03	0.00	48,069,039.70
1C-I3	06/25/24 - 07/24/24	30	1.30000 %	49,253,354.64	53,357.80	0.00	0.00	0.00	0.00	53,357.80	0.00	48,069,039.70
1C-I4	06/25/24 - 07/24/24	30	0.80000 %	49,253,354.64	32,835.57	0.00	0.00	0.00	0.00	32,835.57	0.00	48,069,039.70
1E-A1	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	7.19983 %	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: 25-Jul-2024
 03-Jul-2024 11:23:33 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	06/25/24 - 07/24/24	30	6.69983 %	49,253,354.64	274,990.92	0.00	0.00	0.00	0.00	274,990.92	0.00	48,069,039.70
1E-C2	06/25/24 - 07/24/24	30	7.19983 %	49,253,354.64	295,513.15	0.00	0.00	0.00	0.00	295,513.15	0.00	48,069,039.70
1E-C3	06/25/24 - 07/24/24	30	7.69983 %	49,253,354.64	316,035.38	0.00	0.00	0.00	0.00	316,035.38	0.00	48,069,039.70
1E-C4	06/25/24 - 07/24/24	30	8.19983 %	49,253,354.64	336,557.61	0.00	0.00	0.00	0.00	336,557.61	0.00	48,069,039.70
1E-D1	N/A	N/A	6.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	7.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	7.69983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	8.19983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	8.99983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	06/25/24 - 07/24/24	30	6.69983 %	49,253,354.64	274,990.92	0.00	0.00	0.00	0.00	274,990.92	0.00	48,069,039.70
1E-F2	06/25/24 - 07/24/24	30	7.19983 %	49,253,354.64	295,513.15	0.00	0.00	0.00	0.00	295,513.15	0.00	48,069,039.70
1E-F3	06/25/24 - 07/24/24	30	7.69983 %	49,253,354.64	316,035.38	0.00	0.00	0.00	0.00	316,035.38	0.00	48,069,039.70
1E-F4	06/25/24 - 07/24/24	30	8.19983 %	49,253,354.64	336,557.61	0.00	0.00	0.00	0.00	336,557.61	0.00	48,069,039.70
1E-F5	06/25/24 - 07/24/24	30	8.99983 %	49,253,354.64	369,393.18	0.00	0.00	0.00	0.00	369,393.18	0.00	48,069,039.70
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	06/25/24 - 07/24/24	30	2.30000 %	49,253,354.64	94,402.26	0.00	0.00	0.00	0.00	94,402.26	0.00	48,069,039.69
1Y-2	06/25/24 - 07/24/24	30	1.80000 %	49,253,354.64	73,880.03	0.00	0.00	0.00	0.00	73,880.03	0.00	48,069,039.69
1Y-3	06/25/24 - 07/24/24	30	1.30000 %	49,253,354.64	53,357.80	0.00	0.00	0.00	0.00	53,357.80	0.00	48,069,039.69
1Y-4	06/25/24 - 07/24/24	30	0.80000 %	49,253,354.64	32,835.57	0.00	0.00	0.00	0.00	32,835.57	0.00	48,069,039.69
Totals					4,071,258.19	0.00	0.00	0.00	0.00	4,071,258.19	0.00	

