

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-2025
 07-Jul-2025 11:42:14 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		06/30/2025	0.00000%	6,965,457,718.55	0.00	60,829,008.23	0.00	6,904,628,710.32	60,829,008.23	0.00
1M-1	30711XEK6	07/24/2025	5.71965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	07/24/2025	7.96965%	165,865.92	1,101.58	5,093.38	0.00	160,772.54	6,194.96	0.00
1M-2H		06/30/2025	0.00000%	170,914,625.92	0.00	5,248,412.57	0.00	165,666,213.35	5,248,412.57	0.00
1M-2A	30711XEL4	07/24/2025	7.96965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	07/24/2025	7.96965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		06/30/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XEN0	07/24/2025	7.96965%	165,865.92	1,101.58	5,093.38	0.00	160,772.54	6,194.96	0.00
1M-CH		06/30/2025	0.00000%	170,914,625.93	0.00	5,248,412.57	0.00	165,666,213.35	5,248,412.57	0.00
1B-1	30711XEQ3	07/24/2025	10.16965%	850,000.00	7,203.50	0.00	0.00	850,000.00	7,203.50	0.00
1B-1H		06/30/2025	0.00000%	217,939,980.00	0.00	0.00	0.00	217,939,980.00	0.00	0.00
1B-2H		06/30/2025	0.00000%	213,190,192.32	0.00	0.00	35,140.87	213,155,051.45	0.00	5,634,928.55
1A-I1	30711XEW0	07/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	07/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	07/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	07/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	07/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XFU3	07/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XEV1	07/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XFW9	07/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XGJ7	07/24/2025	2.30000%	0.00	317.91	0.00	0.00	0.00	317.91	0.00
1C-I2	30711XFX7	07/24/2025	1.80000%	0.00	248.80	0.00	0.00	0.00	248.80	0.00
1C-I3	30711XFY5	07/24/2025	1.30000%	0.00	179.69	0.00	0.00	0.00	179.69	0.00
1C-I4	30711XFZ2	07/24/2025	0.80000%	0.00	110.58	0.00	0.00	0.00	110.58	0.00
1E-A1	30711XES9	07/24/2025	5.66965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	07/24/2025	6.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	07/24/2025	6.66965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	07/24/2025	7.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	07/24/2025	5.66965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XEY6	07/24/2025	6.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B3	30711XEZ3	07/24/2025	6.66965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XFA7	07/24/2025	7.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XFC3	07/24/2025	5.66965%	165,865.92	783.67	5,093.38	0.00	160,772.54	5,877.05	0.00
1E-C2	30711XFD1	07/24/2025	6.16965%	165,865.92	852.78	5,093.38	0.00	160,772.54	5,946.16	0.00
1E-C3	30711XFE9	07/24/2025	6.66965%	165,865.92	921.89	5,093.38	0.00	160,772.54	6,015.27	0.00
1E-C4	30711XFF6	07/24/2025	7.16965%	165,865.92	991.00	5,093.38	0.00	160,772.54	6,084.38	0.00
1E-D1	30711XFG4	07/24/2025	5.66965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XFH2	07/24/2025	6.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XFJ8	07/24/2025	6.66965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XFK5	07/24/2025	7.16965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XFL3	07/24/2025	7.96965%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XFN9	07/24/2025	5.66965%	165,865.92	783.67	5,093.38	0.00	160,772.54	5,877.05	0.00
1E-F2	30711XFP4	07/24/2025	6.16965%	165,865.92	852.78	5,093.38	0.00	160,772.54	5,946.16	0.00
1E-F3	30711XFQ2	07/24/2025	6.66965%	165,865.92	921.89	5,093.38	0.00	160,772.54	6,015.27	0.00
1E-F4	30711XFR0	07/24/2025	7.16965%	165,865.92	991.00	5,093.38	0.00	160,772.54	6,084.38	0.00
1E-F5	30711XFS8	07/24/2025	7.96965%	165,865.92	1,101.58	5,093.38	0.00	160,772.54	6,194.96	0.00
1X-1	30711XGA6	07/24/2025	2.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XGB4	07/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XGC2	07/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XGD0	07/24/2025	0.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XGE8	07/24/2025	2.30000%	0.00	317.91	0.00	0.00	0.00	317.91	0.00
1Y-2	30711XGF5	07/24/2025	1.80000%	0.00	248.80	0.00	0.00	0.00	248.80	0.00
1Y-3	30711XGG3	07/24/2025	1.30000%	0.00	179.69	0.00	0.00	0.00	179.69	0.00
1Y-4	30711XGH1	07/24/2025	0.80000%	0.00	110.58	0.00	0.00	0.00	110.58	0.00
Totals				7,741,091,667.84	19,320.88	71,381,860.55	35,140.87	7,669,674,666.41	71,401,181.43	5,634,928.55

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

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

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-2025
07-Jul-2025 11:42:14 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	6,965,457,718.55	20,035,256.68	40,793,751.55	0.00	0.00	60,829,008.23	6,904,628,710.32	0.16393896	60,829,008.23
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	700,000.00	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.22967506	5,093.38
1M-2H	721,306,934.00	170,914,625.92	1,732,945.84	3,515,466.73	0.00	0.00	5,248,412.57	165,666,213.35	0.22967506	5,248,412.57
1M-2A	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	240,435,644.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	233,333.33	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.68902518	5,093.38
1M-CH	240,435,644.70	170,914,625.93	1,732,945.84	3,515,466.73	0.00	0.00	5,248,412.57	165,666,213.35	0.68902518	5,248,412.57
1B-1	850,000.00	850,000.00	0.00	0.00	0.00	0.00	0.00	850,000.00	1.00000000	0.00
1B-1H	217,939,980.00	217,939,980.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	213,190,192.32	0.00	0.00	0.00	35,140.87	35,140.87	213,155,051.45	0.97424503	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	233,333.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	233,333.33	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.68902518	5,093.38
1E-C2	233,333.33	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.68902518	5,093.38
1E-C3	233,333.33	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.68902518	5,093.38
1E-C4	233,333.33	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.68902518	5,093.38

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-D1	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	466,666.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	466,666.66	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.34451259	5,093.38
1E-F2	466,666.66	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.34451259	5,093.38
1E-F3	466,666.66	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.34451259	5,093.38
1E-F4	466,666.66	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.34451259	5,093.38
1E-F5	466,666.66	165,865.92	1,681.76	3,411.62	0.00	0.00	5,093.38	160,772.54	0.34451259	5,093.38
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	44,487,469,631.65	7,741,091,667.84	23,519,647.72	47,862,212.83	0.00	35,140.87	71,417,001.42	7,669,674,666.41	0.17240078	71,381,860.55

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

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted as a result of CAS 2017-C01 tender offers. See Supplemental Reporting on the final page of this report for additional information.

