

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-Feb-2022
 08-Feb-2022 2:59:58 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/31/2022	0.00000 %	10,563,130,395.69	0.00	306,886,112.93	0.00	10,256,244,282.74	306,886,112.93	0.00
1M-1	30711XEK6	02/24/2022	1.40771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	02/24/2022	3.65771 %	457,911,970.59	1,442,282.92	25,308,949.97	0.00	432,603,020.63	26,751,232.89	0.00
1M-2H		01/31/2022	0.00000 %	24,101,745.49	0.00	1,332,111.65	0.00	22,769,633.84	1,332,111.65	0.00
1M-2A	30711XEL4	02/24/2022	3.65771 %	641,970.59	2,022.01	641,970.59	0.00	0.00	643,992.60	0.00
1M-AH		01/31/2022	0.00000 %	33,789.49	0.00	33,789.49	0.00	0.00	33,789.49	0.00
1M-2B	30711XEM2	02/24/2022	3.65771 %	228,635,000.00	720,130.45	24,666,979.37	0.00	203,968,020.63	25,387,109.82	0.00
1M-BH		01/31/2022	0.00000 %	12,033,978.00	0.00	1,298,322.16	0.00	10,735,655.84	1,298,322.16	0.00
1M-2C	30711XEN0	02/24/2022	3.65771 %	228,635,000.00	720,130.45	0.00	0.00	228,635,000.00	720,130.45	0.00
1M-CH		01/31/2022	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	02/24/2022	5.85771 %	207,850,000.00	1,048,424.33	0.00	0.00	207,850,000.00	1,048,424.33	0.00
1B-1H		01/31/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		01/31/2022	0.00000 %	216,583,844.22	0.00	0.00	15,001.30	216,568,842.92	0.00	2,221,137.08
1A-I1	30711XEW0	02/24/2022	2.30000 %	0.00	1,271.46	0.00	0.00	0.00	1,271.46	0.00
1A-I2	30711XER1	02/24/2022	1.80000 %	0.00	995.05	0.00	0.00	0.00	995.05	0.00
1A-I3	30711XFM1	02/24/2022	1.30000 %	0.00	718.65	0.00	0.00	0.00	718.65	0.00
1A-I4	30711XFT6	02/24/2022	0.80000 %	0.00	442.25	0.00	0.00	0.00	442.25	0.00
1B-I1	30711XFB5	02/24/2022	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	02/24/2022	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFV1	02/24/2022	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	02/24/2022	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	02/24/2022	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	02/24/2022	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	02/24/2022	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	02/24/2022	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	02/24/2022	1.35771 %	641,970.59	750.55	641,970.59	0.00	0.00	642,721.14	0.00
1E-A2	30711XET7	02/24/2022	1.85771 %	641,970.59	1,026.96	641,970.59	0.00	0.00	642,997.55	0.00
1E-A3	30711XEU4	02/24/2022	2.35771 %	641,970.59	1,303.36	641,970.59	0.00	0.00	643,273.95	0.00
1E-A4	30711XEV2	02/24/2022	2.85771 %	641,970.59	1,579.76	641,970.59	0.00	0.00	643,550.35	0.00
1E-B1	30711XEX8	02/24/2022	1.35771 %	228,635,000.00	267,306.13	24,666,979.37	0.00	203,968,020.63	24,934,285.50	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Feb-2022
 08-Feb-2022 2:59:58 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	02/24/2022	1.85771 %	228,635,000.00	365,746.20	24,666,979.37	0.00	203,968,020.63	25,032,725.57	0.00
1E-B3	30711XEZ3	02/24/2022	2.35771 %	228,635,000.00	464,186.27	24,666,979.37	0.00	203,968,020.63	25,131,165.64	0.00
1E-B4	30711XFA7	02/24/2022	2.85771 %	228,635,000.00	562,626.34	24,666,979.37	0.00	203,968,020.63	25,229,605.71	0.00
1E-C1	30711XFC3	02/24/2022	1.35771 %	228,635,000.00	267,306.13	0.00	0.00	228,635,000.00	267,306.13	0.00
1E-C2	30711XFD1	02/24/2022	1.85771 %	228,635,000.00	365,746.20	0.00	0.00	228,635,000.00	365,746.20	0.00
1E-C3	30711XFE9	02/24/2022	2.35771 %	228,635,000.00	464,186.27	0.00	0.00	228,635,000.00	464,186.27	0.00
1E-C4	30711XFF6	02/24/2022	2.85771 %	228,635,000.00	562,626.34	0.00	0.00	228,635,000.00	562,626.34	0.00
1E-D1	30711XFG4	02/24/2022	1.35771 %	229,276,970.59	268,056.69	25,308,949.97	0.00	203,968,020.63	25,577,006.66	0.00
1E-D2	30711XFH2	02/24/2022	1.85771 %	229,276,970.59	366,773.16	25,308,949.97	0.00	203,968,020.63	25,675,723.13	0.00
1E-D3	30711XFJ8	02/24/2022	2.35771 %	229,276,970.59	465,489.63	25,308,949.97	0.00	203,968,020.63	25,774,439.60	0.00
1E-D4	30711XFK5	02/24/2022	2.85771 %	229,276,970.59	564,206.11	25,308,949.97	0.00	203,968,020.63	25,873,156.08	0.00
1E-D5	30711XFL3	02/24/2022	3.65771 %	229,276,970.59	722,152.46	25,308,949.97	0.00	203,968,020.63	26,031,102.43	0.00
1E-F1	30711XFN9	02/24/2022	1.35771 %	457,270,000.00	534,612.27	24,666,979.37	0.00	432,603,020.63	25,201,591.64	0.00
1E-F2	30711XFP4	02/24/2022	1.85771 %	457,270,000.00	731,492.41	24,666,979.37	0.00	432,603,020.63	25,398,471.78	0.00
1E-F3	30711XFQ2	02/24/2022	2.35771 %	457,270,000.00	928,372.54	24,666,979.37	0.00	432,603,020.63	25,595,351.91	0.00
1E-F4	30711XFR0	02/24/2022	2.85771 %	457,270,000.00	1,125,252.68	24,666,979.37	0.00	432,603,020.63	25,792,232.05	0.00
1E-F5	30711XFS8	02/24/2022	3.65771 %	457,270,000.00	1,440,260.91	24,666,979.37	0.00	432,603,020.63	26,107,240.28	0.00
1X-1	30711XGA6	02/24/2022	2.30000 %	0.00	454,095.78	0.00	0.00	0.00	454,095.78	0.00
1X-2	30711XGB4	02/24/2022	1.80000 %	0.00	355,379.30	0.00	0.00	0.00	355,379.30	0.00
1X-3	30711XGC2	02/24/2022	1.30000 %	0.00	256,662.83	0.00	0.00	0.00	256,662.83	0.00
1X-4	30711XGD0	02/24/2022	0.80000 %	0.00	157,946.36	0.00	0.00	0.00	157,946.36	0.00
1Y-1	30711XGE8	02/24/2022	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	02/24/2022	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	02/24/2022	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	02/24/2022	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				17,226,914,387.38	20,514,188.65	711,283,682.70	15,001.30	16,515,615,703.42	731,797,871.35	2,221,137.08