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-2024
 03-Jul-2024 11:23:33 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 %	181.55391522	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	180.02318173
1M-1	457,271,000.00	6.74983 %	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	8.99983 %	318.06259615	2.38542440	0.00000000	0.00000000	0.00000000	0.00000000	2.38542440	0.00000000	310.41466461
1M-2H	567,152,653.00	0.00000 %	318.06259614	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	310.41466457
1M-2A	51,618,093.67	8.99983 %	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	8.99983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	51,618,093.67	8.99983 %	954.18778839	7.15627319	0.00000000	0.00000000	0.00000000	0.00000000	7.15627319	0.00000000	931.24399377
1M-CH	189,050,884.33	0.00000 %	954.18778843	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	931.24399372
1B-1	850,000.00	11.19983 %	1000.00000000	9.33318824	0.00000000	0.00000000	0.00000000	0.00000000	9.33318824	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 %	981.08911601	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.27268781
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 %	954.18778839	1.82885987	0.00000000	0.00000000	0.00000000	0.00000000	1.82885987	0.00000000	931.24399377
1C-I2	0.00	1.80000 %	954.18778839	1.43128164	0.00000000	0.00000000	0.00000000	0.00000000	1.43128164	0.00000000	931.24399377
1C-I3	0.00	1.30000 %	954.18778839	1.03370342	0.00000000	0.00000000	0.00000000	0.00000000	1.03370342	0.00000000	931.24399377
1C-I4	0.00	0.80000 %	954.18778839	0.63612520	0.00000000	0.00000000	0.00000000	0.00000000	0.63612520	0.00000000	931.24399377
1E-A1	51,618,093.67	6.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.69983 %	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	8.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	51,618,093.67	7.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	51,618,093.67	7.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	51,618,093.67	8.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,618,093.67	6.69983 %	954.18778839	5.32741332	0.00000000	0.00000000	0.00000000	0.00000000	5.32741332	0.00000000	931.24399377
1E-C2	51,618,093.67	7.19983 %	954.18778839	5.72499155	0.00000000	0.00000000	0.00000000	0.00000000	5.72499155	0.00000000	931.24399377
1E-C3	51,618,093.67	7.69983 %	954.18778839	6.12256977	0.00000000	0.00000000	0.00000000	0.00000000	6.12256977	0.00000000	931.24399377
1E-C4	51,618,093.67	8.19983 %	954.18778839	6.52014800	0.00000000	0.00000000	0.00000000	0.00000000	6.52014800	0.00000000	931.24399377
1E-D1	103,236,187.33	6.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	103,236,187.33	7.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	103,236,187.33	7.69983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	103,236,187.33	8.19983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	103,236,187.33	8.99983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	103,236,187.33	6.69983 %	477.09389424	2.66370666	0.00000000	0.00000000	0.00000000	0.00000000	2.66370666	0.00000000	465.62199693
1E-F2	103,236,187.33	7.19983 %	477.09389424	2.86249577	0.00000000	0.00000000	0.00000000	0.00000000	2.86249577	0.00000000	465.62199693
1E-F3	103,236,187.33	7.69983 %	477.09389424	3.06128489	0.00000000	0.00000000	0.00000000	0.00000000	3.06128489	0.00000000	465.62199693
1E-F4	103,236,187.33	8.19983 %	477.09389424	3.26007400	0.00000000	0.00000000	0.00000000	0.00000000	3.26007400	0.00000000	465.62199693
1E-F5	103,236,187.33	8.99983 %	477.09389424	3.57813660	0.00000000	0.00000000	0.00000000	0.00000000	3.57813660	0.00000000	465.62199693
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 %	477.09389424	0.91442993	0.00000000	0.00000000	0.00000000	0.00000000	0.91442993	0.00000000	465.62199683
1Y-2	0.00	1.80000 %	477.09389424	0.71564082	0.00000000	0.00000000	0.00000000	0.00000000	0.71564082	0.00000000	465.62199683
1Y-3	0.00	1.30000 %	477.09389424	0.51685171	0.00000000	0.00000000	0.00000000	0.00000000	0.51685171	0.00000000	465.62199683
1Y-4	0.00	0.80000 %	477.09389424	0.31806260	0.00000000	0.00000000	0.00000000	0.00000000	0.31806260	0.00000000	465.62199683

(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	1,759,434.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(178,626.31)
Total Deposits	1,580,808.00
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,561,641.34
Total Withdrawals (Pool Distribution Amount)	1,580,808.00
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	70,170,497.21
Total Principal Reduction Cumulative	35,518,561,511.58
Scheduled Principal Current	22,392,645.54
Scheduled Principal Cumulative	3,823,347,774.56
Unscheduled Principal Current	47,599,225.36
Unscheduled Principal Cumulative	31,690,897,640.78
Senior Reduction Amount	64,470,011.27
Subordinate Reduction Amount	5,521,859.63
Calculated Tranche Write-down Amount	178,626.31
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	98,298.13
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	48309
Period Reference Pool Removal Loan Count	272
Period Ending Loan Count	48037
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,239,434,521.11
Period PIF Loan Count Current	268
PIF Loan Count Cumulative	131835
Period PIF Loan UPB Current	39,947,915.95
PIF Loan UPB Cumulative	30,424,386,077.50
Period Partial Prepayment Amount	7,006,035.26
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	972,108.16
Credit Event Amount Cumulative	26,425,711.03
Total Active Modified Loan Count	946
Total Active Modified Loan UPB	223,902,452.23
Adjusted SOFR	5.449830%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.020248%
Subordinate Percentage	7.979752%
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 %	5.220000 %	5.260000 %
1M-2H	0.00	0.00	1.000000 %	5.220000 %	5.260000 %
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 %	5.220000 %	5.260000 %
1B-1	0.00	0.00	0.500000 %	2.580000 %	2.600000 %
1B-1H	0.00	0.00	0.500000 %	2.580000 %	2.600000 %
1B-2H	178,626.31	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	402	71,578,623.93	0.836855 %	0.868732 %
60 Days	108	20,327,807.17	0.224827 %	0.246714 %
90 Days	46	8,640,982.91	0.095760 %	0.104873 %
120 Days	25	4,787,813.17	0.052043 %	0.058109 %
150 Days	34	6,215,075.87	0.070779 %	0.075431 %
180+ Days	141	28,617,254.58	0.293524 %	0.347321 %
Totals	756	140,167,557.63	1.573787 %	1.701179 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	357	99,996,220.31	98,298.13	0.098302

