

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: 27-Feb-2023
 07-Feb-2023 1:54:45 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		01/31/2023	0.00000 %	8,695,443,790.68	0.00	62,857,712.82	0.00	8,632,586,077.87	62,857,712.82	0.00
1M-1	30711XEK6	02/24/2023	5.80586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	02/24/2023	8.05586 %	68,656,672.02	506,997.83	1,170,240.05	0.00	67,486,431.97	1,677,237.88	0.00
1M-2H		01/31/2023	0.00000 %	251,454,550.85	0.00	4,285,995.48	0.00	247,168,555.37	4,285,995.48	0.00
1M-2A	30711XEL4	02/24/2023	8.05586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	02/24/2023	8.05586 %	17,038,578.35	125,822.03	1,170,240.05	0.00	15,868,338.30	1,296,062.08	0.00
1M-BH		01/31/2023	0.00000 %	62,403,666.52	0.00	4,285,995.48	0.00	58,117,671.04	4,285,995.48	0.00
1M-2C	30711XEN0	02/24/2023	8.05586 %	51,618,093.67	381,175.79	0.00	0.00	51,618,093.67	381,175.79	0.00
1M-CH		01/31/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	02/24/2023	10.25586 %	207,850,000.00	1,954,040.46	0.00	0.00	207,850,000.00	1,954,040.46	0.00
1B-1H		01/31/2023	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		01/31/2023	0.00000 %	216,348,952.65	0.00	0.00	50,548.59	216,298,404.06	0.00	2,491,575.94
1A-I1	30711XEW0	02/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	02/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	02/24/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	02/24/2023	2.30000 %	0.00	35,923.00	0.00	0.00	0.00	35,923.00	0.00
1B-I2	30711XFU3	02/24/2023	1.80000 %	0.00	28,113.65	0.00	0.00	0.00	28,113.65	0.00
1B-I3	30711XFB1	02/24/2023	1.30000 %	0.00	20,304.31	0.00	0.00	0.00	20,304.31	0.00
1B-I4	30711XFW9	02/24/2023	0.80000 %	0.00	12,494.96	0.00	0.00	0.00	12,494.96	0.00
1C-I1	30711XGJ7	02/24/2023	2.30000 %	0.00	108,828.15	0.00	0.00	0.00	108,828.15	0.00
1C-I2	30711XFX7	02/24/2023	1.80000 %	0.00	85,169.85	0.00	0.00	0.00	85,169.85	0.00
1C-I3	30711XFY5	02/24/2023	1.30000 %	0.00	61,511.56	0.00	0.00	0.00	61,511.56	0.00
1C-I4	30711XFZ2	02/24/2023	0.80000 %	0.00	37,853.27	0.00	0.00	0.00	37,853.27	0.00
1E-A1	30711XES9	02/24/2023	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	02/24/2023	6.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	02/24/2023	6.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	02/24/2023	7.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	02/24/2023	5.75586 %	17,038,578.35	89,899.03	1,170,240.05	0.00	15,868,338.30	1,260,139.08	0.00

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Series 2017-C01



Distribution Date: 27-Feb-2023
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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	02/24/2023	6.25586 %	17,038,578.35	97,708.38	1,170,240.05	0.00	15,868,338.30	1,267,948.43	0.00
1E-B3	30711XEZ3	02/24/2023	6.75586 %	17,038,578.35	105,517.73	1,170,240.05	0.00	15,868,338.30	1,275,757.78	0.00
1E-B4	30711XFA7	02/24/2023	7.25586 %	17,038,578.35	113,327.08	1,170,240.05	0.00	15,868,338.30	1,283,567.13	0.00
1E-C1	30711XFC3	02/24/2023	5.75586 %	51,618,093.67	272,347.64	0.00	0.00	51,618,093.67	272,347.64	0.00
1E-C2	30711XFD1	02/24/2023	6.25586 %	51,618,093.67	296,005.94	0.00	0.00	51,618,093.67	296,005.94	0.00
1E-C3	30711XFE9	02/24/2023	6.75586 %	51,618,093.67	319,664.23	0.00	0.00	51,618,093.67	319,664.23	0.00
1E-C4	30711XFF6	02/24/2023	7.25586 %	51,618,093.67	343,322.52	0.00	0.00	51,618,093.67	343,322.52	0.00
1E-D1	30711XFG4	02/24/2023	5.75586 %	17,038,578.35	89,899.03	1,170,240.05	0.00	15,868,338.30	1,260,139.08	0.00
1E-D2	30711XFH2	02/24/2023	6.25586 %	17,038,578.35	97,708.38	1,170,240.05	0.00	15,868,338.30	1,267,948.43	0.00
1E-D3	30711XFJ8	02/24/2023	6.75586 %	17,038,578.35	105,517.73	1,170,240.05	0.00	15,868,338.30	1,275,757.78	0.00
1E-D4	30711XFK5	02/24/2023	7.25586 %	17,038,578.35	113,327.08	1,170,240.05	0.00	15,868,338.30	1,283,567.13	0.00
1E-D5	30711XFL3	02/24/2023	8.05586 %	17,038,578.35	125,822.03	1,170,240.05	0.00	15,868,338.30	1,296,062.08	0.00
1E-F1	30711XFN9	02/24/2023	5.75586 %	68,656,672.02	362,246.68	1,170,240.05	0.00	67,486,431.97	1,532,486.73	0.00
1E-F2	30711XFP4	02/24/2023	6.25586 %	68,656,672.02	393,714.32	1,170,240.05	0.00	67,486,431.97	1,563,954.37	0.00
1E-F3	30711XFQ2	02/24/2023	6.75586 %	68,656,672.02	425,181.96	1,170,240.05	0.00	67,486,431.97	1,595,422.01	0.00
1E-F4	30711XFR0	02/24/2023	7.25586 %	68,656,672.02	456,649.60	1,170,240.05	0.00	67,486,431.97	1,626,889.65	0.00
1E-F5	30711XFS8	02/24/2023	8.05586 %	68,656,672.02	506,997.83	1,170,240.05	0.00	67,486,431.97	1,677,237.88	0.00
1X-1	30711XGA6	02/24/2023	2.30000 %	0.00	35,923.00	0.00	0.00	0.00	35,923.00	0.00
1X-2	30711XGB4	02/24/2023	1.80000 %	0.00	28,113.65	0.00	0.00	0.00	28,113.65	0.00
1X-3	30711XGC2	02/24/2023	1.30000 %	0.00	20,304.31	0.00	0.00	0.00	20,304.31	0.00