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NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Feb-2022
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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	10,563,130,395.69	22,808,485.91	284,077,627.02	0.00	0.00	306,886,112.93	10,256,244,282.74	0.24351751	306,886,112.93
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	685,905,000.00	457,911,970.59	1,881,825.08	23,427,124.89	0.00	0.00	25,308,949.97	432,603,020.63	0.63070399	25,308,949.97
1M-2H	36,101,934.00	24,101,745.49	99,048.01	1,233,063.64	0.00	0.00	1,332,111.65	22,769,633.84	0.63070399	1,332,111.65
1M-2A	228,635,000.00	641,970.59	47,733.17	594,237.43	0.00	0.00	641,970.59	0.00	0.00000000	641,970.59
1M-AH	12,033,978.00	33,789.49	2,512.39	31,277.10	0.00	0.00	33,789.49	0.00	0.00000000	33,789.49
1M-2B	228,635,000.00	228,635,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	203,968,020.63	0.89211197	24,666,979.37
1M-BH	12,033,978.00	12,033,978.00	96,535.62	1,201,786.54	0.00	0.00	1,298,322.16	10,735,655.84	0.89211197	1,298,322.16
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,583,844.22	0.00	0.00	0.00	15,001.30	15,001.30	216,568,842.92	0.98984809	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	228,635,000.00	641,970.59	47,733.17	594,237.43	0.00	0.00	641,970.59	0.00	0.00000000	641,970.59
1E-A2	228,635,000.00	641,970.59	47,733.17	594,237.43	0.00	0.00	641,970.59	0.00	0.00000000	641,970.59
1E-A3	228,635,000.00	641,970.59	47,733.17	594,237.43	0.00	0.00	641,970.59	0.00	0.00000000	641,970.59
1E-A4	228,635,000.00	641,970.59	47,733.17	594,237.43	0.00	0.00	641,970.59	0.00	0.00000000	641,970.59
1E-B1	228,635,000.00	228,635,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	203,968,020.63	0.89211197	24,666,979.37
1E-B2	228,635,000.00	228,635,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	203,968,020.63	0.89211197	24,666,979.37
1E-B3	228,635,000.00	228,635,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	203,968,020.63	0.89211197	24,666,979.37

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Distribution Date: 25-Feb-2022
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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	228,635,000.00	228,635,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	203,968,020.63	0.89211197	24,666,979.37
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	229,276,970.59	1,881,825.08	23,427,124.89	0.00	0.00	25,308,949.97	203,968,020.63	0.44605599	25,308,949.97
1E-D2	457,270,000.00	229,276,970.59	1,881,825.08	23,427,124.89	0.00	0.00	25,308,949.97	203,968,020.63	0.44605599	25,308,949.97
1E-D3	457,270,000.00	229,276,970.59	1,881,825.08	23,427,124.89	0.00	0.00	25,308,949.97	203,968,020.63	0.44605599	25,308,949.97
1E-D4	457,270,000.00	229,276,970.59	1,881,825.08	23,427,124.89	0.00	0.00	25,308,949.97	203,968,020.63	0.44605599	25,308,949.97
1E-D5	457,270,000.00	229,276,970.59	1,881,825.08	23,427,124.89	0.00	0.00	25,308,949.97	203,968,020.63	0.44605599	25,308,949.97
1E-F1	457,270,000.00	457,270,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	432,603,020.63	0.94605599	24,666,979.37
1E-F2	457,270,000.00	457,270,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	432,603,020.63	0.94605599	24,666,979.37
1E-F3	457,270,000.00	457,270,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	432,603,020.63	0.94605599	24,666,979.37
1E-F4	457,270,000.00	457,270,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	432,603,020.63	0.94605599	24,666,979.37
1E-F5	457,270,000.00	457,270,000.00	1,834,091.92	22,832,887.46	0.00	0.00	24,666,979.37	432,603,020.63	0.94605599	24,666,979.37
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	51,796,322,965.00	17,226,914,387.38	52,877,117.46	658,406,565.39	0.00	15,001.30	711,298,684.00	16,515,615,703.42	0.31885691	711,283,682.70