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	148,752.62	201.44	0.135419
Summary	0037906755	277,789.02	510.84	0.183895
Summary	0037906920	157,364.82	147.53	0.093750
Summary	0037907226	144,690.62	318.95	0.220436
Summary	0037907273	249,626.22	26.00	0.010416
Summary	0037907385	158,647.78	43.55	0.027451
Summary	0037907395	169,283.72	190.31	0.112421
Summary	0037907638	297,996.31	31.04	0.010416
Summary	0037907913	313,085.88	260.90	0.083332
Summary	0037908497	263,580.75	219.65	0.083333
Summary	0037909377	618,325.85	386.45	0.062499
Summary	0037910358	315,389.73	361.38	0.114582
Summary	0037910436	443,393.47	884.54	0.199493
Summary	0037910510	403,992.39	631.24	0.156250
Summary	0037910785	205,209.45	277.89	0.135418
Summary	0037910899	86,742.26	90.36	0.104171
Summary	0037911544	71,810.23	59.84	0.083331
Summary	0037912808	149,186.79	170.94	0.114581
Summary	0037914152	394,196.84	492.75	0.125001
Summary	0037914854	212,283.77	287.47	0.135418
Summary	0037915031	345,045.21	287.54	0.083334
Summary	0037915737	425,204.90	430.37	0.101215
Summary	0037916242	355,332.41	333.12	0.093749
Summary	0037916736	383,520.52	39.95	0.010417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916774	576,438.10	780.59	0.135416
Summary	0037917245	245,900.14	409.83	0.166665
Summary	0037918000	97,891.09	87.98	0.089875
Summary	0037918420	351,532.00	402.80	0.114584
Summary	0037918526	111,528.40	174.26	0.156247
Summary	0037918592	208,167.14	130.10	0.062498
Summary	0037918962	114,748.74	191.25	0.166668
Summary	0037919007	219,422.76	327.67	0.149333
Summary	0037919126	388,340.73	202.26	0.052083
Summary	0037919235	326,959.22	374.64	0.114583
Summary	0037919910	219,916.95	183.26	0.083331
Summary	0037920217	213,087.78	244.16	0.114582
Summary	0037920228	369,700.38	500.64	0.135418
Summary	0037920310	605,162.11	945.57	0.156251
Summary	0037920372	92,157.54	96.00	0.104169
Summary	0037921630	196,796.78	307.49	0.156247
Summary	0037921946	212,594.16	88.58	0.041666
Summary	0037922111	319,832.58	466.42	0.145833
Summary	0037922257	513,137.97	521.71	0.101671
Summary	0037922321	233,328.91	194.44	0.083333
Summary	0037922778	462,784.37	530.27	0.114583
Summary	0037923627	431,108.79	400.57	0.092916
Summary	0037923690	268,159.19	279.33	0.104166
Summary	0037924175	342,541.44	535.22	0.156250
Summary	0037924237	125,534.97	156.92	0.125001
Summary	0037924491	38,333.39	71.88	0.187513
Summary	0037925153	224,850.16	304.48	0.135415
Summary	0037925406	340,359.06	316.25	0.092917
Summary	0037927043	481,569.65	802.62	0.166667
Summary	0037928632	208,051.03	225.39	0.108334
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	196,085.87	224.68	0.114582
Summary	0037929845	464,478.15	338.68	0.072916
Summary	0037929890	234,735.66	210.29	0.089586