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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	165.38324065	0.47570394	0.96857997	0.00000000	0.00000000	1.44428391	163.93895674	0.16393896	1.44428391
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	700,000.00	236.95131429	2.40251429	4.87374286	0.00000000	0.00000000	7.27625714	229.67505714	0.22967506	7.27625714
1M-2H	721,306,934.00	236.95131415	2.40250822	4.87374592	0.00000000	0.00000000	7.27625415	229.67506001	0.22967506	7.27625415
1M-2A	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	240,435,644.70	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	240,435,644.70	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	233,333.33	710.85395301	7.20754296	14.62122878	0.00000000	0.00000000	21.82877174	689.02518127	0.68902518	21.82877174
1M-CH	240,435,644.70	710.85394241	7.20752467	14.62123777	0.00000000	0.00000000	21.82876244	689.02517993	0.68902518	21.82876244
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	974.40564838	0.00000000	0.00000000	0.00000000	0.16061462	0.16061462	974.24503375	0.97424503	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	233,333.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	233,333.33	710.85395301	7.20754296	14.62122878	0.00000000	0.00000000	21.82877174	689.02518127	0.68902518	21.82877174

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-2025
07-Jul-2025 11:42:14 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-C2	233,333.33	710.85395301	7.20754296	14.62122878	0.00000000	0.00000000	21.82877174	689.02518127	0.68902518	21.82877174
1E-C3	233,333.33	710.85395301	7.20754296	14.62122878	0.00000000	0.00000000	21.82877174	689.02518127	0.68902518	21.82877174
1E-C4	233,333.33	710.85395301	7.20754296	14.62122878	0.00000000	0.00000000	21.82877174	689.02518127	0.68902518	21.82877174
1E-D1	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	466,666.66	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	466,666.66	355.42697651	3.60377148	7.31061439	0.00000000	0.00000000	10.91438587	344.51259064	0.34451259	10.91438587
1E-F2	466,666.66	355.42697651	3.60377148	7.31061439	0.00000000	0.00000000	10.91438587	344.51259064	0.34451259	10.91438587
1E-F3	466,666.66	355.42697651	3.60377148	7.31061439	0.00000000	0.00000000	10.91438587	344.51259064	0.34451259	10.91438587
1E-F4	466,666.66	355.42697651	3.60377148	7.31061439	0.00000000	0.00000000	10.91438587	344.51259064	0.34451259	10.91438587
1E-F5	466,666.66	355.42697651	3.60377148	7.31061439	0.00000000	0.00000000	10.91438587	344.51259064	0.34451259	10.91438587
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-2025
07-Jul-2025 11:42:14 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 %	6,965,457,718.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,904,628,710.32
1M-1	N/A	N/A	5.71965 %	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	06/25/25 - 07/24/25	30	7.96965 %	165,865.92	1,101.58	0.00	0.00	0.00	0.00	1,101.58	0.00	160,772.54
1M-2H	N/A	N/A	0.00000 %	170,914,625.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	165,666,213.35
1M-2A	N/A	N/A	7.96965 %	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	7.96965 %	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	06/25/25 - 07/24/25	30	7.96965 %	165,865.92	1,101.58	0.00	0.00	0.00	0.00	1,101.58	0.00	160,772.54
1M-CH	N/A	N/A	0.00000 %	170,914,625.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	165,666,213.35
1B-1	06/25/25 - 07/24/25	30	10.16965 %	850,000.00	7,203.50	0.00	0.00	0.00	0.00	7,203.50	0.00	850,000.00
1B-1H	N/A	N/A	0.00000 %	217,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,939,980.00
1B-2H	N/A	N/A	0.00000 %	213,190,192.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	213,155,051.45
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	06/25/25 - 07/24/25	30	2.30000 %	165,865.92	317.91	0.00	0.00	0.00	0.00	317.91	0.00	160,772.54
1C-I2	06/25/25 - 07/24/25	30	1.80000 %	165,865.92	248.80	0.00	0.00	0.00	0.00	248.80	0.00	160,772.54
1C-I3	06/25/25 - 07/24/25	30	1.30000 %	165,865.92	179.69	0.00	0.00	0.00	0.00	179.69	0.00	160,772.54
1C-I4	06/25/25 - 07/24/25	30	0.80000 %	165,865.92	110.58	0.00	0.00	0.00	0.00	110.58	0.00	160,772.54
1E-A1	N/A	N/A	5.66965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.16965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.66965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.16965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.66965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.16965 %	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-2025
 07-Jul-2025 11:42:15 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	6.66965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.16965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	06/25/25 - 07/24/25	30	5.66965 %	165,865.92	783.67	0.00	0.00	0.00	0.00	783.67	0.00	160,772.54
1E-C2	06/25/25 - 07/24/25	30	6.16965 %	165,865.92	852.78	0.00	0.00	0.00	0.00	852.78	0.00	160,772.54
1E-C3	06/25/25 - 07/24/25	30	6.66965 %	165,865.92	921.89	0.00	0.00	0.00	0.00	921.89	0.00	160,772.54
1E-C4	06/25/25 - 07/24/25	30	7.16965 %	165,865.92	991.00	0.00	0.00	0.00	0.00	991.00	0.00	160,772.54
1E-D1	N/A	N/A	5.66965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.16965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.66965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.16965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.96965 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	06/25/25 - 07/24/25	30	5.66965 %	165,865.92	783.67	0.00	0.00	0.00	0.00	783.67	0.00	160,772.54
