

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2022
 09-Mar-2022 2:12:52 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		02/28/2022	0.00000 %	10,256,244,282.74	0.00	246,641,117.42	0.00	10,009,603,165.33	246,641,117.42	0.00
1M-1	30711XEK6	03/24/2022	1.48686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	03/24/2022	3.73686 %	432,603,020.63	1,257,337.61	20,349,153.37	0.00	412,253,867.25	21,606,490.98	0.00
1M-2H		02/28/2022	0.00000 %	22,769,633.84	0.00	1,071,057.64	0.00	21,698,576.20	1,071,057.64	0.00
1M-2A	30711XEL4	03/24/2022	3.73686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	03/24/2022	3.73686 %	203,968,020.63	592,822.17	20,349,153.37	0.00	183,618,867.25	20,941,975.54	0.00
1M-BH		02/28/2022	0.00000 %	10,735,655.84	0.00	1,071,057.64	0.00	9,664,598.20	1,071,057.64	0.00
1M-2C	30711XEN0	03/24/2022	3.73686 %	228,635,000.00	664,515.43	0.00	0.00	228,635,000.00	664,515.43	0.00
1M-CH		02/28/2022	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	03/24/2022	5.93686 %	207,850,000.00	959,759.38	0.00	0.00	207,850,000.00	959,759.38	0.00
1B-1H		02/28/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		02/28/2022	0.00000 %	216,568,842.92	0.00	0.00	(101.20)	216,568,944.12	0.00	2,221,035.88
1A-I1	30711XEW0	03/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	03/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	03/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	03/24/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	03/24/2022	2.30000 %	0.00	364,876.13	0.00	0.00	0.00	364,876.13	0.00
1B-I2	30711XFU3	03/24/2022	1.80000 %	0.00	285,555.23	0.00	0.00	0.00	285,555.23	0.00
1B-I3	30711XEV1	03/24/2022	1.30000 %	0.00	206,234.33	0.00	0.00	0.00	206,234.33	0.00
1B-I4	30711XFW9	03/24/2022	0.80000 %	0.00	126,913.44	0.00	0.00	0.00	126,913.44	0.00
1C-I1	30711XGJ7	03/24/2022	2.30000 %	0.00	409,002.61	0.00	0.00	0.00	409,002.61	0.00
1C-I2	30711XFX7	03/24/2022	1.80000 %	0.00	320,089.00	0.00	0.00	0.00	320,089.00	0.00
1C-I3	30711XFY5	03/24/2022	1.30000 %	0.00	231,175.39	0.00	0.00	0.00	231,175.39	0.00
1C-I4	30711XFZ2	03/24/2022	0.80000 %	0.00	142,261.78	0.00	0.00	0.00	142,261.78	0.00
1E-A1	30711XES9	03/24/2022	1.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	03/24/2022	1.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	03/24/2022	2.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	03/24/2022	2.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	03/24/2022	1.43686 %	203,968,020.63	227,946.05	20,349,153.37	0.00	183,618,867.25	20,577,099.42	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Mar-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	03/24/2022	1.93686 %	203,968,020.63	307,266.94	20,349,153.37	0.00	183,618,867.25	20,656,420.31	0.00
1E-B3	30711XEZ3	03/24/2022	2.43686 %	203,968,020.63	386,587.84	20,349,153.37	0.00	183,618,867.25	20,735,741.21	0.00
1E-B4	30711XFA7	03/24/2022	2.93686 %	203,968,020.63	465,908.74	20,349,153.37	0.00	183,618,867.25	20,815,062.11	0.00
1E-C1	30711XFC3	03/24/2022	1.43686 %	228,635,000.00	255,512.82	0.00	0.00	228,635,000.00	255,512.82	0.00
1E-C2	30711XFD1	03/24/2022	1.93686 %	228,635,000.00	344,426.43	0.00	0.00	228,635,000.00	344,426.43	0.00
1E-C3	30711XFE9	03/24/2022	2.43686 %	228,635,000.00	433,340.04	0.00	0.00	228,635,000.00	433,340.04	0.00
1E-C4	30711XFF6	03/24/2022	2.93686 %	228,635,000.00	522,253.66	0.00	0.00	228,635,000.00	522,253.66	0.00
1E-D1	30711XFG4	03/24/2022	1.43686 %	203,968,020.63	227,946.05	20,349,153.37	0.00	183,618,867.25	20,577,099.42	0.00
1E-D2	30711XFH2	03/24/2022	1.93686 %	203,968,020.63	307,266.94	20,349,153.37	0.00	183,618,867.25	20,656,420.31	0.00
1E-D3	30711XFJ8	03/24/2022	2.43686 %	203,968,020.63	386,587.84	20,349,153.37	0.00	183,618,867.25	20,735,741.21	0.00
1E-D4	30711XFK5	03/24/2022	2.93686 %	203,968,020.63	465,908.74	20,349,153.37	0.00	183,618,867.25	20,815,062.11	0.00
1E-D5	30711XFL3	03/24/2022	3.73686 %	203,968,020.63	592,822.17	20,349,153.37	0.00	183,618,867.25	20,941,975.54	0.00
1E-F1	30711XFN9	03/24/2022	1.43686 %	432,603,020.63	483,458.87	20,349,153.37	0.00	412,253,867.25	20,832,612.24	0.00
1E-F2	30711XFP4	03/24/2022	1.93686 %	432,603,020.63	651,693.38	20,349,153.37	0.00	412,253,867.25	21,000,846.75	0.00
1E-F3	30711XFQ2	03/24/2022	2.43686 %	432,603,020.63	819,927.89	20,349,153.37	0.00	412,253,867.25	21,169,081.26	0.00
1E-F4	30711XFR0	03/24/2022	2.93686 %	432,603,020.63	988,162.39	20,349,153.37	0.00	412,253,867.25	21,337,315.76	0.00
1E-F5	30711XFS8	03/24/2022	3.73686 %	432,603,020.63	1,257,337.61	20,349,153.37	0.00	412,253,867.25	21,606,490.98	0.00
1X-1	30711XGA6	03/24/2022	2.30000 %	0.00	364,876.13	0.00	0.00	0.00	364,876.13	0.00
1X-2	30711XGB4	03/24/2022	1.80000 %	0.00	285,555.23	0.00	0.00	0.00	285,555.23	0.00
1X-3	30711XGC2	03/24/2022	1.30000 %	0.00	206,234.33	0.00	0.00	0.00	206,234.33	0.00
1X-4	30711XGD0	03/24/2022	0.80000 %	0.00	126,913.44	0.00	0.00	0.00	126,913.44	0.00
1Y-1	30711XGE8	03/24/2022	2.30000 %	0.00	773,878.74	0.00	0.00	0.00	773,878.74	0.00
1Y-2	30711XGF5	03/24/2022	1.80000 %	0.00	605,644.23	0.00	0.00	0.00	605,644.23	0.00
1Y-3	30711XGG3	03/24/2022	1.30000 %	0.00	437,409.72	0.00	0.00	0.00	437,409.72	0.00
1Y-4	30711XGH1	03/24/2022	0.80000 %	0.00	269,175.21	0.00	0.00	0.00	269,175.21	0.00
Totals				16,515,615,703.42	17,754,583.93	574,369,686.62	(101.20)	15,941,246,117.85	592,124,270.55	2,221,035.88