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929894	274,108.66	171.32	0.062501
Summary	0037930698	201,685.41	231.10	0.114584
Summary	0037931237	86,594.42	134.58	0.155414
Summary	0037931245	124,550.41	155.69	0.125002
Summary	0037931314	278,023.33	318.57	0.114584
Summary	0037931403	345,564.89	37.71	0.010913
Summary	0037931764	392,987.19	160.47	0.040833
Summary	0037932340	331,907.69	380.31	0.114583
Summary	0037933234	299,712.04	437.08	0.145833
Summary	0037933278	602,834.73	816.34	0.135417
Summary	0037933299	189,702.09	355.69	0.187499
Summary	0037933427	372,793.32	504.82	0.135416
Summary	0037933708	188,935.02	157.45	0.083336
Summary	0037934240	272,012.62	228.26	0.083915
Summary	0037935747	239,268.07	199.39	0.083333
Summary	0037936143	337,532.79	210.96	0.062501
Summary	0037936534	243,352.95	152.10	0.062502
Summary	0037937636	176,918.04	239.58	0.135419
Summary	0037937662	171,025.06	312.51	0.182728
Summary	0037938096	141,459.93	235.77	0.166669
Summary	0037938169	84,026.75	122.54	0.145835
Summary	0037939022	317,406.68	198.38	0.062500
Summary	0037939239	163,867.23	204.83	0.124998
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037939825	216,469.85	225.49	0.104167
Summary	0037939910	188,791.68	176.99	0.093749
Summary	0037940164	197,911.17	226.77	0.114582
Summary	0037940409	255,916.10	159.95	0.062501
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	142,859.82	178.57	0.124997
Summary	0037941111	367,939.15	459.92	0.124999
Summary	0037941808	246,614.52	308.27	0.125001
Summary	0037941995	282,669.57	235.56	0.083334
Summary	0037942230	475,446.45	544.78	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037942354	163,925.08	102.45	0.062498
Summary	0037942938	86,207.60	62.86	0.072917
Summary	0037942960	77,224.67	112.62	0.145834
Summary	0037942984	51,133.93	63.92	0.125005
Summary	0037943035	152,133.57	221.86	0.145832
Summary	0037943056	373,288.02	388.84	0.104166
Summary	0037943120	386,523.24	523.42	0.135417
Summary	0037944097	216,948.19	338.98	0.156249
Summary	0037944396	410,316.26	299.19	0.072917
Summary	0037944613	548,208.25	399.74	0.072918
Summary	0037945192	131,330.83	30.86	0.023498
Summary	0037946275	185,222.84	176.61	0.095350
Summary	0037947271	617,450.09	643.18	0.104167
Summary	0037947337	236,229.49	73.82	0.031249
Summary	0037947449	171,073.06	94.81	0.055421
Summary	0037948457	404,974.82	337.48	0.083334
Summary	0037948957	86,133.27	26.92	0.031254
Summary	0037949123	197,840.90	144.26	0.072917
Summary	0037949245	435,128.26	399.04	0.091706
Summary	0037949905	532,466.88	388.26	0.072917
Summary	0037950343	423,357.47	837.63	0.197854
Summary	0037951452	193,715.10	305.83	0.157876
Summary	0037951648	242,284.52	255.64	0.105512
Summary	0037951661	240,186.14	211.74	0.088157
Summary	0037952031	561,730.40	585.14	0.104167
Summary	0037953193	96,405.47	6.66	0.006908
Summary	0037953222	347,378.74	325.67	0.093751
Summary	0037954837	563,452.25	410.85	0.072917
Summary	0037955036	82,718.58	86.17	0.104172
Summary	0037955188	118,230.21	184.73	0.156246
Summary	0037955574	612,868.05	446.88	0.072916
Summary	0037955856	402,954.40	374.41	0.092916
Summary	0037955992	370,765.76	363.04	0.097916
Summary	0037956042	108,085.66	157.62	0.145829