1E-F2	06/25/25 - 07/24/25	30	6.16965 %	165,865.92	852.78	0.00	0.00	0.00	0.00	852.78	0.00	160,772.54
1E-F3	06/25/25 - 07/24/25	30	6.66965 %	165,865.92	921.89	0.00	0.00	0.00	0.00	921.89	0.00	160,772.54
1E-F4	06/25/25 - 07/24/25	30	7.16965 %	165,865.92	991.00	0.00	0.00	0.00	0.00	991.00	0.00	160,772.54
1E-F5	06/25/25 - 07/24/25	30	7.96965 %	165,865.92	1,101.58	0.00	0.00	0.00	0.00	1,101.58	0.00	160,772.54
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	06/25/25 - 07/24/25	30	2.30000 %	165,865.92	317.91	0.00	0.00	0.00	0.00	317.91	0.00	160,772.54
1Y-2	06/25/25 - 07/24/25	30	1.80000 %	165,865.92	248.80	0.00	0.00	0.00	0.00	248.80	0.00	160,772.54
1Y-3	06/25/25 - 07/24/25	30	1.30000 %	165,865.92	179.69	0.00	0.00	0.00	0.00	179.69	0.00	160,772.54
1Y-4	06/25/25 - 07/24/25	30	0.80000 %	165,865.92	110.58	0.00	0.00	0.00	0.00	110.58	0.00	160,772.54
Totals					19,320.88	0.00	0.00	0.00	0.00	19,320.88	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-2025
07-Jul-2025 11:42:15 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 %	165.38324065	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	163.93895674
1M-1	457,271,000.00	5.71965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	700,000.00	7.96965 %	236.95131429	1.57368571	0.00000000	0.00000000	0.00000000	0.00000000	1.57368571	0.00000000	229.67505714
1M-2H	721,306,934.00	0.00000 %	236.95131415	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	229.67506001
1M-2A	233,333.33	7.96965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	240,435,644.70	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	233,333.33	7.96965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	240,435,644.70	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	233,333.33	7.96965 %	710.85395301	4.72105721	0.00000000	0.00000000	0.00000000	0.00000000	4.72105721	0.00000000	689.02518127
1M-CH	240,435,644.70	0.00000 %	710.85394241	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	689.02517993
1B-1	850,000.00	10.16965 %	1000.00000000	8.47470588	0.00000000	0.00000000	0.00000000	0.00000000	8.47470588	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 %	974.40564838	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	974.24503375
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 %	710.85395301	1.36247145	0.00000000	0.00000000	0.00000000	0.00000000	1.36247145	0.00000000	689.02518127
1C-I2	0.00	1.80000 %	710.85395301	1.06628573	0.00000000	0.00000000	0.00000000	0.00000000	1.06628573	0.00000000	689.02518127
1C-I3	0.00	1.30000 %	710.85395301	0.77010001	0.00000000	0.00000000	0.00000000	0.00000000	0.77010001	0.00000000	689.02518127
1C-I4	0.00	0.80000 %	710.85395301	0.47391429	0.00000000	0.00000000	0.00000000	0.00000000	0.47391429	0.00000000	689.02518127
1E-A1	233,333.33	5.66965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	233,333.33	6.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	233,333.33	6.66965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	233,333.33	7.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	233,333.33	5.66965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	233,333.33	6.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	233,333.33	6.66965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	233,333.33	7.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	233,333.33	5.66965 %	710.85395301	3.35858576	0.00000000	0.00000000	0.00000000	0.00000000	3.35858576	0.00000000	689.02518127
1E-C2	233,333.33	6.16965 %	710.85395301	3.65477148	0.00000000	0.00000000	0.00000000	0.00000000	3.65477148	0.00000000	689.02518127
1E-C3	233,333.33	6.66965 %	710.85395301	3.95095720	0.00000000	0.00000000	0.00000000	0.00000000	3.95095720	0.00000000	689.02518127
1E-C4	233,333.33	7.16965 %	710.85395301	4.24714292	0.00000000	0.00000000	0.00000000	0.00000000	4.24714292	0.00000000	689.02518127
1E-D1	466,666.66	5.66965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	466,666.66	6.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	466,666.66	6.66965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	466,666.66	7.16965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	466,666.66	7.96965 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	466,666.66	5.66965 %	355.42697651	1.67929288	0.00000000	0.00000000	0.00000000	0.00000000	1.67929288	0.00000000	344.51259064
1E-F2	466,666.66	6.16965 %	355.42697651	1.82738574	0.00000000	0.00000000	0.00000000	0.00000000	1.82738574	0.00000000	344.51259064
1E-F3	466,666.66	6.66965 %	355.42697651	1.97547860	0.00000000	0.00000000	0.00000000	0.00000000	1.97547860	0.00000000	344.51259064
1E-F4	466,666.66	7.16965 %	355.42697651	2.12357146	0.00000000	0.00000000	0.00000000	0.00000000	2.12357146	0.00000000	344.51259064
1E-F5	466,666.66	7.96965 %	355.42697651	2.36052861	0.00000000	0.00000000	0.00000000	0.00000000	2.36052861	0.00000000	344.51259064
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 %	355.42697651	0.68123572	0.00000000	0.00000000	0.00000000	0.00000000	0.68123572	0.00000000	344.51259064
1Y-2	0.00	1.80000 %	355.42697651	0.53314286	0.00000000	0.00000000	0.00000000	0.00000000	0.53314286	0.00000000	344.51259064
1Y-3	0.00	1.30000 %	355.42697651	0.38505001	0.00000000	0.00000000	0.00000000	0.00000000	0.38505001	0.00000000	344.51259064
1Y-4	0.00	0.80000 %	355.42697651	0.23695715	0.00000000	0.00000000	0.00000000	0.00000000	0.23695715	0.00000000	344.51259064