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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-Mar-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	10,256,244,282.74	20,695,187.53	225,945,929.89	0.00	0.00	246,641,117.42	10,009,603,165.33	0.23766143	246,641,117.42
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	432,603,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	412,253,867.25	0.60103639	20,349,153.37
1M-2H	36,101,934.00	22,769,633.84	89,870.45	981,187.19	0.00	0.00	1,071,057.64	21,698,576.20	0.60103639	1,071,057.64
1M-2A	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	228,635,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.80310918	20,349,153.37
1M-BH	12,033,978.00	10,735,655.84	89,870.45	981,187.19	0.00	0.00	1,071,057.64	9,664,598.20	0.80310918	1,071,057.64
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	216,568,842.92	0.00	0.00	0.00	(101.20)	(101.20)	216,568,944.12	0.98984855	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	228,635,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.80310918	20,349,153.37
1E-B2	228,635,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.80310918	20,349,153.37
1E-B3	228,635,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.80310918	20,349,153.37

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Series 2017-C01



Distribution Date: 25-Mar-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	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.80310918	20,349,153.37
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	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.40155459	20,349,153.37
1E-D2	457,270,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.40155459	20,349,153.37
1E-D3	457,270,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.40155459	20,349,153.37
1E-D4	457,270,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.40155459	20,349,153.37
1E-D5	457,270,000.00	203,968,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	183,618,867.25	0.40155459	20,349,153.37
1E-F1	457,270,000.00	432,603,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	412,253,867.25	0.90155459	20,349,153.37
1E-F2	457,270,000.00	432,603,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	412,253,867.25	0.90155459	20,349,153.37
1E-F3	457,270,000.00	432,603,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	412,253,867.25	0.90155459	20,349,153.37
1E-F4	457,270,000.00	432,603,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	412,253,867.25	0.90155459	20,349,153.37
1E-F5	457,270,000.00	432,603,020.63	1,707,459.50	18,641,693.88	0.00	0.00	20,349,153.37	412,253,867.25	0.90155459	20,349,153.37
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	16,515,615,703.42	48,194,280.43	526,175,406.35	0.00	(101.20)	574,369,585.42	15,941,246,117.85	0.30776791	574,369,686.62