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037956344	210,053.82	306.33	0.145834
Summary	0037956651	387,659.54	403.81	0.104166
Summary	0037956697	395,966.20	247.48	0.062500
Summary	0037956792	340,420.94	283.68	0.083332
Summary	0037956995	95,267.82	168.70	0.177080
Summary	0037957674	197,654.11	185.30	0.093750
Summary	0037958257	332,875.93	416.09	0.124999
Summary	0037958446	398,808.73	498.51	0.125000
Summary	0037958789	174,224.97	43.28	0.024841
Summary	0037958853	292,719.00	213.44	0.072916
Summary	0037958941	394,866.14	370.19	0.093751
Summary	0037959210	409,126.65	298.32	0.072916
Summary	0037959486	127,663.82	226.07	0.177082
Summary	0037959703	458,298.44	662.86	0.144635
Summary	0037959834	493,367.40	770.89	0.156251
Summary	0037961113	235,384.15	269.71	0.114583
Summary	0037962551	389,746.87	243.59	0.062500
Summary	0037963051	336,564.82	280.47	0.083333
Summary	0037963863	393,068.59	163.78	0.041667
Summary	0037963954	230,784.73	96.16	0.041667
Summary	0037964051	394,189.88	328.49	0.083333
Summary	0037964118	186,953.41	116.85	0.062502
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	142,814.47	178.52	0.125001
Summary	0037964813	157,406.79	163.10	0.103617
Summary	0037966128	387,558.53	466.36	0.120333
Summary	0037966571	277,465.09	244.40	0.088083
Summary	0037966854	241,253.14	251.31	0.104169
Summary	0037966959	186,858.71	16.79	0.008985
Summary	0037967749	520,093.72	325.06	0.062500
Summary	0037967788	93,906.44	8.92	0.009499
Summary	0037968231	315,959.24	378.16	0.119686
Summary	0037968251	152,278.79	206.21	0.135416
Summary	0037968520	225,792.26	211.68	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037969438	278,741.48	319.39	0.114583
Summary	0037969557	139,012.10	188.25	0.135420
Summary	0037970194	594,959.96	557.77	0.093749
Summary	0037970850	130,022.21	108.35	0.083332
Summary	0037971104	205,329.98	235.27	0.114581
Summary	0037971636	335,029.78	348.99	0.104167
Summary	0037971676	202,658.21	202.66	0.100001
Summary	0037971677	153,563.36	159.96	0.104165
Summary	0037971975	135,430.66	169.29	0.125001
Summary	0037972397	239,342.88	124.66	0.052084
Summary	0037972886	199,009.15	228.03	0.114583
Summary	0037972921	359,588.27	449.49	0.125001
Summary	0037973601	157,671.93	147.82	0.093752
Summary	0037973741	377,643.88	236.03	0.062501
Summary	0037974449	148,842.92	93.03	0.062502
Summary	0037974450	329,244.11	205.78	0.062501
Summary	0037975851	532,947.80	591.92	0.111065
Summary	0037975871	194,758.15	112.64	0.057836
Summary	0037975935	235,887.61	409.95	0.173790
Summary	0037976401	86,038.15	116.51	0.135417
Summary	0037976709	222,296.07	217.48	0.097833
Summary	0037977307	214,789.95	145.44	0.067713
Summary	0037978472	179,724.44	168.49	0.093749
Summary	0037978532	197,550.38	185.20	0.093748
Summary	0037978651	380,541.36	118.92	0.031250
Summary	0037979877	364,949.47	494.20	0.135416
Summary	0037981346	92,455.67	77.05	0.083337
Summary	0037981367	158,457.36	33.01	0.020832
Summary	0037982100	545,159.78	624.66	0.114583
Summary	0037982823	234,245.11	195.20	0.083332
Summary	0037984013	128,871.72	187.94	0.145835
Summary	0037984054	120,486.41	125.51	0.104169
Summary	0037984873	219,021.54	296.59	0.135416
Summary	0037984901	636,007.85	1,126.26	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037984906	240,058.64	325.08	0.135417
Summary	0037985043	253,711.00	396.42	0.156249
Summary	0037985656	270,245.24	281.51	0.104168
Summary	0037985917	329,201.10	205.75	0.062500
Summary	0037985938	248,753.11	262.82	0.105655
Summary	0037989578	331,277.22	341.29	0.103022
Summary	0037991131	73,132.01	52.72	0.072089
Summary	0037991482	364,496.29	14.10	0.003868
Summary	0037991712	187,131.64	233.91	0.124998
Summary	0037991764	385,126.30	354.90	0.092152
Summary	0037992592	129,210.19	120.06	0.092918
Summary	0037994165	566,395.22	472.00	0.083334
Summary	0037994776	229,545.75	213.29	0.092918
Summary	0037995663	286,067.10	327.79	0.114585
Summary	0037995791	80,077.30	66.73	0.083332
Summary	0037995851	106,746.94	144.55	0.135414
Summary	0037996072	160,197.83	40.72	0.025419
Summary	0037996145	257,536.98	239.29	0.092915
Summary	0037997456	639,463.20	666.11	0.104167
Summary	0037998555	462,152.78	385.13	0.083334
Summary	0037999339	397,514.88	579.71	0.145834
Summary	0037999501	353,324.23	478.46	0.135417
Summary	0037999724	250,627.64	182.75	0.072917
Summary	0038001096	125,338.05	130.56	0.104166
Summary	0038001111	323,817.79	12.20	0.003768
Summary	0038002395	252,795.95	237.00	0.093752
Summary	0038002946	287,141.70	418.75	0.145834
Summary	0038003503	251,637.33	183.49	0.072918
Summary	0038003541	388,583.09	404.77	0.104166
Summary	0038003894	215,900.59	314.86	0.145836
Summary	0038004305	137,604.78	157.67	0.114582
Summary	0038006391	296,496.50	92.66	0.031252
Summary	0038006455	134,532.09	154.64	0.114947
Summary	0038006561	121,546.66	63.31	0.052087