(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	67,705.99
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(35,140.87)
Total Deposits	32,565.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,398.46
Total Withdrawals (Pool Distribution Amount)	32,565.12
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	66,117,655.05
Total Principal Reduction Cumulative	36,255,595,304.98
Scheduled Principal Current	21,769,884.28
Scheduled Principal Cumulative	4,078,921,060.48
Unscheduled Principal Current	44,312,629.90
Unscheduled Principal Cumulative	32,171,039,357.95
Senior Reduction Amount	60,829,008.23
Subordinate Reduction Amount	5,253,505.95
Calculated Tranche Write-down Amount	35,140.87
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	85,198.70
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	254,340.74
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	45350
Period Reference Pool Removal Loan Count	273
Period Ending Loan Count	45077
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	7,502,400,727.71
Period PIF Loan Count Current	272
PIF Loan Count Cumulative	134761
Period PIF Loan UPB Current	38,382,098.43
PIF Loan UPB Cumulative	30,832,828,612.46
Period Partial Prepayment Amount	5,978,516.43
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	185,222.84
Credit Event Amount Cumulative	32,497,003.10
Total Active Modified Loan Count	905
Total Active Modified Loan UPB	208,189,697.55
Adjusted SOFR	4.419650%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.031985%
Subordinate Percentage	7.968015%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Additional Reporting - Group Level

No data for Additional Reporting – Group Level

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.970000 %	7.970000 %
1M-1	0.00	0.00	2.650000 %	7.970000 %	7.970000 %
1M-1H	0.00	0.00	2.650000 %	7.970000 %	7.970000 %
1M-2	0.00	0.00	1.000000 %	5.710000 %	5.760000 %
1M-2H	0.00	0.00	1.000000 %	5.710000 %	5.760000 %
1M-2A	0.00	0.00	2.100000 %	7.970000 %	7.970000 %
1M-2B	0.00	0.00	1.550000 %	7.970000 %	7.970000 %
1M-2C	0.00	0.00	1.000000 %	5.710000 %	5.760000 %
1B-1	0.00	0.00	0.500000 %	2.820000 %	2.840000 %
1B-1H	0.00	0.00	0.500000 %	2.820000 %	2.840000 %
1B-2H	35,140.87	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	408	71,033,369.32	0.905118 %	0.946809 %
60 Days	112	22,197,656.42	0.248464 %	0.295874 %
90 Days	52	10,110,589.65	0.115358 %	0.134765 %
120 Days	27	5,119,000.57	0.059898 %	0.068232 %
150 Days	19	4,967,740.65	0.042150 %	0.066215 %
180+ Days	136	28,624,786.89	0.301706 %	0.381542 %
Totals	754	142,053,143.50	1.672693 %	1.893436 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	317	85,693,939.24	85,198.70	0.099422

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	146,545.78	198.45	0.135418
Summary	0037906755	289,930.22	602.96	0.207967
Summary	0037906920	154,980.52	145.29	0.093747
Summary	0037907226	143,296.67	316.77	0.221059
Summary	0037907273	246,929.35	25.72	0.010416
Summary	0037907395	168,354.14	190.31	0.113041
Summary	0037907638	294,926.90	30.72	0.010416
Summary	0037907913	308,687.98	257.24	0.083333
Summary	0037908497	259,905.94	216.59	0.083334
Summary	0037909377	610,487.69	381.55	0.062499
Summary	0037910785	202,152.31	273.75	0.135418
Summary	0037910899	85,341.39	88.90	0.104170
Summary	0037911544	70,976.51	59.15	0.083337
Summary	0037914854	209,124.96	283.19	0.135417
Summary	0037915031	339,870.30	283.23	0.083335
Summary	0037915737	422,425.74	430.37	0.101881
Summary	0037916242	350,651.83	328.74	0.093751
Summary	0037916736	379,537.46	39.54	0.010418
Summary	0037916774	568,371.32	769.67	0.135417
Summary	0037917245	241,481.85	402.47	0.166667
Summary	0037918420	345,713.25	396.13	0.114583
Summary	0037918526	109,873.16	171.68	0.156253
Summary	0037918592	205,746.36	128.59	0.062499
Summary	0037918962	113,017.11	188.36	0.166665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037919007	216,348.17	323.08	0.149333
Summary	0037919126	382,906.22	199.43	0.052083
Summary	0037919235	322,081.12	369.05	0.114583
Summary	0037919910	215,785.03	179.82	0.083333
Summary	0037920217	210,150.06	240.80	0.114585
Summary	0037920228	362,105.96	490.35	0.135416
Summary	0037920310	596,040.96	931.31	0.156249
Summary	0037920372	90,867.70	94.65	0.104162
Summary	0037921630	194,053.03	303.21	0.156251
Summary	0037921946	209,433.95	87.26	0.041665
Summary	0037922111	315,087.55	459.50	0.145832
Summary	0037922257	509,677.29	521.71	0.102361
Summary	0037922321	230,604.24	192.17	0.083333
Summary	0037922778	455,892.11	522.38	0.114584
Summary	0037923690	264,151.99	275.16	0.104167
Summary	0037924175	382,858.17	839.53	0.219280
Summary	0037924237	123,382.49	154.23	0.125002
Summary	0037924491	39,992.46	74.99	0.187510
Summary	0037925153	221,974.40	300.59	0.135417
Summary	0037925406	335,232.72	311.49	0.092918
Summary	0037927043	483,599.96	806.00	0.166667
Summary	0037928632	204,929.91	222.01	0.108335
Summary	0037928963	193,166.26	221.34	0.114585
Summary	0037929612	459,272.21	505.68	0.110105
Summary	0037929845	457,978.15	333.94	0.072916
Summary	0037929894	270,097.71	168.81	0.062500
Summary	0037930698	198,682.45	227.66	0.114585
Summary	0037931237	85,382.65	132.70	0.155418
Summary	0037931245	122,807.43	153.51	0.125001
Summary	0037931314	274,147.20	314.13	0.114584
Summary	0037931403	341,295.13	37.71	0.011049
Summary	0037931764	387,987.79	158.43	0.040834
Summary	0037932340	326,947.85	374.63	0.114584
Summary	0037934240	268,220.23	225.08	0.083916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037937662	165,841.98	306.03	0.184531
Summary	0037938096	139,360.06	232.27	0.166669
Summary	0037938169	82,677.84	120.57	0.145831
Summary	0037939022	337,854.48	515.80	0.152669
Summary	0037939504	399,357.82	332.80	0.083334
Summary	0037940486	171,621.16	172.30	0.100396
Summary	0037941023	140,834.58	176.04	0.124998
Summary	0037941111	362,455.02	453.07	0.125000
Summary	0037941260	174,773.73	178.03	0.101863
Summary	0037941808	242,874.01	303.59	0.124999
Summary	0037941995	278,801.47	232.33	0.083332
Summary	0037942230	468,341.61	536.64	0.114583
Summary	0037942354	161,648.03	101.03	0.062500
Summary	0037942938	85,962.31	62.68	0.072916
Summary	0037942960	76,060.99	110.92	0.145830
Summary	0037942984	50,898.78	63.62	0.124993
Summary	0037943035	149,860.10	218.55	0.145836
Summary	0037943056	365,983.49	381.23	0.104166
Summary	0037943120	380,768.02	515.62	0.135416
Summary	0037944097	213,418.14	333.47	0.156252
Summary	0037944396	404,228.88	294.75	0.072917
Summary	0037944613	540,593.62	394.18	0.072916
Summary	0037945192	130,407.26	30.86	0.023664
Summary	0037947271	608,223.15	633.57	0.104167
Summary	0037947337	247,505.09	117.85	0.047615
Summary	0037947449	169,700.41	94.81	0.055869
Summary	0037948457	398,966.64	332.47	0.083333
Summary	0037948957	84,914.71	26.54	0.031255
Summary	0037949123	194,839.27	142.07	0.072917
Summary	0037949245	431,869.02	399.04	0.092398
Summary	0037950343	419,190.25	831.99	0.198476
Summary	0037951452	191,035.10	301.65	0.157903
Summary	0037951648	245,964.99	333.63	0.135641
Summary	0037951661	246,326.66	285.51	0.115907