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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	243.51750953	0.49137290	5.36471135	0.00000000	0.00000000	5.85608426	237.66142528	0.23766143	5.85608426
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	630.70399054	2.48935275	27.17824463	0.00000000	0.00000000	29.66759736	601.03639316	0.60103639	29.66759736
1M-2H	36,101,934.00	630.70399054	2.48935279	27.17824452	0.00000000	0.00000000	29.66759731	601.03639323	0.60103639	29.66759731
1M-2A	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	892.11197161	7.46805826	81.53473388	0.00000000	0.00000000	89.00279209	803.10917948	0.80310918	89.00279209
1M-BH	12,033,978.00	892.11197162	7.46805836	81.53473357	0.00000000	0.00000000	89.00279193	803.10917969	0.80310918	89.00279193
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	989.84808591	0.00000000	0.00000000	0.00000000	(0.00046254)	(0.00046254)	989.84854846	0.98984855	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	892.11197161	7.46805826	81.53473388	0.00000000	0.00000000	89.00279209	803.10917948	0.80310918	89.00279209
1E-B2	228,635,000.00	892.11197161	7.46805826	81.53473388	0.00000000	0.00000000	89.00279209	803.10917948	0.80310918	89.00279209
1E-B3	228,635,000.00	892.11197161	7.46805826	81.53473388	0.00000000	0.00000000	89.00279209	803.10917948	0.80310918	89.00279209

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2022
 09-Mar-2022 2:12:53 PM

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	892.11197161	7.46805826	81.53473388	0.00000000	0.00000000	89.00279209	803.10917948	0.80310918	89.00279209
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	446.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	401.55458974	0.40155459	44.50139605
1E-D2	457,270,000.00	446.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	401.55458974	0.40155459	44.50139605
1E-D3	457,270,000.00	446.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	401.55458974	0.40155459	44.50139605
1E-D4	457,270,000.00	446.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	401.55458974	0.40155459	44.50139605
1E-D5	457,270,000.00	446.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	401.55458974	0.40155459	44.50139605
1E-F1	457,270,000.00	946.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	901.55458974	0.90155459	44.50139605
1E-F2	457,270,000.00	946.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	901.55458974	0.90155459	44.50139605
1E-F3	457,270,000.00	946.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	901.55458974	0.90155459	44.50139605
1E-F4	457,270,000.00	946.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	901.55458974	0.90155459	44.50139605
1E-F5	457,270,000.00	946.05598581	3.73402913	40.76736694	0.00000000	0.00000000	44.50139605	901.55458974	0.90155459	44.50139605
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2022
 09-Mar-2022 2:12:53 PM

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 %	10,256,244,282.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,009,603,165.33
1M-1	N/A	N/A	1.48686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	02/25/22 - 03/24/22	28	3.73686 %	432,603,020.63	1,257,337.61	0.00	0.00	0.00	0.00	1,257,337.61	0.00	412,253,867.25
1M-2H	N/A	N/A	0.00000 %	22,769,633.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,698,576.20
1M-2A	N/A	N/A	3.73686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	02/25/22 - 03/24/22	28	3.73686 %	203,968,020.63	592,822.17	0.00	0.00	0.00	0.00	592,822.17	0.00	183,618,867.25
1M-BH	N/A	N/A	0.00000 %	10,735,655.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,664,598.20
1M-2C	02/25/22 - 03/24/22	28	3.73686 %	228,635,000.00	664,515.43	0.00	0.00	0.00	0.00	664,515.43	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	02/25/22 - 03/24/22	28	5.93686 %	207,850,000.00	959,759.38	0.00	0.00	0.00	0.00	959,759.38	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 %	216,568,842.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,568,944.12
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	02/25/22 - 03/24/22	28	2.30000 %	203,968,020.63	364,876.13	0.00	0.00	0.00	0.00	364,876.13	0.00	183,618,867.25
1B-I2	02/25/22 - 03/24/22	28	1.80000 %	203,968,020.63	285,555.23	0.00	0.00	0.00	0.00	285,555.23	0.00	183,618,867.25
1B-I3	02/25/22 - 03/24/22	28	1.30000 %	203,968,020.63	206,234.33	0.00	0.00	0.00	0.00	206,234.33	0.00	183,618,867.25
1B-I4	02/25/22 - 03/24/22	28	0.80000 %	203,968,020.63	126,913.44	0.00	0.00	0.00	0.00	126,913.44	0.00	183,618,867.25
1C-I1	02/25/22 - 03/24/22	28	2.30000 %	228,635,000.00	409,002.61	0.00	0.00	0.00	0.00	409,002.61	0.00	228,635,000.00
1C-I2	02/25/22 - 03/24/22	28	1.80000 %	228,635,000.00	320,089.00	0.00	0.00	0.00	0.00	320,089.00	0.00	228,635,000.00
1C-I3	02/25/22 - 03/24/22	28	1.30000 %	228,635,000.00	231,175.39	0.00	0.00	0.00	0.00	231,175.39	0.00	228,635,000.00
1C-I4	02/25/22 - 03/24/22	28	0.80000 %	228,635,000.00	142,261.78	0.00	0.00	0.00	0.00	142,261.78	0.00	228,635,000.00
1E-A1	N/A	N/A	1.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.43686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.93686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	02/25/22 - 03/24/22	28	1.43686 %	203,968,020.63	227,946.05	0.00	0.00	0.00	0.00	227,946.05	0.00	183,618,867.25
1E-B2	02/25/22 - 03/24/22	28	1.93686 %	203,968,020.63	307,266.94	0.00	0.00	0.00	0.00	307,266.94	0.00	183,618,867.25