1X-4	30711XGD0	02/24/2023	0.80000 %	0.00	12,494.96	0.00	0.00	0.00	12,494.96	0.00
1Y-1	30711XGE8	02/24/2023	2.30000 %	0.00	144,751.15	0.00	0.00	0.00	144,751.15	0.00
1Y-2	30711XGF5	02/24/2023	1.80000 %	0.00	113,283.51	0.00	0.00	0.00	113,283.51	0.00
1Y-3	30711XGG3	02/24/2023	1.30000 %	0.00	81,815.87	0.00	0.00	0.00	81,815.87	0.00
1Y-4	30711XGH1	02/24/2023	0.80000 %	0.00	50,348.23	0.00	0.00	0.00	50,348.23	0.00
Totals				10,473,908,109.00	8,160,126.73	90,153,544.58	50,548.59	10,383,704,015.84	98,313,671.31	2,491,575.94

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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: 27-Feb-2023
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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	8,695,443,790.68	20,762,245.62	42,095,467.19	0.00	0.00	62,857,712.82	8,632,586,077.87	0.20496644	62,857,712.82
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	154,854,281.00	68,656,672.02	386,772.19	783,467.86	0.00	0.00	1,170,240.05	67,486,431.97	0.43580605	1,170,240.05
1M-2H	567,152,653.00	251,454,550.85	1,416,550.28	2,869,445.20	0.00	0.00	4,285,995.48	247,168,555.37	0.43580605	4,285,995.48
1M-2A	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	51,618,093.67	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.30741814	1,170,240.05
1M-BH	189,050,884.33	62,403,666.52	1,416,550.28	2,869,445.20	0.00	0.00	4,285,995.48	58,117,671.04	0.30741814	4,285,995.48
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	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	216,348,952.65	0.00	0.00	0.00	50,548.59	50,548.59	216,298,404.06	0.98861202	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	51,618,093.67	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.30741814	1,170,240.05
1E-B2	51,618,093.67	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.30741814	1,170,240.05
1E-B3	51,618,093.67	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.30741814	1,170,240.05

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Feb-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.30741814	1,170,240.05
1E-C1	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C2	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C3	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C4	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-D1	103,236,187.33	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.15370907	1,170,240.05
1E-D2	103,236,187.33	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.15370907	1,170,240.05
1E-D3	103,236,187.33	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.15370907	1,170,240.05
1E-D4	103,236,187.33	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.15370907	1,170,240.05
1E-D5	103,236,187.33	17,038,578.35	386,772.19	783,467.86	0.00	0.00	1,170,240.05	15,868,338.30	0.15370907	1,170,240.05
1E-F1	103,236,187.33	68,656,672.02	386,772.19	783,467.86	0.00	0.00	1,170,240.05	67,486,431.97	0.65370907	1,170,240.05
1E-F2	103,236,187.33	68,656,672.02	386,772.19	783,467.86	0.00	0.00	1,170,240.05	67,486,431.97	0.65370907	1,170,240.05
1E-F3	103,236,187.33	68,656,672.02	386,772.19	783,467.86	0.00	0.00	1,170,240.05	67,486,431.97	0.65370907	1,170,240.05
1E-F4	103,236,187.33	68,656,672.02	386,772.19	783,467.86	0.00	0.00	1,170,240.05	67,486,431.97	0.65370907	1,170,240.05
1E-F5	103,236,187.33	68,656,672.02	386,772.19	783,467.86	0.00	0.00	1,170,240.05	67,486,431.97	0.65370907	1,170,240.05
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,131,781,962.34	10,473,908,109.00	29,783,701.22	60,369,843.35	0.00	50,548.59	90,204,093.17	10,383,704,015.84	0.22508786	90,153,544.58

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

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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	206.45889058	0.49296509	0.99948705	0.00000000	0.00000000	1.49245214	204.96643845	0.20496644	1.49245214
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	443.36308675	2.49765255	5.05938780	0.00000000	0.00000000	7.55704035	435.80604640	0.43580605	7.55704035
1M-2H	567,152,653.00	443.36308668	2.49765257	5.05938778	0.00000000	0.00000000	7.55704034	435.80604633	0.43580605	7.55704034
1M-2A	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	330.08926015	7.49295765	15.17816340	0.00000000	0.00000000	22.67112105	307.41813910	0.30741814	22.67112105
1M-BH	189,050,884.33	330.08926005	7.49295770	15.17816333	0.00000000	0.00000000	22.67112103	307.41813902	0.30741814	22.67112103
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	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	988.84305694	0.00000000	0.00000000	0.00000000	0.23103704	0.23103704	988.61201989	0.98861202	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	330.08926015	7.49295765	15.17816340	0.00000000	0.00000000	22.67112105	307.41813910	0.30741814	22.67112105