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038007050	85,622.42	107.03	0.125002
Summary	0038007659	409,965.94	384.34	0.093749
Summary	0038008390	1,251,833.61	1,434.39	0.114583
Summary	0038008455	124,804.35	195.01	0.156253
Summary	0038008503	292,072.77	365.09	0.125000
Summary	0038011142	344,296.74	286.91	0.083332
Summary	0038011489	144,321.56	210.47	0.145834
Summary	0038011851	318,836.25	365.33	0.114582
Summary	0038012001	595,912.18	806.96	0.135416
Summary	0038012288	112,881.73	23.52	0.020836
Summary	0038013195	170,571.09	248.75	0.145834
Summary	0038013556	335,441.45	209.65	0.062500
Summary	0038013828	590,775.55	492.31	0.083333
Summary	0038014437	325,241.79	440.43	0.135416
Summary	0038015845	344,123.37	670.64	0.194884
Summary	0038015927	171,223.10	71.34	0.041665
Summary	0038016650	588,314.76	367.70	0.062501
Summary	0038016659	302,825.82	29.02	0.009583
Summary	0038017854	649,637.00	632.59	0.097376
Summary	0038018327	108,066.39	123.83	0.114587
Summary	0038019732	483,821.87	604.78	0.125001
Summary	0038019761	197,372.87	226.16	0.114585
Summary	0038021361	201,574.21	104.99	0.052085
Summary	0038021392	204,753.83	170.63	0.083334
Summary	0038021618	155,828.22	178.55	0.114581
Summary	0038021905	193,765.41	180.04	0.092916
Summary	0038022113	251,454.18	157.16	0.062500
Summary	0038022359	260,119.64	325.15	0.125000
Summary	0038022535	313,545.43	457.25	0.145832
Summary	0038023852	83,370.16	76.92	0.092263
Summary	0038024644	159,810.70	115.20	0.072085
Summary	0038024715	285,841.46	297.75	0.104166
Summary	0038025122	359,415.69	37.44	0.010417
Summary	0038025316	350,262.47	291.89	0.083335

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Modification Loss Detail

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Summary	0038025508	252,546.33	368.30	0.145835
Summary	0038025653	205,739.84	171.45	0.083333
Summary	0038026322	335,216.53	209.51	0.062500
Summary	0038027127	308,936.65	160.90	0.052082
Summary	0038027509	109,491.52	104.20	0.095167
Summary	0038028847	687,242.51	859.05	0.125000
Summary	0038028911	320,619.04	333.98	0.104167
Summary	0038029096	154,102.23	240.78	0.156247
Summary	0038029488	79,339.27	57.85	0.072915
Summary	0038030860	208,911.39	174.09	0.083332
Summary	0038031062	313,313.83	130.55	0.041667
Summary	0038031835	158,822.22	264.70	0.166664
Summary	0038031918	275,977.22	373.72	0.135417
Summary	0038032384	108,071.44	33.77	0.031248
Summary	0038032497	288,961.08	240.80	0.083333
Summary	0038032614	156,031.59	130.03	0.083336
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	197,000.92	184.69	0.093751
Summary	0038035260	181,867.01	265.22	0.145832
Summary	0038035918	393,314.00	409.70	0.104166
Summary	0038037051	368,403.65	345.38	0.093750
Summary	0038037345	432,959.38	405.90	0.093750
Summary	0038043040	546,043.78	621.51	0.113821
Summary	0038043127	130,534.21	97.04	0.074341
Summary	0038043596	411,609.10	385.54	0.093667
Summary	0038044317	178,912.56	18.64	0.010418
Summary	0038044822	58,766.44	36.37	0.061889
Summary	0038045629	603,870.43	566.13	0.093750
Summary	0038046388	539,791.32	618.51	0.114583
Summary	0038046883	135,566.73	225.94	0.166663
Summary	0038047173	299,199.44	124.67	0.041668
Summary	0038048610	88,861.57	92.56	0.104162
Summary	0038049391	275,505.06	229.59	0.083334
Summary	0038049580	314,109.50	229.04	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038052814	1,046,065.44	1,905.24	0.182134
Summary	0038052902	393,124.41	368.55	0.093749
Summary	0038053555	88,313.70	34.82	0.039428
Summary	0038055270	497,780.06	518.52	0.104166
Summary	0038055358	115,829.98	131.76	0.113753
Summary	0038056750	286,690.16	149.32	0.052084
Summary	0038057036	216,923.05	203.37	0.093752
Summary	0038058054	92,841.92	102.99	0.110930
Summary	0038059200	207,022.23	225.35	0.108853
Summary	0038059209	370,349.04	270.05	0.072918
Summary	0038059651	299,939.73	308.11	0.102724
Summary	0038060684	304,511.41	222.04	0.072917
Summary	0038061275	47,761.54	64.68	0.135423
Summary	0038061628	410,685.83	385.02	0.093750
Summary	0038062899	136,103.53	85.06	0.062497
Summary	0038062918	376,981.69	314.15	0.083333
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	291,318.65	209.99	0.072083
Summary	0038063988	163,526.71	272.54	0.166664
Summary	0038064208	311,001.36	226.77	0.072916
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	395,075.01	617.30	0.156249
Summary	0038065246	141,320.33	206.09	0.145832
Summary	0038065526	168,494.66	122.86	0.072916
Summary	0038067996	160,684.17	83.69	0.052084
Summary	0038068248	55,380.80	51.92	0.093751
Summary	0038068842	252,156.30	367.73	0.145834
Summary	0038069719	329,798.52	309.19	0.093751
Summary	0038070082	178,270.14	94.34	0.052920
Summary	0038070250	214,102.37	200.72	0.093750
Summary	0038070374	311,896.11	292.40	0.093749
Summary	0038070435	295,155.66	368.94	0.124998
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	476,515.03	297.82	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038074587	403,751.42	336.46	0.083333
Summary	0038075022	136,744.94	128.20	0.093751
Summary	0038075618	98,613.60	10.27	0.010414
Summary	0038075628	176,946.81	202.75	0.114582
Summary	0038076966	338,000.25	246.46	0.072917
Summary	0038077065	248,107.67	180.91	0.072916
Summary	0038077162	332,702.45	415.88	0.125001
Summary	0038077227	252,182.72	341.50	0.135418
Summary	0038081872	425,186.26	265.74	0.062500
Summary	0038082233	326,919.14	177.68	0.054350
Summary	0038082722	323,370.74	60.91	0.018836
Summary	0038082800	75,844.78	133.68	0.176255
Summary	0038083109	73,303.42	87.94	0.119967
Summary	0038083637	314,483.11	294.83	0.093751
Summary	0038084293	122,242.32	89.14	0.072921
Summary	0038084323	229,373.34	358.40	0.156252
Summary	0038084713	330,848.04	551.41	0.166666
Summary	0038085226	230,278.57	119.94	0.052085
Summary	0038085336	310,520.94	223.83	0.072082
Summary	0038086049	353,388.15	73.62	0.020833
Summary	0038086410	378,275.77	197.02	0.052084
Summary	0038086689	411,326.35	175.02	0.042550
Summary	0038087001	310,261.63	303.07	0.097682
Summary	0038087593	317,472.10	396.84	0.125000
Summary	0038087691	283,926.45	147.88	0.052084
Summary	0038087693	282,114.87	287.23	0.101813