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2022
 09-Mar-2022 2:12:53 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	02/25/22 - 03/24/22	28	2.43686 %	203,968,020.63	386,587.84	0.00	0.00	0.00	0.00	386,587.84	0.00	183,618,867.25
1E-B4	02/25/22 - 03/24/22	28	2.93686 %	203,968,020.63	465,908.74	0.00	0.00	0.00	0.00	465,908.74	0.00	183,618,867.25
1E-C1	02/25/22 - 03/24/22	28	1.43686 %	228,635,000.00	255,512.82	0.00	0.00	0.00	0.00	255,512.82	0.00	228,635,000.00
1E-C2	02/25/22 - 03/24/22	28	1.93686 %	228,635,000.00	344,426.43	0.00	0.00	0.00	0.00	344,426.43	0.00	228,635,000.00
1E-C3	02/25/22 - 03/24/22	28	2.43686 %	228,635,000.00	433,340.04	0.00	0.00	0.00	0.00	433,340.04	0.00	228,635,000.00
1E-C4	02/25/22 - 03/24/22	28	2.93686 %	228,635,000.00	522,253.66	0.00	0.00	0.00	0.00	522,253.66	0.00	228,635,000.00
1E-D1	02/25/22 - 03/24/22	28	1.43686 %	203,968,020.63	227,946.05	0.00	0.00	0.00	0.00	227,946.05	0.00	183,618,867.25
1E-D2	02/25/22 - 03/24/22	28	1.93686 %	203,968,020.63	307,266.94	0.00	0.00	0.00	0.00	307,266.94	0.00	183,618,867.25
1E-D3	02/25/22 - 03/24/22	28	2.43686 %	203,968,020.63	386,587.84	0.00	0.00	0.00	0.00	386,587.84	0.00	183,618,867.25
1E-D4	02/25/22 - 03/24/22	28	2.93686 %	203,968,020.63	465,908.74	0.00	0.00	0.00	0.00	465,908.74	0.00	183,618,867.25
1E-D5	02/25/22 - 03/24/22	28	3.73686 %	203,968,020.63	592,822.17	0.00	0.00	0.00	0.00	592,822.17	0.00	183,618,867.25
1E-F1	02/25/22 - 03/24/22	28	1.43686 %	432,603,020.63	483,458.87	0.00	0.00	0.00	0.00	483,458.87	0.00	412,253,867.25
1E-F2	02/25/22 - 03/24/22	28	1.93686 %	432,603,020.63	651,693.38	0.00	0.00	0.00	0.00	651,693.38	0.00	412,253,867.25
1E-F3	02/25/22 - 03/24/22	28	2.43686 %	432,603,020.63	819,927.89	0.00	0.00	0.00	0.00	819,927.89	0.00	412,253,867.25
1E-F4	02/25/22 - 03/24/22	28	2.93686 %	432,603,020.63	988,162.39	0.00	0.00	0.00	0.00	988,162.39	0.00	412,253,867.25
1E-F5	02/25/22 - 03/24/22	28	3.73686 %	432,603,020.63	1,257,337.61	0.00	0.00	0.00	0.00	1,257,337.61	0.00	412,253,867.25
1X-1	02/25/22 - 03/24/22	28	2.30000 %	203,968,020.63	364,876.13	0.00	0.00	0.00	0.00	364,876.13	0.00	183,618,867.25
1X-2	02/25/22 - 03/24/22	28	1.80000 %	203,968,020.63	285,555.23	0.00	0.00	0.00	0.00	285,555.23	0.00	183,618,867.25
1X-3	02/25/22 - 03/24/22	28	1.30000 %	203,968,020.63	206,234.33	0.00	0.00	0.00	0.00	206,234.33	0.00	183,618,867.25
1X-4	02/25/22 - 03/24/22	28	0.80000 %	203,968,020.63	126,913.44	0.00	0.00	0.00	0.00	126,913.44	0.00	183,618,867.25
1Y-1	02/25/22 - 03/24/22	28	2.30000 %	432,603,020.63	773,878.74	0.00	0.00	0.00	0.00	773,878.74	0.00	412,253,867.25
1Y-2	02/25/22 - 03/24/22	28	1.80000 %	432,603,020.63	605,644.23	0.00	0.00	0.00	0.00	605,644.23	0.00	412,253,867.25
1Y-3	02/25/22 - 03/24/22	28	1.30000 %	432,603,020.63	437,409.72	0.00	0.00	0.00	0.00	437,409.72	0.00	412,253,867.25
1Y-4	02/25/22 - 03/24/22	28	0.80000 %	432,603,020.63	269,175.21	0.00	0.00	0.00	0.00	269,175.21	0.00	412,253,867.25
Totals					17,754,583.93	0.00	0.00	0.00	0.00	17,754,583.93	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2022
09-Mar-2022 2:12:53 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	243.51750953	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	237.66142528
1M-1	457,271,000.00	1.48686 %	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	3.73686 %	630.70399054	1.83310751	0.00000000	0.00000000	0.00000000	0.00000000	1.83310751	0.00000000	601.03639316
1M-2H	36,101,934.00	0.00000 %	630.70399054	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	601.03639323
1M-2A	228,635,000.00	3.73686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	3.73686 %	892.11197161	2.59287585	0.00000000	0.00000000	0.00000000	0.00000000	2.59287585	0.00000000	803.10917948
1M-BH	12,033,978.00	0.00000 %	892.11197162	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	803.10917969
1M-2C	228,635,000.00	3.73686 %	1000.00000000	2.90644665	0.00000000	0.00000000	0.00000000	0.00000000	2.90644665	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	5.93686 %	1000.00000000	4.61755776	0.00000000	0.00000000	0.00000000	0.00000000	4.61755776	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 %	989.84808591	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.84854846
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 %	892.11197161	1.59588921	0.00000000	0.00000000	0.00000000	0.00000000	1.59588921	0.00000000	803.10917948