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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	250.80401128	0.54154967	6.74495208	0.00000000	0.00000000	7.28650175	243.51750953	0.24351751	7.28650175
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	685,905,000.00	667.60261347	2.74356519	34.15505776	0.00000000	0.00000000	36.89862294	630.70399054	0.63070399	36.89862294
1M-2H	36,101,934.00	667.60261348	2.74356521	34.15505773	0.00000000	0.00000000	36.89862294	630.70399054	0.63070399	36.89862294
1M-2A	228,635,000.00	2.80784040	0.20877455	2.59906589	0.00000000	0.00000000	2.80784040	0.00000000	0.00000000	2.80784040
1M-AH	12,033,978.00	2.80784043	0.20877469	2.59906575	0.00000000	0.00000000	2.80784043	0.00000000	0.00000000	2.80784043
1M-2B	228,635,000.00	1000.00000000	8.02192105	99.86610738	0.00000000	0.00000000	107.88802839	892.11197161	0.89211197	107.88802839
1M-BH	12,033,978.00	1000.00000000	8.02192093	99.86610745	0.00000000	0.00000000	107.88802838	892.11197162	0.89211197	107.88802838
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	989.91665075	0.00000000	0.00000000	0.00000000	0.06856484	0.06856484	989.84808591	0.98984809	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	228,635,000.00	2.80784040	0.20877455	2.59906589	0.00000000	0.00000000	2.80784040	0.00000000	0.00000000	2.80784040
1E-A2	228,635,000.00	2.80784040	0.20877455	2.59906589	0.00000000	0.00000000	2.80784040	0.00000000	0.00000000	2.80784040
1E-A3	228,635,000.00	2.80784040	0.20877455	2.59906589	0.00000000	0.00000000	2.80784040	0.00000000	0.00000000	2.80784040
1E-A4	228,635,000.00	2.80784040	0.20877455	2.59906589	0.00000000	0.00000000	2.80784040	0.00000000	0.00000000	2.80784040
1E-B1	228,635,000.00	1000.00000000	8.02192105	99.86610738	0.00000000	0.00000000	107.88802839	892.11197161	0.89211197	107.88802839
1E-B2	228,635,000.00	1000.00000000	8.02192105	99.86610738	0.00000000	0.00000000	107.88802839	892.11197161	0.89211197	107.88802839
1E-B3	228,635,000.00	1000.00000000	8.02192105	99.86610738	0.00000000	0.00000000	107.88802839	892.11197161	0.89211197	107.88802839