1E-B2	51,618,093.67	330.08926015	7.49295765	15.17816340	0.00000000	0.00000000	22.67112105	307.41813910	0.30741814	22.67112105
1E-B3	51,618,093.67	330.08926015	7.49295765	15.17816340	0.00000000	0.00000000	22.67112105	307.41813910	0.30741814	22.67112105

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Feb-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	330.08926015	7.49295765	15.17816340	0.00000000	0.00000000	22.67112105	307.41813910	0.30741814	22.67112105
1E-C1	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	103,236,187.33	165.04463009	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	153.70906957	0.15370907	11.33556053
1E-D2	103,236,187.33	165.04463009	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	153.70906957	0.15370907	11.33556053
1E-D3	103,236,187.33	165.04463009	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	153.70906957	0.15370907	11.33556053
1E-D4	103,236,187.33	165.04463009	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	153.70906957	0.15370907	11.33556053
1E-D5	103,236,187.33	165.04463009	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	153.70906957	0.15370907	11.33556053
1E-F1	103,236,187.33	665.04463014	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	653.70906961	0.65370907	11.33556053
1E-F2	103,236,187.33	665.04463014	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	653.70906961	0.65370907	11.33556053
1E-F3	103,236,187.33	665.04463014	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	653.70906961	0.65370907	11.33556053
1E-F4	103,236,187.33	665.04463014	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	653.70906961	0.65370907	11.33556053
1E-F5	103,236,187.33	665.04463014	3.74647883	7.58908170	0.00000000	0.00000000	11.33556053	653.70906961	0.65370907	11.33556053
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: 27-Feb-2023
 07-Feb-2023 1:54:46 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 %	8,695,443,790.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,632,586,077.87
1M-1	N/A	N/A	5.80586 %	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	01/25/23 - 02/26/23	33	8.05586 %	68,656,672.02	506,997.83	0.00	0.00	0.00	0.00	506,997.83	0.00	67,486,431.97
1M-2H	N/A	N/A	0.00000 %	251,454,550.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,168,555.37
1M-2A	N/A	N/A	8.05586 %	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	01/25/23 - 02/26/23	33	8.05586 %	17,038,578.35	125,822.03	0.00	0.00	0.00	0.00	125,822.03	0.00	15,868,338.30
1M-BH	N/A	N/A	0.00000 %	62,403,666.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,117,671.04
1M-2C	01/25/23 - 02/26/23	33	8.05586 %	51,618,093.67	381,175.79	0.00	0.00	0.00	0.00	381,175.79	0.00	51,618,093.67
1M-CH	N/A	N/A	0.00000 %	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	189,050,884.33
1B-1	01/25/23 - 02/26/23	33	10.25586 %	207,850,000.00	1,954,040.46	0.00	0.00	0.00	0.00	1,954,040.46	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 %	216,348,952.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,298,404.06
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	01/25/23 - 02/26/23	33	2.30000 %	17,038,578.35	35,923.00	0.00	0.00	0.00	0.00	35,923.00	0.00	15,868,338.30
1B-I2	01/25/23 - 02/26/23	33	1.80000 %	17,038,578.35	28,113.65	0.00	0.00	0.00	0.00	28,113.65	0.00	15,868,338.30
1B-I3	01/25/23 - 02/26/23	33	1.30000 %	17,038,578.35	20,304.31	0.00	0.00	0.00	0.00	20,304.31	0.00	15,868,338.30
1B-I4	01/25/23 - 02/26/23	33	0.80000 %	17,038,578.35	12,494.96	0.00	0.00	0.00	0.00	12,494.96	0.00	15,868,338.30
1C-I1	01/25/23 - 02/26/23	33	2.30000 %	51,618,093.67	108,828.15	0.00	0.00	0.00	0.00	108,828.15	0.00	51,618,093.67
1C-I2	01/25/23 - 02/26/23	33	1.80000 %	51,618,093.67	85,169.85	0.00	0.00	0.00	0.00	85,169.85	0.00	51,618,093.67
1C-I3	01/25/23 - 02/26/23	33	1.30000 %	51,618,093.67	61,511.56	0.00	0.00	0.00	0.00	61,511.56	0.00	51,618,093.67
1C-I4	01/25/23 - 02/26/23	33	0.80000 %	51,618,093.67	37,853.27	0.00	0.00	0.00	0.00	37,853.27	0.00	51,618,093.67
1E-A1	N/A	N/A	5.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.75586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.25586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	01/25/23 - 02/26/23	33	5.75586 %	17,038,578.35	89,899.03	0.00	0.00	0.00	0.00	89,899.03	0.00	15,868,338.30
1E-B2	01/25/23 - 02/26/23	33	6.25586 %	17,038,578.35	97,708.38	0.00	0.00	0.00	0.00	97,708.38	0.00	15,868,338.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Feb-2023
 07-Feb-2023 1:54:46 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	01/25/23 - 02/26/23	33	6.75586 %	17,038,578.35	105,517.73	0.00	0.00	0.00	0.00	105,517.73	0.00	15,868,338.30