1B-I2	0.00	1.80000 %	892.11197161	1.24895677	0.00000000	0.00000000	0.00000000	0.00000000	1.24895677	0.00000000	803.10917948
1B-I3	0.00	1.30000 %	892.11197161	0.90202432	0.00000000	0.00000000	0.00000000	0.00000000	0.90202432	0.00000000	803.10917948
1B-I4	0.00	0.80000 %	892.11197161	0.55509192	0.00000000	0.00000000	0.00000000	0.00000000	0.55509192	0.00000000	803.10917948
1C-I1	0.00	2.30000 %	1000.00000000	1.78888888	0.00000000	0.00000000	0.00000000	0.00000000	1.78888888	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.01111112	0.00000000	0.00000000	0.00000000	0.00000000	1.01111112	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.62222223	0.00000000	0.00000000	0.00000000	0.00000000	0.62222223	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.43686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	1.93686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	2.43686 %	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	228,635,000.00	2.93686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	1.43686 %	892.11197161	0.99698668	0.00000000	0.00000000	0.00000000	0.00000000	0.99698668	0.00000000	803.10917948
1E-B2	228,635,000.00	1.93686 %	892.11197161	1.34391909	0.00000000	0.00000000	0.00000000	0.00000000	1.34391909	0.00000000	803.10917948
1E-B3	228,635,000.00	2.43686 %	892.11197161	1.69085153	0.00000000	0.00000000	0.00000000	0.00000000	1.69085153	0.00000000	803.10917948
1E-B4	228,635,000.00	2.93686 %	892.11197161	2.03778398	0.00000000	0.00000000	0.00000000	0.00000000	2.03778398	0.00000000	803.10917948
1E-C1	228,635,000.00	1.43686 %	1000.00000000	1.11755777	0.00000000	0.00000000	0.00000000	0.00000000	1.11755777	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.93686 %	1000.00000000	1.50644665	0.00000000	0.00000000	0.00000000	0.00000000	1.50644665	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.43686 %	1000.00000000	1.89533553	0.00000000	0.00000000	0.00000000	0.00000000	1.89533553	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.93686 %	1000.00000000	2.28422446	0.00000000	0.00000000	0.00000000	0.00000000	2.28422446	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.43686 %	446.05598581	0.49849334	0.00000000	0.00000000	0.00000000	0.00000000	0.49849334	0.00000000	401.55458974
1E-D2	457,270,000.00	1.93686 %	446.05598581	0.67195954	0.00000000	0.00000000	0.00000000	0.00000000	0.67195954	0.00000000	401.55458974
1E-D3	457,270,000.00	2.43686 %	446.05598581	0.84542577	0.00000000	0.00000000	0.00000000	0.00000000	0.84542577	0.00000000	401.55458974
1E-D4	457,270,000.00	2.93686 %	446.05598581	1.01889199	0.00000000	0.00000000	0.00000000	0.00000000	1.01889199	0.00000000	401.55458974
1E-D5	457,270,000.00	3.73686 %	446.05598581	1.29643793	0.00000000	0.00000000	0.00000000	0.00000000	1.29643793	0.00000000	401.55458974
1E-F1	457,270,000.00	1.43686 %	946.05598581	1.05727222	0.00000000	0.00000000	0.00000000	0.00000000	1.05727222	0.00000000	901.55458974
1E-F2	457,270,000.00	1.93686 %	946.05598581	1.42518289	0.00000000	0.00000000	0.00000000	0.00000000	1.42518289	0.00000000	901.55458974
1E-F3	457,270,000.00	2.43686 %	946.05598581	1.79309356	0.00000000	0.00000000	0.00000000	0.00000000	1.79309356	0.00000000	901.55458974
1E-F4	457,270,000.00	2.93686 %	946.05598581	2.16100420	0.00000000	0.00000000	0.00000000	0.00000000	2.16100420	0.00000000	901.55458974
1E-F5	457,270,000.00	3.73686 %	946.05598581	2.74966127	0.00000000	0.00000000	0.00000000	0.00000000	2.74966127	0.00000000	901.55458974
1X-1	0.00	2.30000 %	446.05598581	0.79794461	0.00000000	0.00000000	0.00000000	0.00000000	0.79794461	0.00000000	401.55458974
1X-2	0.00	1.80000 %	446.05598581	0.62447838	0.00000000	0.00000000	0.00000000	0.00000000	0.62447838	0.00000000	401.55458974
1X-3	0.00	1.30000 %	446.05598581	0.45101216	0.00000000	0.00000000	0.00000000	0.00000000	0.45101216	0.00000000	401.55458974
1X-4	0.00	0.80000 %	446.05598581	0.27754596	0.00000000	0.00000000	0.00000000	0.00000000	0.27754596	0.00000000	401.55458974
1Y-1	0.00	2.30000 %	946.05598581	1.69238905	0.00000000	0.00000000	0.00000000	0.00000000	1.69238905	0.00000000	901.55458974
1Y-2	0.00	1.80000 %	946.05598581	1.32447838	0.00000000	0.00000000	0.00000000	0.00000000	1.32447838	0.00000000	901.55458974
1Y-3	0.00	1.30000 %	946.05598581	0.95656772	0.00000000	0.00000000	0.00000000	0.00000000	0.95656772	0.00000000	901.55458974
1Y-4	0.00	0.80000 %	946.05598581	0.58865705	0.00000000	0.00000000	0.00000000	0.00000000	0.58865705	0.00000000	901.55458974