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Feb-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	1000.00000000	8.02192105	99.86610738	0.00000000	0.00000000	107.88802839	892.11197161	0.89211197	107.88802839
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	501.40392020	4.11534778	51.23258663	0.00000000	0.00000000	55.34793442	446.05598581	0.44605599	55.34793442
1E-D2	457,270,000.00	501.40392020	4.11534778	51.23258663	0.00000000	0.00000000	55.34793442	446.05598581	0.44605599	55.34793442
1E-D3	457,270,000.00	501.40392020	4.11534778	51.23258663	0.00000000	0.00000000	55.34793442	446.05598581	0.44605599	55.34793442
1E-D4	457,270,000.00	501.40392020	4.11534778	51.23258663	0.00000000	0.00000000	55.34793442	446.05598581	0.44605599	55.34793442
1E-D5	457,270,000.00	501.40392020	4.11534778	51.23258663	0.00000000	0.00000000	55.34793442	446.05598581	0.44605599	55.34793442
1E-F1	457,270,000.00	1000.00000000	4.01096053	49.93305369	0.00000000	0.00000000	53.94401419	946.05598581	0.94605599	53.94401419
1E-F2	457,270,000.00	1000.00000000	4.01096053	49.93305369	0.00000000	0.00000000	53.94401419	946.05598581	0.94605599	53.94401419
1E-F3	457,270,000.00	1000.00000000	4.01096053	49.93305369	0.00000000	0.00000000	53.94401419	946.05598581	0.94605599	53.94401419
1E-F4	457,270,000.00	1000.00000000	4.01096053	49.93305369	0.00000000	0.00000000	53.94401419	946.05598581	0.94605599	53.94401419
1E-F5	457,270,000.00	1000.00000000	4.01096053	49.93305369	0.00000000	0.00000000	53.94401419	946.05598581	0.94605599	53.94401419
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-Feb-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,563,130,395.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,256,244,282.74
1M-1	N/A	N/A	1.40771 %	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	01/25/22 - 02/24/22	31	3.65771 %	457,911,970.59	1,442,282.92	0.00	0.00	0.00	0.00	1,442,282.92	0.00	432,603,020.63
1M-2H	N/A	N/A	0.00000 %	24,101,745.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,769,633.84
1M-2A	01/25/22 - 02/24/22	31	3.65771 %	641,970.59	2,022.01	0.00	0.00	0.00	0.00	2,022.01	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	33,789.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	01/25/22 - 02/24/22	31	3.65771 %	228,635,000.00	720,130.45	0.00	0.00	0.00	0.00	720,130.45	0.00	203,968,020.63
1M-BH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,735,655.84
1M-2C	01/25/22 - 02/24/22	31	3.65771 %	228,635,000.00	720,130.45	0.00	0.00	0.00	0.00	720,130.45	0.00	228,635,000.00
1M-CH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1B-1	01/25/22 - 02/24/22	31	5.85771 %	207,850,000.00	1,048,424.33	0.00	0.00	0.00	0.00	1,048,424.33	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	216,583,844.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,568,842.92
1A-I1	01/25/22 - 02/24/22	31	2.30000 %	641,970.59	1,271.46	0.00	0.00	0.00	0.00	1,271.46	0.00	0.00
1A-I2	01/25/22 - 02/24/22	31	1.80000 %	641,970.59	995.05	0.00	0.00	0.00	0.00	995.05	0.00	0.00
1A-I3	01/25/22 - 02/24/22	31	1.30000 %	641,970.59	718.65	0.00	0.00	0.00	0.00	718.65	0.00	0.00
1A-I4	01/25/22 - 02/24/22	31	0.80000 %	641,970.59	442.25	0.00	0.00	0.00	0.00	442.25	0.00	0.00
1B-I1	01/25/22 - 02/24/22	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	0.00	452,824.32	0.00	203,968,020.63
1B-I2	01/25/22 - 02/24/22	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	0.00	354,384.25	0.00	203,968,020.63
1B-I3	01/25/22 - 02/24/22	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	0.00	255,944.18	0.00	203,968,020.63
1B-I4	01/25/22 - 02/24/22	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	0.00	157,504.11	0.00	203,968,020.63
1C-I1	01/25/22 - 02/24/22	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1C-I2	01/25/22 - 02/24/22	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1C-I3	01/25/22 - 02/24/22	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1C-I4	01/25/22 - 02/24/22	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1E-A1	01/25/22 - 02/24/22	31	1.35771 %	641,970.59	750.55	0.00	0.00	0.00	0.00	750.55	0.00	0.00
1E-A2	01/25/22 - 02/24/22	31	1.85771 %	641,970.59	1,026.96	0.00	0.00	0.00	0.00	1,026.96	0.00	0.00
1E-A3	01/25/22 - 02/24/22	31	2.35771 %	641,970.59	1,303.36	0.00	0.00	0.00	0.00	1,303.36	0.00	0.00
1E-A4	01/25/22 - 02/24/22	31	2.85771 %	641,970.59	1,579.76	0.00	0.00	0.00	0.00	1,579.76	0.00	0.00
1E-B1	01/25/22 - 02/24/22	31	1.35771 %	228,635,000.00	267,306.13	0.00	0.00	0.00	0.00	267,306.13	0.00	203,968,020.63
1E-B2	01/25/22 - 02/24/22	31	1.85771 %	228,635,000.00	365,746.20	0.00	0.00	0.00	0.00	365,746.20	0.00	203,968,020.63