1E-B4	01/25/23 - 02/26/23	33	7.25586 %	17,038,578.35	113,327.08	0.00	0.00	0.00	0.00	113,327.08	0.00	15,868,338.30
1E-C1	01/25/23 - 02/26/23	33	5.75586 %	51,618,093.67	272,347.64	0.00	0.00	0.00	0.00	272,347.64	0.00	51,618,093.67
1E-C2	01/25/23 - 02/26/23	33	6.25586 %	51,618,093.67	296,005.94	0.00	0.00	0.00	0.00	296,005.94	0.00	51,618,093.67
1E-C3	01/25/23 - 02/26/23	33	6.75586 %	51,618,093.67	319,664.23	0.00	0.00	0.00	0.00	319,664.23	0.00	51,618,093.67
1E-C4	01/25/23 - 02/26/23	33	7.25586 %	51,618,093.67	343,322.52	0.00	0.00	0.00	0.00	343,322.52	0.00	51,618,093.67
1E-D1	01/25/23 - 02/26/23	33	5.75586 %	17,038,578.35	89,899.03	0.00	0.00	0.00	0.00	89,899.03	0.00	15,868,338.30
1E-D2	01/25/23 - 02/26/23	33	6.25586 %	17,038,578.35	97,708.38	0.00	0.00	0.00	0.00	97,708.38	0.00	15,868,338.30
1E-D3	01/25/23 - 02/26/23	33	6.75586 %	17,038,578.35	105,517.73	0.00	0.00	0.00	0.00	105,517.73	0.00	15,868,338.30
1E-D4	01/25/23 - 02/26/23	33	7.25586 %	17,038,578.35	113,327.08	0.00	0.00	0.00	0.00	113,327.08	0.00	15,868,338.30
1E-D5	01/25/23 - 02/26/23	33	8.05586 %	17,038,578.35	125,822.03	0.00	0.00	0.00	0.00	125,822.03	0.00	15,868,338.30
1E-F1	01/25/23 - 02/26/23	33	5.75586 %	68,656,672.02	362,246.68	0.00	0.00	0.00	0.00	362,246.68	0.00	67,486,431.97
1E-F2	01/25/23 - 02/26/23	33	6.25586 %	68,656,672.02	393,714.32	0.00	0.00	0.00	0.00	393,714.32	0.00	67,486,431.97
1E-F3	01/25/23 - 02/26/23	33	6.75586 %	68,656,672.02	425,181.96	0.00	0.00	0.00	0.00	425,181.96	0.00	67,486,431.97
1E-F4	01/25/23 - 02/26/23	33	7.25586 %	68,656,672.02	456,649.60	0.00	0.00	0.00	0.00	456,649.60	0.00	67,486,431.97
1E-F5	01/25/23 - 02/26/23	33	8.05586 %	68,656,672.02	506,997.83	0.00	0.00	0.00	0.00	506,997.83	0.00	67,486,431.97
1X-1	01/25/23 - 02/26/23	33	2.30000 %	17,038,578.34	35,923.00	0.00	0.00	0.00	0.00	35,923.00	0.00	15,868,338.29
1X-2	01/25/23 - 02/26/23	33	1.80000 %	17,038,578.34	28,113.65	0.00	0.00	0.00	0.00	28,113.65	0.00	15,868,338.29
1X-3	01/25/23 - 02/26/23	33	1.30000 %	17,038,578.34	20,304.31	0.00	0.00	0.00	0.00	20,304.31	0.00	15,868,338.29
1X-4	01/25/23 - 02/26/23	33	0.80000 %	17,038,578.34	12,494.96	0.00	0.00	0.00	0.00	12,494.96	0.00	15,868,338.29
1Y-1	01/25/23 - 02/26/23	33	2.30000 %	68,656,672.01	144,751.15	0.00	0.00	0.00	0.00	144,751.15	0.00	67,486,431.96
1Y-2	01/25/23 - 02/26/23	33	1.80000 %	68,656,672.01	113,283.51	0.00	0.00	0.00	0.00	113,283.51	0.00	67,486,431.96
1Y-3	01/25/23 - 02/26/23	33	1.30000 %	68,656,672.01	81,815.87	0.00	0.00	0.00	0.00	81,815.87	0.00	67,486,431.96
1Y-4	01/25/23 - 02/26/23	33	0.80000 %	68,656,672.01	50,348.23	0.00	0.00	0.00	0.00	50,348.23	0.00	67,486,431.96
Totals					8,160,126.73	0.00	0.00	0.00	0.00	8,160,126.73	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: 27-Feb-2023
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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 %	206.45889058	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.96643845
1M-1	457,271,000.00	5.80586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	8.05586 %	443.36308675	3.27403173	0.00000000	0.00000000	0.00000000	0.00000000	3.27403173	0.00000000	435.80604640
1M-2H	567,152,653.00	0.00000 %	443.36308668	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	435.80604633
1M-2A	51,618,093.67	8.05586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	8.05586 %	330.08926015	2.43755670	0.00000000	0.00000000	0.00000000	0.00000000	2.43755670	0.00000000	307.41813910
1M-BH	189,050,884.33	0.00000 %	330.08926005	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	307.41813902
1M-2C	51,618,093.67	8.05586 %	1000.00000000	7.38453831	0.00000000	0.00000000	0.00000000	0.00000000	7.38453831	0.00000000	1000.00000000
1M-CH	189,050,884.33	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	10.25586 %	1000.00000000	9.40120500	0.00000000	0.00000000	0.00000000	0.00000000	9.40120500	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 %	988.84305694	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.61201989
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 %	330.08926015	0.69593814	0.00000000	0.00000000	0.00000000	0.00000000	0.69593814	0.00000000	307.41813910
1B-I2	0.00	1.80000 %	330.08926015	0.54464720	0.00000000	0.00000000	0.00000000	0.00000000	0.54464720	0.00000000	307.41813910
1B-I3	0.00	1.30000 %	330.08926015	0.39335645	0.00000000	0.00000000	0.00000000	0.00000000	0.39335645	0.00000000	307.41813910
1B-I4	0.00	0.80000 %	330.08926015	0.24206551	0.00000000	0.00000000	0.00000000	0.00000000	0.24206551	0.00000000	307.41813910