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037952031	560,354.86	583.70	0.104166
Summary	0037953193	95,486.55	6.66	0.006975
Summary	0037953222	341,950.36	320.58	0.093750
Summary	0037954837	555,032.21	404.71	0.072916
Summary	0037955036	81,665.96	85.07	0.104168
Summary	0037955188	116,450.93	181.95	0.156246
Summary	0037955574	599,571.73	437.19	0.072917
Summary	0037955856	396,932.84	368.82	0.092917
Summary	0037955992	362,608.72	355.05	0.097915
Summary	0037956042	106,516.33	155.34	0.145837
Summary	0037956792	340,032.52	283.36	0.083333
Summary	0037956995	94,138.38	166.70	0.177080
Summary	0037958789	172,144.85	43.28	0.025142
Summary	0037959703	471,770.84	678.30	0.143777
Summary	0037959834	490,329.87	766.14	0.156250
Summary	0037961113	231,760.76	265.56	0.114584
Summary	0037963954	217,242.60	90.52	0.041668
Summary	0037964118	159,789.52	99.87	0.062501
Summary	0037964813	156,354.07	163.10	0.104315
Summary	0037964884	170,787.65	136.92	0.080170
Summary	0037966128	381,531.91	459.11	0.120333
Summary	0037966571	300,176.98	358.99	0.119593
Summary	0037966854	237,902.21	247.81	0.104165
Summary	0037966959	183,311.18	16.79	0.009159
Summary	0037967749	498,672.50	311.67	0.062500
Summary	0037967774	316,844.82	308.10	0.097240
Summary	0037967788	92,371.55	8.92	0.009657
Summary	0037968231	312,733.06	378.16	0.120921
Summary	0037968251	148,435.69	201.01	0.135419
Summary	0037968520	222,371.58	208.47	0.093748
Summary	0037969438	274,576.12	314.62	0.114584
Summary	0037969557	136,942.19	185.44	0.135415
Summary	0037970194	586,098.86	549.47	0.093750
Summary	0037970850	128,086.08	106.74	0.083335

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037971104	202,213.73	231.70	0.114582
Summary	0037971636	330,337.71	344.10	0.104166
Summary	0037971676	199,677.40	199.68	0.100001
Summary	0037971677	151,305.03	157.61	0.104167
Summary	0037972886	196,244.97	224.86	0.114581
Summary	0037972921	342,295.84	427.87	0.125000
Summary	0037973601	152,388.80	142.86	0.093747
Summary	0037973741	371,980.07	232.49	0.062501
Summary	0037974449	147,064.07	91.92	0.062503
Summary	0037974450	321,421.60	200.89	0.062500
Summary	0037975851	528,996.52	591.92	0.111895
Summary	0037975871	202,056.07	180.25	0.089208
Summary	0037975935	233,926.29	407.90	0.174371
Summary	0037976401	84,834.05	114.88	0.135417
Summary	0037976709	220,456.91	217.48	0.098650
Summary	0037977307	212,031.14	144.29	0.068051
Summary	0037978532	193,255.75	181.18	0.093751
Summary	0037978651	376,097.90	117.53	0.031250
Summary	0037979877	359,495.84	486.82	0.135417
Summary	0037981346	92,249.94	76.87	0.083328
Summary	0037981367	156,607.05	32.63	0.020836
Summary	0037983870	162,214.08	165.67	0.102130
Summary	0037985656	266,221.37	277.31	0.104165
Summary	0037985917	324,317.06	202.70	0.062501
Summary	0037985938	247,167.95	262.82	0.106333
Summary	0037989578	328,745.34	341.29	0.103816
Summary	0037991131	72,112.34	51.98	0.072082
Summary	0037991482	359,291.66	14.10	0.003924
Summary	0037991764	381,029.65	354.90	0.093142
Summary	0037992592	127,279.35	118.26	0.092914
Summary	0037994165	558,489.99	465.41	0.083334
Summary	0037994776	226,071.22	210.06	0.092918
Summary	0037995663	281,975.27	323.10	0.114585
Summary	0037995791	78,977.73	65.81	0.083327