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Feb-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	01/25/22 - 02/24/22	31	2.35771 %	228,635,000.00	464,186.27	0.00	0.00	0.00	0.00	464,186.27	0.00	203,968,020.63
1E-B4	01/25/22 - 02/24/22	31	2.85771 %	228,635,000.00	562,626.34	0.00	0.00	0.00	0.00	562,626.34	0.00	203,968,020.63
1E-C1	01/25/22 - 02/24/22	31	1.35771 %	228,635,000.00	267,306.13	0.00	0.00	0.00	0.00	267,306.13	0.00	228,635,000.00
1E-C2	01/25/22 - 02/24/22	31	1.85771 %	228,635,000.00	365,746.20	0.00	0.00	0.00	0.00	365,746.20	0.00	228,635,000.00
1E-C3	01/25/22 - 02/24/22	31	2.35771 %	228,635,000.00	464,186.27	0.00	0.00	0.00	0.00	464,186.27	0.00	228,635,000.00
1E-C4	01/25/22 - 02/24/22	31	2.85771 %	228,635,000.00	562,626.34	0.00	0.00	0.00	0.00	562,626.34	0.00	228,635,000.00
1E-D1	01/25/22 - 02/24/22	31	1.35771 %	229,276,970.59	268,056.69	0.00	0.00	0.00	0.00	268,056.69	0.00	203,968,020.63
1E-D2	01/25/22 - 02/24/22	31	1.85771 %	229,276,970.59	366,773.16	0.00	0.00	0.00	0.00	366,773.16	0.00	203,968,020.63
1E-D3	01/25/22 - 02/24/22	31	2.35771 %	229,276,970.59	465,489.63	0.00	0.00	0.00	0.00	465,489.63	0.00	203,968,020.63
1E-D4	01/25/22 - 02/24/22	31	2.85771 %	229,276,970.59	564,206.11	0.00	0.00	0.00	0.00	564,206.11	0.00	203,968,020.63
1E-D5	01/25/22 - 02/24/22	31	3.65771 %	229,276,970.59	722,152.46	0.00	0.00	0.00	0.00	722,152.46	0.00	203,968,020.63
1E-F1	01/25/22 - 02/24/22	31	1.35771 %	457,270,000.00	534,612.27	0.00	0.00	0.00	0.00	534,612.27	0.00	432,603,020.63
1E-F2	01/25/22 - 02/24/22	31	1.85771 %	457,270,000.00	731,492.41	0.00	0.00	0.00	0.00	731,492.41	0.00	432,603,020.63
1E-F3	01/25/22 - 02/24/22	31	2.35771 %	457,270,000.00	928,372.54	0.00	0.00	0.00	0.00	928,372.54	0.00	432,603,020.63
1E-F4	01/25/22 - 02/24/22	31	2.85771 %	457,270,000.00	1,125,252.68	0.00	0.00	0.00	0.00	1,125,252.68	0.00	432,603,020.63
1E-F5	01/25/22 - 02/24/22	31	3.65771 %	457,270,000.00	1,440,260.91	0.00	0.00	0.00	0.00	1,440,260.91	0.00	432,603,020.63
1X-1	01/25/22 - 02/24/22	31	2.30000 %	229,276,970.59	454,095.78	0.00	0.00	0.00	0.00	454,095.78	0.00	203,968,020.63
1X-2	01/25/22 - 02/24/22	31	1.80000 %	229,276,970.59	355,379.30	0.00	0.00	0.00	0.00	355,379.30	0.00	203,968,020.63
1X-3	01/25/22 - 02/24/22	31	1.30000 %	229,276,970.59	256,662.83	0.00	0.00	0.00	0.00	256,662.83	0.00	203,968,020.63
1X-4	01/25/22 - 02/24/22	31	0.80000 %	229,276,970.59	157,946.36	0.00	0.00	0.00	0.00	157,946.36	0.00	203,968,020.63
1Y-1	01/25/22 - 02/24/22	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	0.00	905,648.64	0.00	432,603,020.63
1Y-2	01/25/22 - 02/24/22	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	0.00	708,768.50	0.00	432,603,020.63
1Y-3	01/25/22 - 02/24/22	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	0.00	511,888.36	0.00	432,603,020.63
1Y-4	01/25/22 - 02/24/22	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	0.00	315,008.22	0.00	432,603,020.63
Totals					20,514,188.65	0.00	0.00	0.00	0.00	20,514,188.65	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Feb-2022
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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
1A-H	42,117,071,181.00	0.00000 %	250.80401128	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	243.51750953
1M-1	457,271,000.00	1.40771 %	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	685,905,000.00	3.65771 %	667.60261347	2.10274443	0.00000000	0.00000000	0.00000000	0.00000000	2.10274443	0.00000000	630.70399054
1M-2H	36,101,934.00	0.00000 %	667.60261348	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	630.70399054
1M-2A	228,635,000.00	3.65771 %	2.80784040	0.00884383	0.00000000	0.00000000	0.00000000	0.00000000	0.00884383	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000 %	2.80784043	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	3.65771 %	1000.00000000	3.14969471	0.00000000	0.00000000	0.00000000	0.00000000	3.14969471	0.00000000	892.11197161
1M-BH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	892.11197162
1M-2C	228,635,000.00	3.65771 %	1000.00000000	3.14969471	0.00000000	0.00000000	0.00000000	0.00000000	3.14969471	0.00000000	1000.00000000
1M-CH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	5.85771 %	1000.00000000	5.04413919	0.00000000	0.00000000	0.00000000	0.00000000	5.04413919	0.00000000	1000.00000000
1B-1H	10,939,980.00	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 %	989.91665075	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.84808591
1A-I1	0.00	2.30000 %	2.80784040	0.00556109	0.00000000	0.00000000	0.00000000	0.00000000	0.00556109	0.00000000	0.00000000
1A-I2	0.00	1.80000 %	2.80784040	0.00435213	0.00000000	0.00000000	0.00000000	0.00000000	0.00435213	0.00000000	0.00000000
1A-I3	0.00	1.30000 %	2.80784040	0.00314322	0.00000000	0.00000000	0.00000000	0.00000000	0.00314322	0.00000000	0.00000000
1A-I4	0.00	0.80000 %	2.80784040	0.00193431	0.00000000	0.00000000	0.00000000	0.00000000	0.00193431	0.00000000	0.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	892.11197161
1B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	892.11197161
1B-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	892.11197161
1B-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	892.11197161
1C-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.35771 %	2.80784040	0.00328274	0.00000000	0.00000000	0.00000000	0.00000000	0.00328274	0.00000000	0.00000000
1E-A2	228,635,000.00	1.85771 %	2.80784040	0.00449170	0.00000000	0.00000000	0.00000000	0.00000000	0.00449170	0.00000000	0.00000000
1E-A3	228,635,000.00	2.35771 %	2.80784040	0.00570061	0.00000000	0.00000000	0.00000000	0.00000000	0.00570061	0.00000000	0.00000000