1C-I1	0.00	2.30000 %	1000.00000000	2.10833338	0.00000000	0.00000000	0.00000000	0.00000000	2.10833338	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.64999991	0.00000000	0.00000000	0.00000000	0.00000000	1.64999991	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.19166664	0.00000000	0.00000000	0.00000000	0.00000000	1.19166664	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.73333336	0.00000000	0.00000000	0.00000000	0.00000000	0.73333336	0.00000000	1000.00000000
1E-A1	51,618,093.67	5.75586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.25586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	6.75586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	7.25586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	5.75586 %	330.08926015	1.74161856	0.00000000	0.00000000	0.00000000	0.00000000	1.74161856	0.00000000	307.41813910
1E-B2	51,618,093.67	6.25586 %	330.08926015	1.89290950	0.00000000	0.00000000	0.00000000	0.00000000	1.89290950	0.00000000	307.41813910
1E-B3	51,618,093.67	6.75586 %	330.08926015	2.04420044	0.00000000	0.00000000	0.00000000	0.00000000	2.04420044	0.00000000	307.41813910
1E-B4	51,618,093.67	7.25586 %	330.08926015	2.19549139	0.00000000	0.00000000	0.00000000	0.00000000	2.19549139	0.00000000	307.41813910
1E-C1	51,618,093.67	5.75586 %	1000.00000000	5.27620492	0.00000000	0.00000000	0.00000000	0.00000000	5.27620492	0.00000000	1000.00000000
1E-C2	51,618,093.67	6.25586 %	1000.00000000	5.73453839	0.00000000	0.00000000	0.00000000	0.00000000	5.73453839	0.00000000	1000.00000000
1E-C3	51,618,093.67	6.75586 %	1000.00000000	6.19287167	0.00000000	0.00000000	0.00000000	0.00000000	6.19287167	0.00000000	1000.00000000
1E-C4	51,618,093.67	7.25586 %	1000.00000000	6.65120495	0.00000000	0.00000000	0.00000000	0.00000000	6.65120495	0.00000000	1000.00000000
1E-D1	103,236,187.33	5.75586 %	165.04463009	0.87080928	0.00000000	0.00000000	0.00000000	0.00000000	0.87080928	0.00000000	153.70906957
1E-D2	103,236,187.33	6.25586 %	165.04463009	0.94645475	0.00000000	0.00000000	0.00000000	0.00000000	0.94645475	0.00000000	153.70906957
1E-D3	103,236,187.33	6.75586 %	165.04463009	1.02210022	0.00000000	0.00000000	0.00000000	0.00000000	1.02210022	0.00000000	153.70906957
1E-D4	103,236,187.33	7.25586 %	165.04463009	1.09774569	0.00000000	0.00000000	0.00000000	0.00000000	1.09774569	0.00000000	153.70906957
1E-D5	103,236,187.33	8.05586 %	165.04463009	1.21877835	0.00000000	0.00000000	0.00000000	0.00000000	1.21877835	0.00000000	153.70906957
1E-F1	103,236,187.33	5.75586 %	665.04463014	3.50891184	0.00000000	0.00000000	0.00000000	0.00000000	3.50891184	0.00000000	653.70906961
1E-F2	103,236,187.33	6.25586 %	665.04463014	3.81372395	0.00000000	0.00000000	0.00000000	0.00000000	3.81372395	0.00000000	653.70906961
1E-F3	103,236,187.33	6.75586 %	665.04463014	4.11853606	0.00000000	0.00000000	0.00000000	0.00000000	4.11853606	0.00000000	653.70906961
1E-F4	103,236,187.33	7.25586 %	665.04463014	4.42334817	0.00000000	0.00000000	0.00000000	0.00000000	4.42334817	0.00000000	653.70906961
1E-F5	103,236,187.33	8.05586 %	665.04463014	4.91104760	0.00000000	0.00000000	0.00000000	0.00000000	4.91104760	0.00000000	653.70906961
1X-1	0.00	2.30000 %	165.04463000	0.34796907	0.00000000	0.00000000	0.00000000	0.00000000	0.34796907	0.00000000	153.70906947
1X-2	0.00	1.80000 %	165.04463000	0.27232360	0.00000000	0.00000000	0.00000000	0.00000000	0.27232360	0.00000000	153.70906947
1X-3	0.00	1.30000 %	165.04463000	0.19667822	0.00000000	0.00000000	0.00000000	0.00000000	0.19667822	0.00000000	153.70906947
1X-4	0.00	0.80000 %	165.04463000	0.12103275	0.00000000	0.00000000	0.00000000	0.00000000	0.12103275	0.00000000	153.70906947
1Y-1	0.00	2.30000 %	665.04463004	1.40213576	0.00000000	0.00000000	0.00000000	0.00000000	1.40213576	0.00000000	653.70906952
1Y-2	0.00	1.80000 %	665.04463004	1.09732365	0.00000000	0.00000000	0.00000000	0.00000000	1.09732365	0.00000000	653.70906952
1Y-3	0.00	1.30000 %	665.04463004	0.79251154	0.00000000	0.00000000	0.00000000	0.00000000	0.79251154	0.00000000	653.70906952
1Y-4	0.00	0.80000 %	665.04463004	0.48769943	0.00000000	0.00000000	0.00000000	0.00000000	0.48769943	0.00000000	653.70906952

(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	3,700,993.59
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(50,548.59)
Total Deposits	3,650,445.00
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,631,278.34
Total Withdrawals (Pool Distribution Amount)	3,650,445.00
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	68,364,496.94
Total Principal Reduction Cumulative	34,375,666,583.38
Scheduled Principal Current	22,565,568.10
Scheduled Principal Cumulative	3,454,612,577.30
Unscheduled Principal Current	45,748,380.25
Unscheduled Principal Cumulative	30,918,562,472.14
Senior Reduction Amount	62,857,712.82
Subordinate Reduction Amount	5,456,235.53
Calculated Tranche Write-down Amount	50,548.59
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	103,917.36