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037995851	104,628.39	141.68	0.135413
Summary	0037996072	158,184.23	40.21	0.025420
Summary	0037996145	253,673.88	235.71	0.092919
Summary	0037997456	630,514.29	656.79	0.104167
Summary	0037998555	454,640.48	378.87	0.083334
Summary	0037999339	391,930.89	571.57	0.145834
Summary	0037999501	348,375.70	471.76	0.135417
Summary	0037999724	255,767.32	415.53	0.162464
Summary	0038001096	123,404.03	128.55	0.104170
Summary	0038001111	314,717.69	12.20	0.003876
Summary	0038002395	249,532.92	233.94	0.093751
Summary	0038002427	559,119.48	514.91	0.092093
Summary	0038002946	282,867.35	412.51	0.145832
Summary	0038003503	248,102.62	180.91	0.072917
Summary	0038003894	212,663.04	310.13	0.145832
Summary	0038004305	135,515.09	155.28	0.114585
Summary	0038006391	292,672.90	91.46	0.031250
Summary	0038006455	133,713.52	154.64	0.115650
Summary	0038006561	119,798.78	62.40	0.052087
Summary	0038007050	84,419.76	105.52	0.124994
Summary	0038007659	404,271.60	379.00	0.093749
Summary	0038008390	1,235,572.07	1,415.76	0.114583
Summary	0038008455	122,983.33	192.16	0.156249
Summary	0038008503	287,892.16	359.87	0.125002
Summary	0038011489	142,153.10	207.31	0.145836
Summary	0038011851	314,085.80	359.89	0.114583
Summary	0038012001	587,327.00	795.34	0.135417
Summary	0038012288	111,396.22	23.21	0.020836
Summary	0038013195	168,982.07	246.43	0.145832
Summary	0038013556	330,781.93	206.74	0.062500
Summary	0038013828	582,010.81	485.01	0.083334
Summary	0038014437	320,807.91	434.43	0.135417
Summary	0038015845	339,811.25	663.91	0.195376
Summary	0038015927	168,651.18	70.27	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038016650	580,940.02	363.09	0.062500
Summary	0038016659	299,149.53	28.67	0.009584
Summary	0038017854	647,079.42	632.59	0.097761
Summary	0038018327	106,445.28	121.97	0.114585
Summary	0038019071	95,213.71	96.29	0.101130
Summary	0038019732	476,024.67	595.03	0.125000
Summary	0038019761	194,805.11	223.21	0.114581
Summary	0038021335	409,639.97	431.38	0.105307
Summary	0038021361	199,177.66	103.74	0.052084
Summary	0038021392	201,042.85	167.54	0.083335
Summary	0038021618	153,485.80	175.87	0.114584
Summary	0038021905	190,824.16	177.31	0.092918
Summary	0038021918	314,583.57	275.29	0.087509
Summary	0038022113	250,297.71	156.44	0.062502
Summary	0038022359	256,246.56	320.31	0.125001
Summary	0038022535	309,141.03	450.83	0.145833
Summary	0038023852	82,764.57	76.92	0.092938
Summary	0038024644	156,181.80	112.58	0.072083
Summary	0038024715	279,577.29	291.23	0.104168
Summary	0038025122	369,594.20	411.40	0.111311
Summary	0038025316	344,960.74	287.47	0.083334
Summary	0038025508	248,786.04	362.81	0.145832
Summary	0038025653	202,892.85	169.08	0.083335
Summary	0038026128	73,666.73	13.18	0.017891
Summary	0038026312	115,924.93	169.64	0.146336
Summary	0038026322	334,439.37	209.02	0.062499
Summary	0038027127	304,631.56	158.66	0.052083
Summary	0038027509	108,855.58	104.20	0.095723
Summary	0038028847	677,869.63	847.34	0.125000
Summary	0038028911	314,537.62	327.64	0.104166
Summary	0038029096	151,992.49	237.49	0.156251
Summary	0038029488	57,587.38	41.99	0.072915
Summary	0038030860	205,997.84	171.66	0.083331
Summary	0038031062	309,312.15	128.88	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038031835	99,293.83	165.49	0.166667
Summary	0038031918	271,823.14	368.09	0.135415
Summary	0038032384	105,058.25	32.83	0.031249
Summary	0038032497	285,083.40	237.57	0.083334
Summary	0038032614	153,422.09	127.85	0.083332
Summary	0038034654	194,182.08	182.05	0.093752
Summary	0038034938	187,156.37	196.84	0.105174
Summary	0038035260	179,113.80	261.21	0.145835
Summary	0038035918	389,690.24	405.93	0.104167
Summary	0038037051	362,875.54	340.20	0.093751
Summary	0038037345	461,013.33	754.01	0.163555
Summary	0038043040	559,775.88	621.51	0.111028
Summary	0038043127	128,493.12	95.55	0.074362
Summary	0038043596	405,457.73	379.78	0.093667
Summary	0038043888	180,403.91	226.19	0.125380
Summary	0038044317	176,831.77	18.42	0.010417
Summary	0038044822	58,028.22	36.37	0.062676
Summary	0038045146	218,102.02	219.53	0.100655
Summary	0038045629	595,575.47	558.35	0.093750
Summary	0038046883	133,700.73	222.83	0.166663
Summary	0038047173	295,571.72	123.15	0.041665
Summary	0038048610	87,556.35	91.20	0.104161
Summary	0038049391	287,038.89	239.20	0.083334
Summary	0038049580	309,449.46	225.64	0.072917
Summary	0038049706	101,173.27	95.49	0.094383
Summary	0038052814	1,025,759.88	1,873.51	0.182646
Summary	0038052902	387,592.84	363.37	0.093750
Summary	0038053555	87,305.40	34.82	0.039883
Summary	0038055270	489,860.27	510.27	0.104166
Summary	0038055358	114,209.54	129.91	0.113747
Summary	0038056750	282,707.63	147.24	0.052082
Summary	0038057036	213,693.17	200.34	0.093751
Summary	0038058054	96,214.00	141.73	0.147307
Summary	0038059200	190,323.05	225.35	0.118404