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Series 2017-C01



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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	228,635,000.00	2.85771 %	2.80784040	0.00690953	0.00000000	0.00000000	0.00000000	0.00000000	0.00690953	0.00000000	0.00000000
1E-B1	228,635,000.00	1.35771 %	1000.00000000	1.16913915	0.00000000	0.00000000	0.00000000	0.00000000	1.16913915	0.00000000	892.11197161
1E-B2	228,635,000.00	1.85771 %	1000.00000000	1.59969471	0.00000000	0.00000000	0.00000000	0.00000000	1.59969471	0.00000000	892.11197161
1E-B3	228,635,000.00	2.35771 %	1000.00000000	2.03025027	0.00000000	0.00000000	0.00000000	0.00000000	2.03025027	0.00000000	892.11197161
1E-B4	228,635,000.00	2.85771 %	1000.00000000	2.46080583	0.00000000	0.00000000	0.00000000	0.00000000	2.46080583	0.00000000	892.11197161
1E-C1	228,635,000.00	1.35771 %	1000.00000000	1.16913915	0.00000000	0.00000000	0.00000000	0.00000000	1.16913915	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.85771 %	1000.00000000	1.59969471	0.00000000	0.00000000	0.00000000	0.00000000	1.59969471	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.35771 %	1000.00000000	2.03025027	0.00000000	0.00000000	0.00000000	0.00000000	2.03025027	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.85771 %	1000.00000000	2.46080583	0.00000000	0.00000000	0.00000000	0.00000000	2.46080583	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.35771 %	501.40392020	0.58621097	0.00000000	0.00000000	0.00000000	0.00000000	0.58621097	0.00000000	446.05598581
1E-D2	457,270,000.00	1.85771 %	501.40392020	0.80209321	0.00000000	0.00000000	0.00000000	0.00000000	0.80209321	0.00000000	446.05598581
1E-D3	457,270,000.00	2.35771 %	501.40392020	1.01797544	0.00000000	0.00000000	0.00000000	0.00000000	1.01797544	0.00000000	446.05598581
1E-D4	457,270,000.00	2.85771 %	501.40392020	1.23385770	0.00000000	0.00000000	0.00000000	0.00000000	1.23385770	0.00000000	446.05598581
1E-D5	457,270,000.00	3.65771 %	501.40392020	1.57926927	0.00000000	0.00000000	0.00000000	0.00000000	1.57926927	0.00000000	446.05598581
1E-F1	457,270,000.00	1.35771 %	1000.00000000	1.16913917	0.00000000	0.00000000	0.00000000	0.00000000	1.16913917	0.00000000	946.05598581
1E-F2	457,270,000.00	1.85771 %	1000.00000000	1.59969473	0.00000000	0.00000000	0.00000000	0.00000000	1.59969473	0.00000000	946.05598581
1E-F3	457,270,000.00	2.35771 %	1000.00000000	2.03025027	0.00000000	0.00000000	0.00000000	0.00000000	2.03025027	0.00000000	946.05598581
1E-F4	457,270,000.00	2.85771 %	1000.00000000	2.46080583	0.00000000	0.00000000	0.00000000	0.00000000	2.46080583	0.00000000	946.05598581
1E-F5	457,270,000.00	3.65771 %	1000.00000000	3.14969473	0.00000000	0.00000000	0.00000000	0.00000000	3.14969473	0.00000000	946.05598581
1X-1	0.00	2.30000 %	501.40392020	0.99305832	0.00000000	0.00000000	0.00000000	0.00000000	0.99305832	0.00000000	446.05598581
1X-2	0.00	1.80000 %	501.40392020	0.77717607	0.00000000	0.00000000	0.00000000	0.00000000	0.77717607	0.00000000	446.05598581
1X-3	0.00	1.30000 %	501.40392020	0.56129383	0.00000000	0.00000000	0.00000000	0.00000000	0.56129383	0.00000000	446.05598581
1X-4	0.00	0.80000 %	501.40392020	0.34541159	0.00000000	0.00000000	0.00000000	0.00000000	0.34541159	0.00000000	446.05598581
1Y-1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	946.05598581
1Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	946.05598581
1Y-3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	946.05598581
1Y-4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	946.05598581

(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	27,833,825.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(15,001.30)
Total Deposits	27,818,823.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	27,799,657.22
Total Withdrawals (Pool Distribution Amount)	27,818,823.88
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	333,542,175.85
Total Principal Reduction Cumulative	32,611,020,272.57
Scheduled Principal Current	24,789,359.00
Scheduled Principal Cumulative	3,185,399,952.95
Unscheduled Principal Current	308,737,815.55
Unscheduled Principal Cumulative	29,423,399,224.54
Senior Reduction Amount	306,886,112.93
Subordinate Reduction Amount	26,641,061.62
Calculated Tranche Write-down Amount	15,001.30
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	8,872.12
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	25,600.48
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	61948
Period Reference Pool Removal Loan Count	1450
Period Ending Loan Count	60498
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	11,146,975,760.12
Period PIF Loan Count Current	1449
PIF Loan Count Cumulative	119445
Period PIF Loan UPB Current	297,068,329.31
PIF Loan UPB Cumulative	28,377,006,597.29
Period Partial Prepayment Amount	12,499,054.56
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	155
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,757,414.36
Credit Event Amount Current	146,340.04
Credit Event Amount Cumulative	13,505,574.72
Total Active Modified Loan Count	668
Total Active Modified Loan UPB	147,374,005.37
Libor Rate	0.107710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.009180%
Subordinate Percentage	7.990820%
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 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	3.790000 %	3.910000 %
1M-2H	0.00	0.00	1.000000 %	3.790000 %	3.910000 %
1M-2A	0.00	0.00	2.100000 %	7.980000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	5.890000 %	6.060000 %
1M-2C	0.00	0.00	1.000000 %	3.790000 %	3.910000 %
1B-1	0.00	0.00	0.500000 %	1.890000 %	1.940000 %
1B-1H	0.00	0.00	0.500000 %	1.890000 %	1.940000 %
1B-2H	15,001.30	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	712	141,422,801.52	1.176898 %	1.268710 %
60 Days	136	26,860,771.89	0.224801 %	0.240969 %
90 Days	80	15,605,869.35	0.132236 %	0.140001 %
120 Days	54	10,110,929.60	0.089259 %	0.090706 %
150 Days	41	6,871,406.61	0.067771 %	0.061644 %
180+ Days	868	204,792,507.20	1.434758 %	1.837202 %
Totals	1891	405,664,286.17	3.125723 %	3.639232 %

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Credit-Linked Notes

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	67	15,755,042.95	8,872.12	0.056313