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,692.90
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	52822
Period Reference Pool Removal Loan Count	270
Period Ending Loan Count	52552
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,382,329,449.31
Period PIF Loan Count Current	269
PIF Loan Count Cumulative	127369
Period PIF Loan UPB Current	38,371,195.67
PIF Loan UPB Cumulative	29,774,488,197.45
Period Partial Prepayment Amount	7,487,983.74
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	88,824.63
Credit Event Amount Cumulative	17,303,514.25
Total Active Modified Loan Count	932
Total Active Modified Loan UPB	224,814,104.31
Libor Rate	4.505860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.008522%
Subordinate Percentage	7.991478%
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 %	4.600000 %	4.640000 %
1M-2H	0.00	0.00	1.000000 %	4.600000 %	4.640000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.150000 %	7.200000 %
1M-2C	0.00	0.00	1.000000 %	4.600000 %	4.640000 %
1B-1	0.00	0.00	0.500000 %	2.290000 %	2.310000 %
1B-1H	0.00	0.00	0.500000 %	2.290000 %	2.310000 %
1B-2H	50,548.59	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	571	100,146,358.20	1.086543 %	1.067393 %
60 Days	121	27,100,198.20	0.230248 %	0.288843 %
90 Days	63	10,997,218.61	0.119881 %	0.117212 %
120 Days	43	8,375,181.36	0.081824 %	0.089265 %
150 Days	40	9,031,014.67	0.076115 %	0.096256 %
180+ Days	277	58,278,151.87	0.527097 %	0.621148 %
Totals	1115	213,928,122.91	2.121708 %	2.280117 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	379	107,097,455.86	103,917.36	0.097031

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,171.87	95.12	0.029342
Summary	0037906667	153,151.63	207.39	0.135415
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	160,575.10	150.54	0.093751
Summary	0037907226	143,875.87	224.81	0.156253
Summary	0037907273	253,886.36	26.45	0.010418
Summary	0037907638	302,121.45	31.47	0.010416
Summary	0037907913	319,085.88	265.90	0.083332
Summary	0037908497	268,594.30	223.83	0.083334
Summary	0037910358	321,417.19	368.29	0.114583
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	412,268.12	644.17	0.156250
Summary	0037910785	209,392.87	283.55	0.135415
Summary	0037910899	88,509.67	92.20	0.104169
Summary	0037911544	72,842.64	60.70	0.083330
Summary	0037911950	160,999.44	134.17	0.083336
Summary	0037912743	255,472.27	292.73	0.114584
Summary	0037912808	152,022.52	174.19	0.114582
Summary	0037912864	135,317.86	126.86	0.093750
Summary	0037913549	249,211.32	311.51	0.124998
Summary	0037914152	402,257.73	502.82	0.124999
Summary	0037914854	216,606.29	293.32	0.135416
Summary	0037915031	352,126.55	293.44	0.083334
Summary	0037915737	429,287.02	430.37	0.100252
Summary	0037916242	362,307.72	339.66	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916736	389,433.06	40.57	0.010418
Summary	0037916774	587,443.59	795.50	0.135417
Summary	0037917245	251,179.61	418.63	0.166666
Summary	0037918000	96,664.11	70.48	0.072912
Summary	0037918420	357,833.26	410.02	0.114584
Summary	0037918526	113,923.81	178.01	0.156254
Summary	0037918592	211,440.16	132.15	0.062500
Summary	0037918962	117,165.71	195.28	0.166670
Summary	0037919007	223,672.97	334.02	0.149334
Summary	0037919126	395,755.01	206.12	0.052083
Summary	0037919235	334,086.03	382.81	0.114584
Summary	0037919910	224,738.62	187.28	0.083332
Summary	0037920217	217,095.72	248.76	0.114585
Summary	0037920228	378,740.64	512.88	0.135417
Summary	0037920310	617,643.52	965.07	0.156250
Summary	0037920328	88,935.61	110.43	0.124168
Summary	0037920372	93,917.27	97.83	0.104166
Summary	0037921630	200,540.04	313.34	0.156248
Summary	0037921946	216,621.75	90.26	0.041667
Summary	0037922111	326,325.67	475.89	0.145833
Summary	0037922321	237,012.82	197.51	0.083333
Summary	0037922778	472,215.74	541.08	0.114583
Summary	0037923627	440,398.23	409.20	0.092916
Summary	0037923690	273,642.66	285.04	0.104165
Summary	0037924175	347,453.57	542.90	0.156251
Summary	0037924237	127,960.78	159.95	0.124999
Summary	0037924491	39,128.59	73.37	0.187510
Summary	0037925406	347,293.95	322.69	0.092916
Summary	0037927043	489,000.68	815.00	0.166666
Summary	0037928080	381,103.18	238.19	0.062500
Summary	0037928632	212,326.85	230.02	0.108333
Summary	0037928829	354,779.42	443.47	0.124999
Summary	0037928948	408,564.81	59.65	0.014600
Summary	0037928963	200,081.06	229.26	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929618	217,309.18	84.21	0.038751
Summary	0037929685	351,006.50	219.38	0.062500
Summary	0037929845	473,346.03	345.15	0.072917
Summary	0037929890	237,972.34	211.64	0.088935
Summary	0037929894	279,561.44	174.73	0.062501
Summary	0037930108	217,952.07	181.63	0.083335
Summary	0037930698	205,794.65	235.81	0.114585