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038059209	365,046.94	266.18	0.072917
Summary	0038059651	297,151.72	308.11	0.103688
Summary	0038060684	299,977.40	218.73	0.072915
Summary	0038061275	47,093.09	63.77	0.135413
Summary	0038061628	404,614.94	379.33	0.093751
Summary	0038062899	134,153.17	83.85	0.062503
Summary	0038062918	371,377.24	309.48	0.083333
Summary	0038063121	362,210.81	420.98	0.116225
Summary	0038063951	287,257.15	207.06	0.072082
Summary	0038063988	162,824.36	271.37	0.166664
Summary	0038064208	306,416.63	223.43	0.072917
Summary	0038064743	160,506.00	167.21	0.104177
Summary	0038064853	457,948.30	398.21	0.086955
Summary	0038064940	248,843.16	220.06	0.088433
Summary	0038065246	139,216.16	203.02	0.145831
Summary	0038065526	172,868.05	126.05	0.072917
Summary	0038067442	110,221.11	121.45	0.110188
Summary	0038067996	156,593.38	81.56	0.052084
Summary	0038068248	54,556.68	51.15	0.093756
Summary	0038068842	248,653.87	362.62	0.145833
Summary	0038069719	325,183.23	304.86	0.093750
Summary	0038070082	176,232.10	94.34	0.053532
Summary	0038070250	210,914.46	197.73	0.093749
Summary	0038070435	290,760.45	363.45	0.125000
Summary	0038070934	179,434.50	195.92	0.109187
Summary	0038071595	300,968.78	350.67	0.116514
Summary	0038072253	469,846.51	293.65	0.062499
Summary	0038072877	207,572.14	246.39	0.118701
Summary	0038074587	397,653.50	331.38	0.083334
Summary	0038075022	134,575.79	126.16	0.093746
Summary	0038075618	98,369.32	10.25	0.010420
Summary	0038075628	174,264.27	199.68	0.114585
Summary	0038076966	333,611.91	243.26	0.072917
Summary	0038077065	244,618.23	178.37	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038077162	326,866.21	408.58	0.124999
Summary	0038077227	248,653.61	336.72	0.135417
Summary	0038081872	418,772.59	261.73	0.062499
Summary	0038082233	324,035.58	177.68	0.054833
Summary	0038082722	319,944.16	60.91	0.019038
Summary	0038082800	74,711.41	131.68	0.176252
Summary	0038083109	72,498.47	87.69	0.120954
Summary	0038083637	309,808.67	290.45	0.093751
Summary	0038084293	120,820.82	88.10	0.072918
Summary	0038084323	224,874.47	351.37	0.156252
Summary	0038084713	325,904.00	543.17	0.166666
Summary	0038085226	227,080.06	118.27	0.052083
Summary	0038085336	305,833.26	220.45	0.072082
Summary	0038086049	348,814.82	72.67	0.020833
Summary	0038086410	368,366.97	191.86	0.052084
Summary	0038086689	406,457.55	174.00	0.042809
Summary	0038087001	309,354.47	303.07	0.097969
Summary	0038087593	313,029.31	391.29	0.125001
Summary	0038087691	280,288.85	145.98	0.052082
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
1	185,222.84	29,655.99	16.011

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037946275	185,222.84	29,655.99	16.011

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	609,688.12	5,484.88	36,910.41	6.054

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037924794	203,521.56	5,586.08	(5,455.82)	(2.681)
0038010004	406,166.56	(101.20)	42,366.23	10.431

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
193	32,497,003.10	5,634,930.22	17.340

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
0037910436	443,393.47	127,395.67	28.732
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037916007	151,550.06	21,152.88	13.958
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919004	386,063.75	128,824.55	33.369
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	18,405.41	10.276
0037924794	203,521.56	(5,455.82)	(2.681)
0037925264	142,401.78	3,597.09	2.526
0037926539	404,982.26	39,980.57	9.872

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037928783	50,236.02	66,483.47	132.342
0037929582	198,744.33	(743.79)	(0.374)
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	6,651.55	3.851
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037936787	155,669.78	4,820.74	3.097
0037936896	162,047.79	19,252.91	11.881
0037938237	103,222.77	25,685.51	24.884
0037938475	187,220.10	603.25	0.322
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037940842	82,156.98	98,706.47	120.144
0037940972	127,413.59	12,699.41	9.967
0037941240	251,919.19	70,003.24	27.788
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943696	146,999.94	21,521.86	14.641
0037943948	101,262.08	14,774.68	14.591

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037944220	237,001.81	31,658.29	13.358
0037944345	100,419.72	3,450.64	3.436
0037944681	239,891.13	25,864.62	10.782
0037946275	185,222.84	29,655.99	16.011
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(76,140.85)	(18.933)
0037953773	102,731.53	35,544.02	34.599
0037956555	172,745.33	1,678.48	0.972
0037957455	183,982.35	50,938.06	27.686
0037957713	160,510.45	37,481.89	23.352
0037960508	79,881.08	26,732.59	33.465
0037960666	43,001.26	65.15	0.152
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	136,158.89	34.043
0037964539	188,022.00	58,482.02	31.104
0037964582	225,853.57	7,017.40	3.107
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966392	297,342.88	32,494.45	10.928
0037966468	191,868.40	11,553.91	6.022

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037968253	140,303.15	39,185.41	27.929
0037970631	591,784.65	14,337.46	2.423
0037970758	146,858.09	139,610.57	95.065
0037973677	27,792.28	21,050.39	75.742
0037974222	168,185.10	8,757.34	5.207
0037975307	121,387.89	3,933.37	3.240
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037977244	414,878.96	191,629.77	46.189
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037979296	247,180.14	56,060.15	22.680
0037980309	36,003.78	12,848.31	35.686
0037981074	198,143.67	18,306.19	9.239
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	43,419.97	30.657
0037984412	6,516.71	3,721.16	57.102
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,617.07	1.541
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037989870	70,942.89	(13,341.34)	(18.806)
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037991221	95,000.70	1,973.44	2.077
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037999612	53,462.73	53,792.15	100.616
0038003328	148,316.58	20,516.26	13.833
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008406	224,027.84	30,370.04	13.556
0038008591	180,139.94	(9,322.40)	(5.175)
0038008767	145,025.78	56,715.77	39.107
0038008987	173,422.04	37,609.26	21.687
0038009094	48,405.13	62,484.51	129.087
0038010004	406,166.56	42,366.23	10.431
0038011443	54,677.08	1,892.51	3.461
0038011712	138,939.84	11,903.18	8.567
0038012462	147,373.78	30,705.51	20.835
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038018529	92,241.27	4,280.23	4.640
0038019669	208,950.88	35,405.04	16.944
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038025748	231,117.07	2,356.50	1.020
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029134	484,642.11	56,587.56	11.676
0038029695	118,457.18	45,756.98	38.627