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,597.15	95.12	0.029304
Summary	0037907273	256,421.22	26.71	0.010416
Summary	0037911084	72,534.85	90.67	0.125002
Summary	0037928948	424,614.72	59.65	0.014048
Summary	0037929618	223,493.64	86.60	0.038748
Summary	0037929890	240,132.91	212.54	0.088509
Summary	0037931403	355,145.37	37.71	0.010618
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037936333	295,556.35	89.05	0.030130
Summary	0037938423	248,166.77	55.24	0.022259
Summary	0037939504	415,860.88	346.55	0.083333
Summary	0037940843	76,120.82	62.28	0.081817
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,194.20	36.78	0.045299
Summary	0037945192	134,922.64	30.86	0.022872
Summary	0037945934	197,751.73	3.78	0.001911
Summary	0037947337	240,893.23	75.28	0.031250
Summary	0037949245	431,896.26	198.64	0.045993
Summary	0037950387	147,405.48	2.59	0.001757
Summary	0037951417	87,927.72	3.39	0.003855
Summary	0037951452	199,720.28	315.22	0.157831
Summary	0037952442	447,952.26	396.61	0.088538
Summary	0037956573	352,700.24	477.61	0.135415
Summary	0037957412	319,019.25	258.85	0.081139
Summary	0037958446	362,641.57	18.91	0.005215

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958789	178,902.19	43.28	0.024192
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	78,778.20	40.30	0.051156
Summary	0037962977	215,698.10	55.47	0.025716
Summary	0037966959	193,660.46	16.79	0.008670
Summary	0037967788	96,707.35	8.92	0.009224
Summary	0037969187	101,817.88	1.66	0.001630
Summary	0037971676	209,739.81	209.74	0.100000
Summary	0037971677	158,921.87	165.54	0.104164
Summary	0037975871	190,856.03	112.64	0.059018
Summary	0037977307	221,019.42	148.04	0.066981
Summary	0037978214	253,233.62	188.25	0.074338
Summary	0037978694	141,128.71	134.79	0.095509
Summary	0037979271	411,750.68	402.16	0.097671
Summary	0037983263	373,928.11	62.93	0.016829
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037989593	339,797.73	460.14	0.135416
Summary	0037991482	376,273.31	14.10	0.003747
Summary	0037991764	393,863.72	354.90	0.090107
Summary	0037992264	109,207.49	77.84	0.071277
Summary	0037992750	111,754.35	83.95	0.075120
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	344,279.59	12.20	0.003544
Summary	0038003672	92,032.15	172.47	0.187402
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	394,169.21	188.54	0.047832
Summary	0038015845	354,499.62	227.02	0.064040
Summary	0038022294	354,283.01	332.14	0.093750
Summary	0038031918	285,537.23	386.67	0.135418
Summary	0038032384	114,943.40	35.92	0.031250
Summary	0038043127	135,182.07	100.43	0.074292
Summary	0038044822	60,527.45	36.37	0.060088
Summary	0038053555	90,963.57	34.82	0.038279
Summary	0038059651	280,979.48	107.33	0.038199

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038064853	412,507.32	122.50	0.029696
Summary	0038065075	408,821.04	638.78	0.156249
Summary	0038067996	148,651.01	77.42	0.052082
Summary	0038070082	182,568.78	94.34	0.051674
Summary	0038082233	333,347.42	177.68	0.053302
Summary	0038083109	63,894.65	22.16	0.034682
Summary	0038084323	213,858.25	22.28	0.010418
Summary	0038086689	421,556.22	177.15	0.042023

Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	146,340.04	11,006.52	7.521

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038070211	146,340.04	11,006.52	7.521

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	707,052.75	3,994.78	47,670.02	6.742

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037978814	145,725.58	5,032.08	(5,013.31)	(3.440)
0038010004	406,166.56	(101.20)	46,515.43	11.452
0038048021	155,160.61	(936.10)	6,167.90	3.975

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
89	13,505,574.72	2,221,138.75	16.446

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
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
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
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
0037929669	67,149.31	11,350.24	16.903
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037939369	113,278.25	981.86	0.867

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	8,031.03	2.098
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	85,334.75	109.823
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
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
0037985127	92,829.75	47,938.46	51.641
0037990841	121,762.14	48,020.49	39.438
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	46,515.43	11.452

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
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
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038055137	50,767.01	12,628.10	24.875
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
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
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	853,392.79	15,001.30	0.000 %	0	0.00	0.00	0.000 %	4	853,392.79	15,001.30	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	0037978814	157,000.00	4.250 %	DE	63.00	360	145,725.58	12/31/2021	5,032.08	(5,013.31)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	46,515.43
Summary	0038048021	164,000.00	4.125 %	FL	80.00	360	155,160.61	10/31/2021	(936.10)	6,167.90
Summary	0038070211	156,000.00	4.125 %	TX	80.00	360	146,340.04	01/31/2022	11,006.52	11,006.52

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

* This data is currently not provided for reporting.