Summary	0037931237	88,247.65	137.15	0.155415
Summary	0037931245	126,928.35	158.66	0.125000
Summary	0037931314	283,311.53	324.63	0.114584
Summary	0037931403	351,303.26	37.71	0.010734
Summary	0037931764	399,777.19	163.24	0.040833
Summary	0037932340	338,694.79	388.09	0.114584
Summary	0037933234	305,434.17	445.42	0.145832
Summary	0037933278	615,162.00	833.03	0.135416
Summary	0037933299	193,331.02	362.50	0.187502
Summary	0037933427	379,910.78	514.46	0.135416
Summary	0037933708	194,880.40	162.40	0.083333
Summary	0037934240	277,186.59	232.61	0.083918
Summary	0037935410	168,335.59	298.09	0.177081
Summary	0037935747	244,126.03	203.44	0.083334
Summary	0037936143	347,313.62	217.07	0.062500
Summary	0037936485	256,332.83	213.61	0.083333
Summary	0037936534	247,785.22	154.87	0.062502
Summary	0037937662	178,117.61	321.37	0.180426
Summary	0037938096	144,358.51	240.60	0.166668
Summary	0037938169	85,872.59	125.23	0.145832
Summary	0037939022	319,692.32	199.81	0.062501
Summary	0037939239	167,589.97	209.49	0.125002
Summary	0037939504	410,735.82	342.28	0.083333
Summary	0037939825	221,962.25	231.21	0.104166
Summary	0037939872	347,539.83	398.22	0.114583
Summary	0037939910	192,624.41	180.59	0.093752
Summary	0037940164	201,943.56	231.39	0.114582

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Distribution Date: 27-Feb-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037940409	260,351.50	162.72	0.062500
Summary	0037941023	145,752.72	182.19	0.124999
Summary	0037941111	375,443.63	469.30	0.124999
Summary	0037941564	104,535.28	174.23	0.166671
Summary	0037941808	251,437.67	314.30	0.125001
Summary	0037941995	288,250.02	240.21	0.083334
Summary	0037942230	485,168.73	555.92	0.114583
Summary	0037942354	167,210.15	104.51	0.062502
Summary	0037942765	608,887.51	438.91	0.072084
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,817.06	114.94	0.145831
Summary	0037942984	52,050.43	65.06	0.124994
Summary	0037943035	155,244.62	226.40	0.145834
Summary	0037943056	382,319.91	398.25	0.104167
Summary	0037943120	394,398.72	534.08	0.135416
Summary	0037943660	80,353.21	36.78	0.045773
Summary	0037944097	221,865.49	346.66	0.156248
Summary	0037944396	418,646.21	305.26	0.072916
Summary	0037944613	558,596.81	407.31	0.072917
Summary	0037945192	133,480.90	30.86	0.023119
Summary	0037945934	195,911.96	3.78	0.001929
Summary	0037947230	272,260.78	170.16	0.062499
Summary	0037947271	630,076.25	656.33	0.104167
Summary	0037947337	238,391.74	74.50	0.031251
Summary	0037948144	528,539.28	656.27	0.124167
Summary	0037948457	413,196.41	344.33	0.083333
Summary	0037949123	201,948.34	147.25	0.072915
Summary	0037949245	428,654.24	198.64	0.046340
Summary	0037949905	543,315.95	396.17	0.072917
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037950387	146,399.75	2.59	0.001769
Summary	0037951417	85,913.35	3.39	0.003946
Summary	0037951452	197,229.89	311.33	0.157851
Summary	0037951661	243,922.55	211.74	0.086806

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037952031	572,500.92	596.36	0.104168
Summary	0037953193	97,636.74	6.66	0.006821
Summary	0037953222	354,723.79	332.55	0.093749
Summary	0037954837	574,974.27	419.25	0.072916
Summary	0037955036	79,069.44	82.36	0.104162
Summary	0037955188	120,664.99	188.54	0.156251
Summary	0037955574	631,900.95	460.76	0.072916
Summary	0037955856	411,194.31	382.07	0.092917
Summary	0037955992	379,643.68	371.73	0.097915
Summary	0037956042	110,233.15	160.76	0.145836
Summary	0037956344	214,101.25	312.23	0.145833
Summary	0037956651	395,559.27	412.04	0.104166
Summary	0037956697	402,789.50	251.74	0.062499
Summary	0037956792	345,754.03	288.13	0.083334
Summary	0037956995	97,121.74	171.99	0.177087
Summary	0037957674	201,210.33	188.63	0.093748
Summary	0037958257	339,682.84	424.60	0.124999
Summary	0037958446	407,402.30	509.25	0.124999
Summary	0037958789	177,024.77	43.28	0.024449
Summary	0037958853	298,304.65	217.51	0.072915
Summary	0037958941	402,969.89	377.78	0.093749
Summary	0037959210	417,432.49	304.38	0.072917
Summary	0037959486	130,264.97	230.68	0.177085
Summary	0037959703	465,392.64	670.99	0.144177
Summary	0037959834	503,427.40	786.61	0.156251
Summary	0037960833	147,788.98	107.76	0.072915
Summary	0037961113	240,519.91	275.60	0.114585
Summary	0037962551	400,217.38	250.14	0.062501
Summary	0037963051	343,587.05	286.32	0.083333
Summary	0037963863	402,770.11	167.82	0.041666
Summary	0037963954	253,363.68	105.57	0.041667
Summary	0037964051	402,429.44	335.36	0.083334
Summary	0037964118	195,127.81	121.95	0.062497
Summary	0037964539	179,675.12	149.73	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037964730	145,746.08	182.18	0.124998
Summary	0037966128	398,963.76	480.09	0.120334
Summary	0037966854	245,824.78	256.07	0.104168
Summary	0037966959	191,223.59	16.79	0.008780