(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	22,585,315.82
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	101.20
Total Deposits	22,585,417.02
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,566,250.36
Total Withdrawals (Pool Distribution Amount)	22,585,417.02
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	268,061,227.23
Total Principal Reduction Cumulative	32,879,081,499.80
Scheduled Principal Current	22,492,517.47
Scheduled Principal Cumulative	3,207,892,470.42
Unscheduled Principal Current	245,568,810.96
Unscheduled Principal Cumulative	29,668,968,035.50
Senior Reduction Amount	246,641,117.42
Subordinate Reduction Amount	21,420,211.01
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	101.20
Modification Loss Amount	13,184.18
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	60498
Period Reference Pool Removal Loan Count	1208
Period Ending Loan Count	59290
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	10,878,914,532.89
Period PIF Loan Count Current	1208
PIF Loan Count Cumulative	120653
Period PIF Loan UPB Current	235,572,981.72
PIF Loan UPB Cumulative	28,612,579,579.01
Period Partial Prepayment Amount	10,740,129.79
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	0.00
Credit Event Amount Cumulative	13,505,574.72
Total Active Modified Loan Count	684
Total Active Modified Loan UPB	152,353,627.70
Libor Rate	0.186860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.009210%
Subordinate Percentage	7.990790%
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 %	3.910000 %	4.000000 %
1M-2H	0.00	0.00	1.000000 %	3.910000 %	4.000000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.060000 %	6.210000 %
1M-2C	0.00	0.00	1.000000 %	3.910000 %	4.000000 %
1B-1	0.00	0.00	0.500000 %	1.940000 %	1.990000 %
1B-1H	0.00	0.00	0.500000 %	1.940000 %	1.990000 %
1B-2H	0.00	101.20	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	495	96,674,900.43	0.834879 %	0.888645 %
60 Days	156	29,833,302.36	0.263114 %	0.274231 %
90 Days	81	14,862,893.63	0.136617 %	0.136621 %
120 Days	44	8,790,478.68	0.074212 %	0.080803 %
150 Days	42	7,940,185.68	0.070838 %	0.072987 %
180+ Days	803	186,742,320.66	1.354360 %	1.716553 %
Totals	1621	344,844,081.44	2.734019 %	3.169839 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	79	19,635,865.79	13,184.18	0.067143