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

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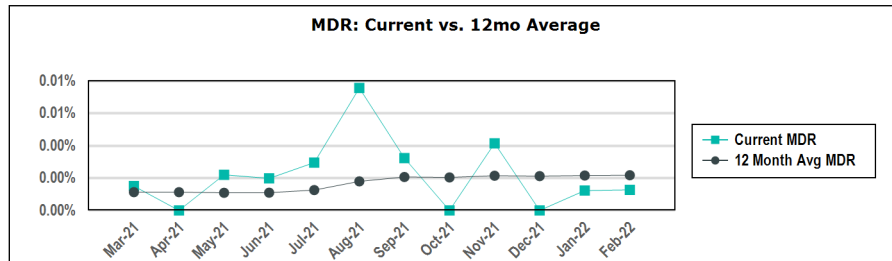
Distribution Date: 25-Feb-2022
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Realized Loss Report - Collateral

Summary

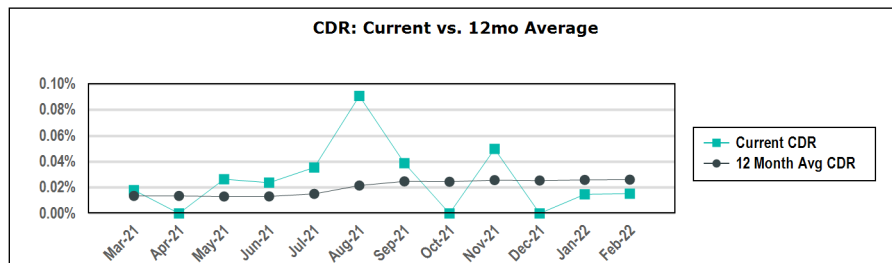
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.002 %



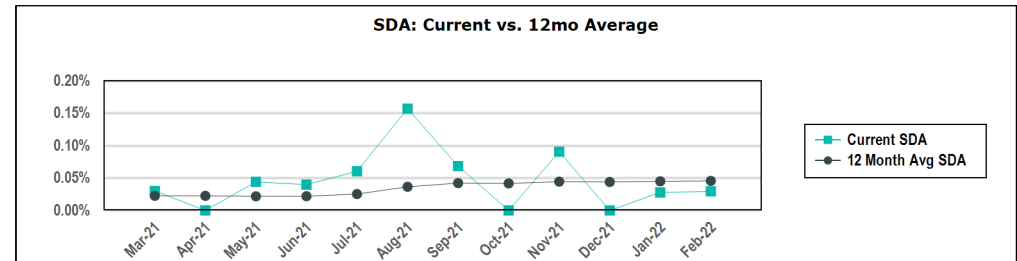
CDR

Current Month 0.015 %
3 Month Average 0.010 %
12 Month Average 0.026 %



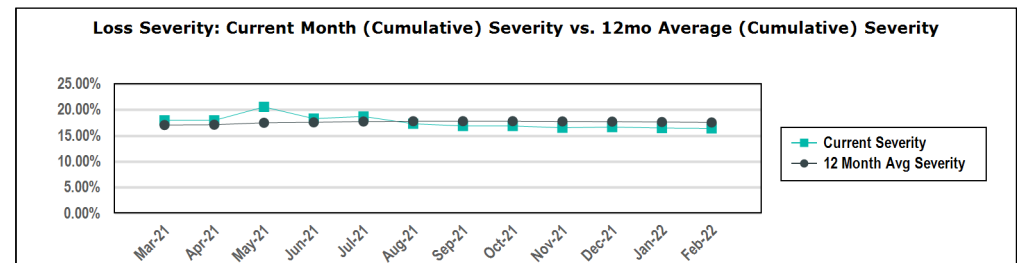
SDA

Current Month 0.029 %
3 Month Average 0.019 %
12 Month Average 0.046 %



Loss Severity

Current Month (Cumulative) 16.446 %
3 Month Average (Cumulative) 16.551 %
12 Month Average (Cumulative) 17.589 %



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	2.695 %
3 Month Average	2.935 %
12 Month Average	3.813 %

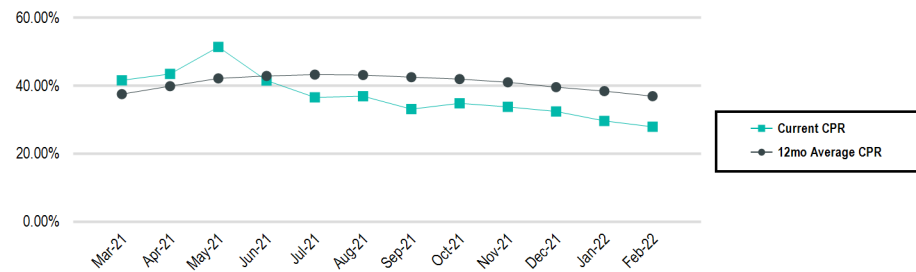
CPR

Current Month	27.954 %
3 Month Average	30.037 %
12 Month Average	36.974 %

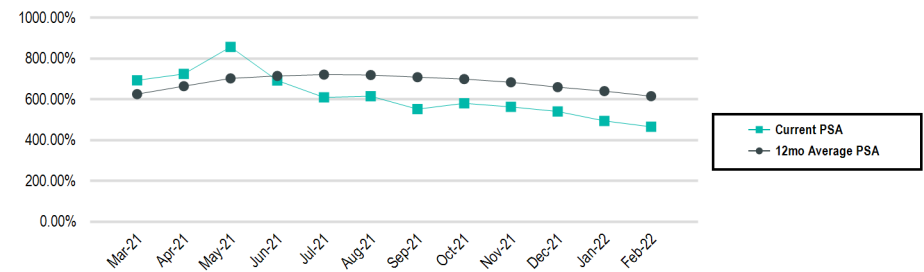
PSA

Current Month	465.894 %
3 Month Average	500.621 %
12 Month Average	616.236 %

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
155	29,757,414.36

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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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Connecticut Avenue Securities

Credit-Linked Notes

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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.