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	972,108.16	159,286.81	16.386

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037936787	155,669.78	4,820.74	3.097
0037970631	591,784.65	13,874.38	2.344
0038008987	173,422.04	37,609.26	21.687
0038074022	51,231.69	102,982.43	201.013

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	605,161.97	19,339.50	65,965.10	10.900

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037944345	100,419.72	17,571.59	3,450.64	3.436
0038010004	406,166.56	(101.20)	43,580.63	10.730
0038082754	98,575.69	1,869.11	18,933.83	19.207

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
159	26,425,711.03	4,316,139.91	16.333

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	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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Jul-2024
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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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Credit-Linked Notes

Series 2017-C01



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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	13,874.38	2.344
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	(7,606.40)	(4.222)
0038008767	145,025.78	56,715.77	39.107
0038008987	173,422.04	37,609.26	21.687
0038010004	406,166.56	43,580.63	10.730
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

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	1,577,270.13	178,626.31	0.002 %	0	0.00	0.00	0.000 %	7	1,577,270.13	178,626.31	0.002 %

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	0037936787	182,000.00	3.875 %	NC	80.00	360	155,669.78	06/30/2024	4,820.74	4,820.74
Summary	0037944345	112,000.00	3.875 %	OH	80.00	360	100,419.72	04/30/2024	17,571.59	3,450.64
Summary	0037970631	525,000.00	3.125 %	CA	70.00	360	591,784.65	06/30/2024	13,874.38	13,874.38
Summary	0038008987	182,000.00	4.750 %	NM	70.00	360	173,422.04	06/30/2024	37,609.26	37,609.26
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	43,580.63
Summary	0038074022	56,000.00	4.125 %	IL	80.00	360	51,231.69	06/30/2024	102,982.43	102,982.43
Summary	0038082754	103,000.00	4.500 %	WA	80.00	360	98,575.69	04/30/2024	1,869.11	18,933.83

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

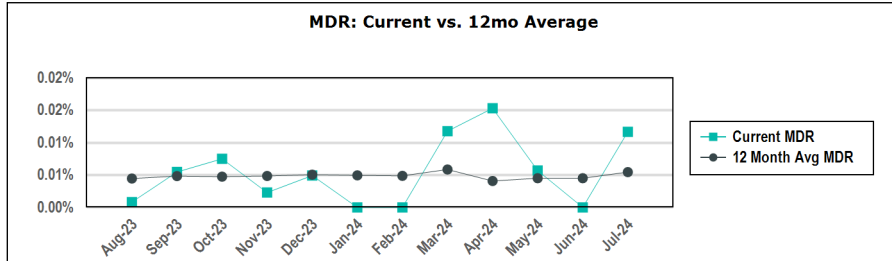
Distribution Date: 25-Jul-2024
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Realized Loss Report - Collateral