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	0037915031	356,557.47	297.13	0.083333
Summary	0037928948	424,230.34	59.65	0.014061
Summary	0037929618	222,987.65	86.41	0.038751
Summary	0037929890	239,956.65	212.47	0.088545
Summary	0037931403	354,831.56	37.71	0.010628
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037936333	295,272.51	89.05	0.030159
Summary	0037937662	181,561.49	325.68	0.179377
Summary	0037938169	86,923.83	126.76	0.145829
Summary	0037938423	248,166.77	55.24	0.022259
Summary	0037939504	415,401.24	346.17	0.083334
Summary	0037940843	76,120.82	62.28	0.081817
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,125.39	36.78	0.045337
Summary	0037945192	134,804.82	30.86	0.022892
Summary	0037945934	197,601.81	3.78	0.001913
Summary	0037947337	240,688.57	75.22	0.031252
Summary	0037949245	431,576.89	198.64	0.046027
Summary	0037950387	147,155.46	2.59	0.001760
Summary	0037951417	87,927.72	3.39	0.003855
Summary	0037951452	199,514.85	314.90	0.157833
Summary	0037952442	447,671.43	396.58	0.088587

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953222	358,887.57	336.46	0.093751
Summary	0037956344	216,795.30	316.16	0.145833
Summary	0037956573	352,296.71	477.07	0.135417
Summary	0037957412	318,664.73	258.67	0.081173
Summary	0037958446	362,641.57	18.91	0.005215
Summary	0037958789	178,748.76	43.28	0.024213
Summary	0037958941	407,585.07	382.11	0.093750
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	78,697.48	40.27	0.051171
Summary	0037962977	215,496.84	55.47	0.025741
Summary	0037966959	193,477.61	16.79	0.008678
Summary	0037967788	96,612.56	8.92	0.009233
Summary	0037968520	233,402.01	218.81	0.093748
Summary	0037971676	209,284.64	209.28	0.099998
Summary	0037971677	158,576.98	165.18	0.104164
Summary	0037973741	390,243.78	243.90	0.062499
Summary	0037975871	190,856.03	112.64	0.059018
Summary	0037977307	220,814.47	147.95	0.067002
Summary	0037978214	252,997.36	188.10	0.074349
Summary	0037978694	141,047.73	134.79	0.095563
Summary	0037979271	411,307.34	401.75	0.097676
Summary	0037983263	373,609.65	62.93	0.016844
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037989593	339,414.08	459.62	0.135416
Summary	0037991482	375,885.27	14.10	0.003751
Summary	0037991764	393,576.22	354.90	0.090173
Summary	0037992264	109,207.49	77.84	0.071277
Summary	0037992750	111,610.47	83.95	0.075217
Summary	0037996145	266,440.29	247.57	0.092918
Summary	0037999501	336,806.44	178.84	0.053099
Summary	0038001111	343,608.38	12.20	0.003551
Summary	0038003672	91,952.59	172.37	0.187455
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,856.71	195.09	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038010349	394,169.21	188.54	0.047832
Summary	0038015845	354,181.83	686.36	0.193787
Summary	0038022294	353,953.86	331.86	0.093758
Summary	0038025316	362,071.46	301.73	0.083334
Summary	0038031918	284,899.01	385.80	0.135416
Summary	0038032384	114,719.78	35.85	0.031250
Summary	0038043127	135,028.25	100.32	0.074296
Summary	0038044822	60,475.61	36.37	0.060140
Summary	0038053555	90,892.17	34.82	0.038309
Summary	0038059651	280,979.48	107.33	0.038199
Summary	0038064853	412,134.51	122.50	0.029723
Summary	0038065075	408,363.42	638.07	0.156251
Summary	0038067996	148,651.01	77.42	0.052082
Summary	0038070082	182,568.78	94.34	0.051674
Summary	0038081872	439,553.59	274.72	0.062500
Summary	0038082233	333,136.95	177.68	0.053335
Summary	0038083109	63,894.65	22.16	0.034682
Summary	0038084323	213,692.93	22.26	0.010417
Summary	0038086689	421,221.14	177.08	0.042040
Summary	0038087470	570,589.00	594.36	0.104166

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 9062 Old Annapolis Road
 Columbia, MD 21045
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2022
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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	406,166.56	(101.20)	46,414.23	11.427

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	46,414.23	11.427

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
89	13,505,574.72	2,221,037.55	16.445

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	46,414.23	11.427

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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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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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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Credit-Linked Notes

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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	1	406,166.56	(101.20)	(0.000 %)	0	0.00	0.00	0.000 %	1	406,166.56	(101.20)	(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	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	46,414.23

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.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

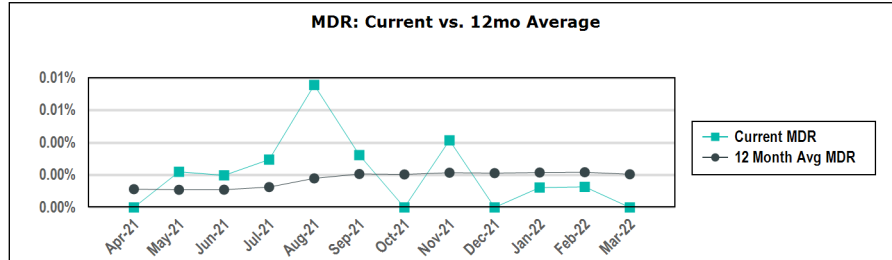
Distribution Date: 25-Mar-2022
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Realized Loss Report - Collateral