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038029703	222,838.78	22,334.79	10.023
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038034222	325,096.63	104,044.28	32.004
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038039848	57,321.06	13,870.72	24.198
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	4,365.50	1.499
0038043175	100,845.37	8,591.57	8.520
0038044072	588,590.93	8,532.88	1.450
0038044228	103,043.28	2,622.81	2.545
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047297	194,112.22	800.03	0.412
0038047856	47,915.10	26,195.45	54.671
0038048021	155,160.61	6,167.90	3.975
0038048341	363,470.93	134,742.18	37.071
0038051381	143,167.39	(6,787.09)	(4.741)
0038052663	206,903.47	83,546.98	40.380
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038060431	173,936.36	38,211.55	21.969
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038063804	49,398.39	19,607.01	39.692
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038066669	110,045.84	11,958.56	10.867
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071773	208,581.60	76,741.63	36.792
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	73,252.33	19.807
0038074021	50,121.23	46,302.81	92.382
0038074022	51,231.69	102,982.43	201.013
0038074443	165,657.62	4,589.24	2.770
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038078504	116,284.83	(5,503.15)	(4.732)
0038080841	264,650.19	72,941.82	27.562
0038081279	257,831.11	10,360.62	4.018
0038082754	98,575.69	18,933.83	19.207
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	794,910.96	35,140.87	0.000 %	0	0.00	0.00	0.000 %	3	794,910.96	35,140.87	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	0037924794	240,000.00	4.000 %	OH	71.00	360	203,521.56	05/31/2025	5,586.08	(5,455.82)
Summary	0037946275	170,000.00	4.125 %	NJ	80.00	360	185,222.84	06/30/2025	29,655.99	29,655.99
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	42,366.23

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

* This data is currently not provided for reporting.

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

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Realized Loss Report - Collateral

Summary

MDR

Current Month0.002 %
3 Month Average0.002 %
12 Month Average0.006 %

MDR: Current vs. 12mo Average

CDR

Current Month0.029 %
3 Month Average0.027 %
12 Month Average0.077 %

CDR: Current vs. 12mo Average

SDA

Current Month0.225 %
3 Month Average0.197 %
12 Month Average0.427 %

SDA: Current vs. 12mo Average

Loss Severity

Current Month (Cumulative)17.340 %
3 Month Average (Cumulative)17.255 %
12 Month Average (Cumulative)16.542 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity

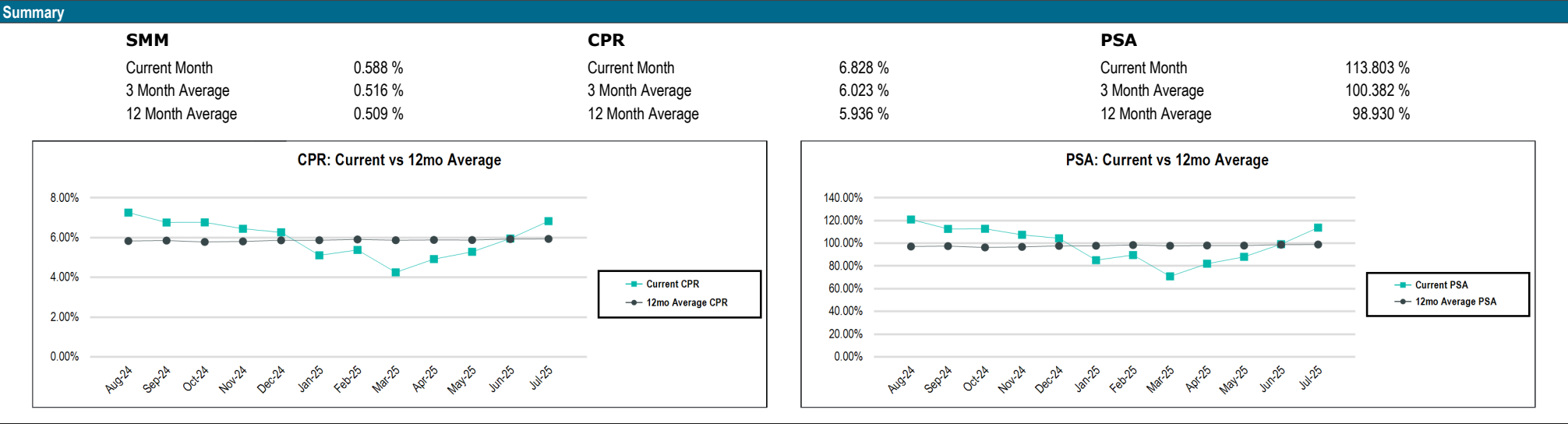
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	685,905,000	531,050,719	154,854,281
1M-2H	N/A	36,101,934	(531,050,719)	567,152,653

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	207,850,000	64,176,000	143,674,000
1B-1H	N/A	10,939,980	(64,176,000)	75,115,980

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>

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Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	143,674,000	16,920,000	126,754,000
1B-1H	N/A	75,115,980	(16,920,000)	92,035,980
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				

Bond Retirement Detail – Effective April 2024				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	126,754,000	125,904,000	850,000
1B-1H	N/A	92,035,980	(125,904,000)	217,939,980

Fannie Mae EU/UK Risk Retention Certification	
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.	

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Bond Retirement Detail – Effective May 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	154,854,281	154,154,281	700,000
1M-2H	N/A	567,152,653	(154,154,281)	721,306,934
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025				