Summary

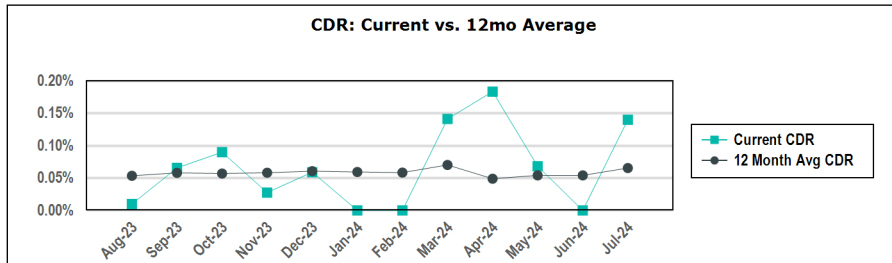
MDR

Current Month 0.012 %
 3 Month Average 0.006 %
 12 Month Average 0.005 %



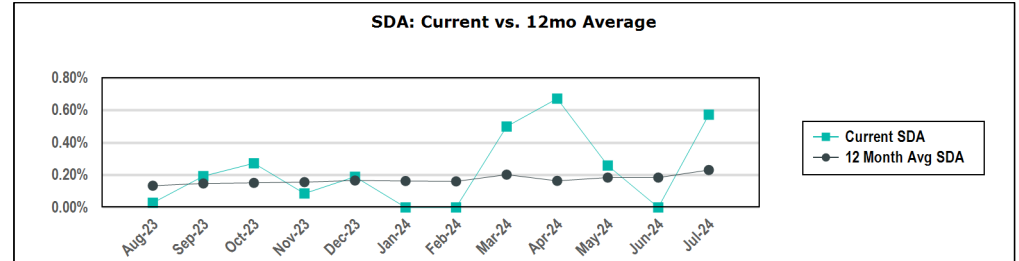
CDR

Current Month 0.140 %
 3 Month Average 0.070 %
 12 Month Average 0.066 %



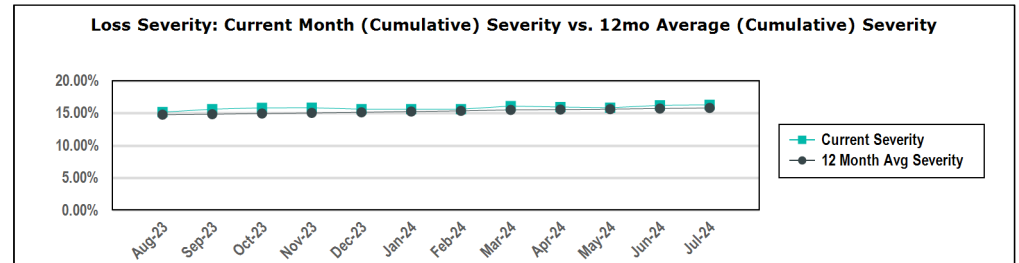
SDA

Current Month 0.574 %
 3 Month Average 0.278 %
 12 Month Average 0.231 %



Loss Severity

Current Month (Cumulative) 16.333 %
 3 Month Average (Cumulative) 16.157 %
 12 Month Average (Cumulative) 15.853 %



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	0.577 %
3 Month Average	0.499 %
12 Month Average	0.506 %

CPR

Current Month	6.703 %
3 Month Average	5.820 %
12 Month Average	5.896 %

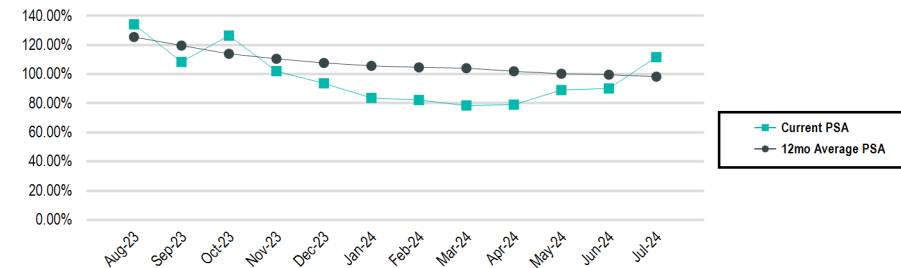
PSA

Current Month	111.718 %
3 Month Average	97.005 %
12 Month Average	98.267 %

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 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