Summary

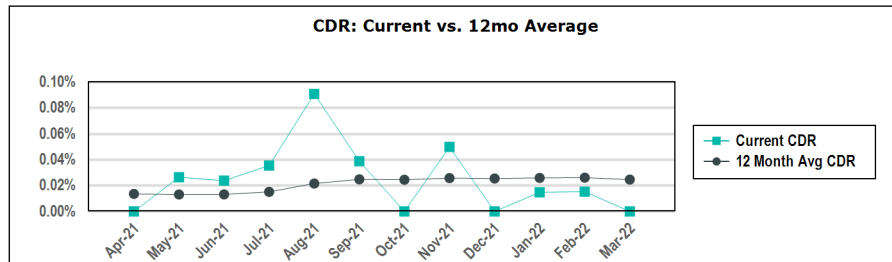
MDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.002 %



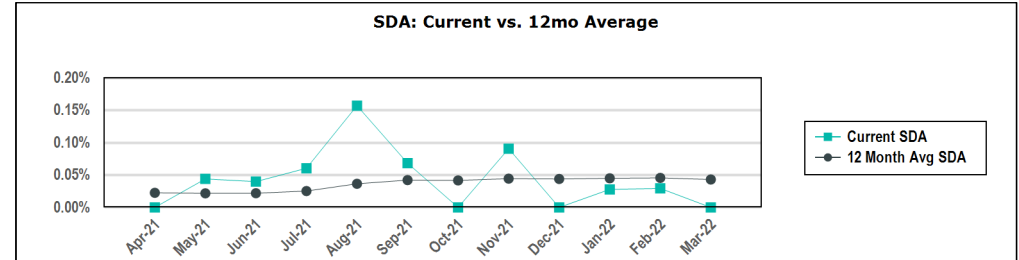
CDR

Current Month 0.000 %
3 Month Average 0.010 %
12 Month Average 0.025 %



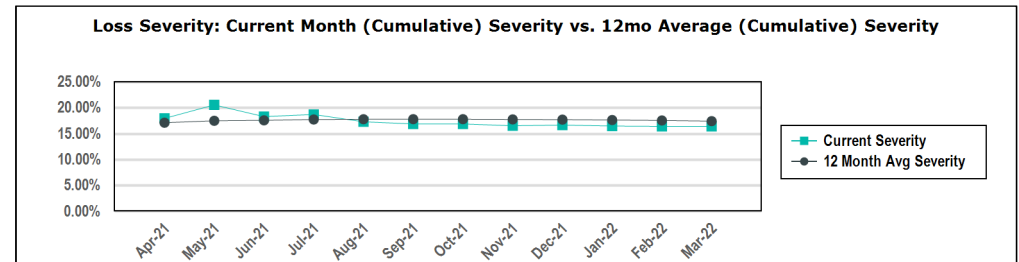
SDA

Current Month 0.000 %
3 Month Average 0.019 %
12 Month Average 0.043 %



Loss Severity

Current Month (Cumulative) 16.445 %
3 Month Average (Cumulative) 16.468 %
12 Month Average (Cumulative) 17.458 %



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	2.207 %
3 Month Average	2.599 %
12 Month Average	3.631 %

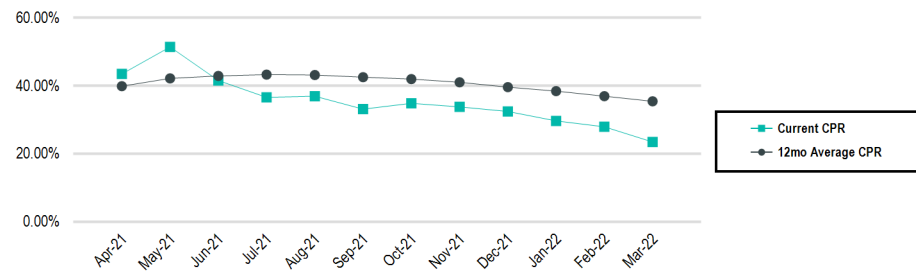
CPR

Current Month	23.499 %
3 Month Average	27.048 %
12 Month Average	35.462 %

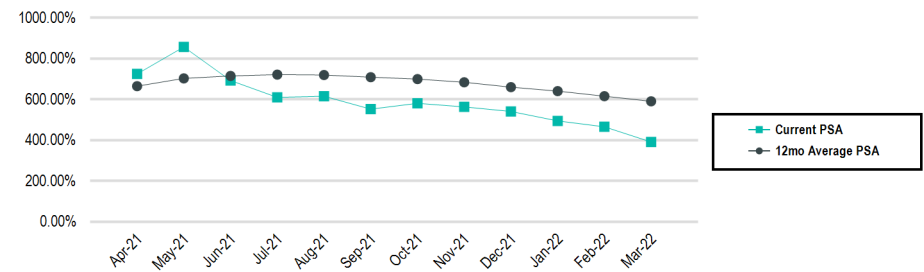
PSA

Current Month	391.646 %
3 Month Average	450.805 %
12 Month Average	591.035 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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

Series 2017-C01



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.