Summary	0037967749	530,066.89	331.29	0.062500
Summary	0037967788	95,628.37	8.92	0.009328
Summary	0037968251	157,921.16	213.85	0.135416
Summary	0037968520	230,473.13	216.07	0.093751
Summary	0037969438	284,441.34	325.92	0.114583
Summary	0037969557	141,844.55	192.08	0.135416
Summary	0037970194	607,085.50	569.14	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	132,671.59	110.56	0.083334
Summary	0037971104	210,587.13	241.30	0.114584
Summary	0037971636	341,431.14	355.66	0.104167
Summary	0037971676	206,731.03	206.73	0.100000
Summary	0037971677	156,649.05	163.18	0.104169
Summary	0037971975	138,021.45	172.53	0.125002
Summary	0037972397	243,687.05	126.92	0.052083
Summary	0037972886	203,213.09	232.85	0.114584
Summary	0037972921	388,771.13	485.96	0.124999
Summary	0037973601	162,229.54	152.09	0.093750
Summary	0037973741	385,394.26	240.87	0.062500
Summary	0037974449	153,202.69	95.75	0.062499
Summary	0037974450	339,916.33	212.45	0.062501
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	234,726.01	244.51	0.104168
Summary	0037976401	87,680.88	118.73	0.135412
Summary	0037977307	218,514.40	147.00	0.067272
Summary	0037978472	189,260.17	177.43	0.093749
Summary	0037978532	200,862.05	188.31	0.093751
Summary	0037978651	386,892.41	120.90	0.031249
Summary	0037979877	372,412.24	504.31	0.135417
Summary	0037981346	91,846.80	76.54	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981367	160,959.10	33.53	0.020831
Summary	0037981586	322,464.39	167.95	0.052083
Summary	0037982100	558,181.08	639.58	0.114583
Summary	0037982810	231,038.74	216.60	0.093751
Summary	0037982823	239,326.19	199.44	0.083334
Summary	0037984013	131,491.76	191.76	0.145834
Summary	0037984054	122,778.21	127.89	0.104163
Summary	0037984873	223,228.73	302.29	0.135417
Summary	0037984901	648,919.68	1,149.13	0.177084
Summary	0037984906	244,954.45	331.71	0.135417
Summary	0037985043	258,543.99	403.97	0.156248
Summary	0037985656	275,751.51	287.24	0.104166
Summary	0037985917	335,884.45	209.93	0.062501
Summary	0037987955	491,544.27	409.62	0.083333
Summary	0037988315	350,031.23	109.38	0.031249
Summary	0037989012	277,881.94	173.68	0.062501
Summary	0037989593	335,132.77	453.83	0.135418
Summary	0037990479	133,362.29	125.03	0.093752
Summary	0037991131	74,523.15	53.72	0.072085
Summary	0037991482	371,533.23	14.10	0.003795
Summary	0037991712	191,006.75	238.76	0.125001
Summary	0037991764	390,349.94	354.90	0.090918
Summary	0037992592	131,852.36	122.51	0.092915
Summary	0037992663	423,118.62	484.82	0.114583
Summary	0037992750	110,139.10	83.95	0.076222
Summary	0037994165	578,024.51	481.69	0.083334
Summary	0037994776	235,265.00	218.60	0.092916
Summary	0037995663	282,015.53	323.14	0.114582
Summary	0037995791	81,815.29	68.18	0.083334
Summary	0037995851	113,606.82	153.84	0.135414
Summary	0037996072	162,563.02	41.32	0.025418
Summary	0037996145	262,823.26	244.21	0.092918
Summary	0037997456	651,672.12	678.83	0.104167
Summary	0037998555	471,083.56	392.57	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037999224	211,658.59	242.53	0.114585
Summary	0037999339	405,133.08	590.82	0.145834
Summary	0037999501	359,686.56	487.08	0.135418
Summary	0037999724	254,326.90	185.45	0.072918
Summary	0038001096	127,846.71	133.17	0.104164
Summary	0038001111	336,066.28	12.20	0.003630
Summary	0038002395	257,658.72	241.56	0.093752
Summary	0038002946	292,653.22	426.79	0.145835
Summary	0038003503	256,459.73	187.00	0.072916
Summary	0038003541	396,141.05	412.65	0.104167
Summary	0038003890	174,188.20	290.31	0.166665
Summary	0038003894	220,428.47	321.46	0.145834
Summary	0038004305	140,973.34	161.53	0.114582
Summary	0038006391	302,136.03	94.42	0.031251
Summary	0038006561	123,931.99	64.55	0.052085
Summary	0038007050	87,263.21	109.08	0.125001
Summary	0038007659	417,734.69	391.63	0.093751
Summary	0038008390	1,192,932.99	1,366.90	0.114583
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	125,445.52	196.01	0.156251
Summary	0038008503	297,776.37	372.22	0.125000
Summary	0038011142	351,406.85	292.84	0.083334
Summary	0038011269	123,662.80	141.70	0.114586
Summary	0038011489	147,287.42	214.79	0.145831
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	325,336.78	372.78	0.114583
Summary	0038012001	607,639.16	822.84	0.135416
Summary	0038012287	80,338.65	92.05	0.114577
Summary	0038012288	114,751.31	23.91	0.020836
Summary	0038013195	173,839.94	253.52	0.145835
Summary	0038013556	341,803.37	213.63	0.062501
Summary	0038013828	602,769.23	502.31	0.083334
Summary	0038014437	332,250.14	449.92	0.135416
Summary	0038015845	350,252.83	680.22	0.194208

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038015927	175,029.89	72.93	0.041667
Summary	0038016659	307,733.93	29.49	0.009583
Summary	0038018327	110,394.98	126.49	0.114579
Summary	0038019091	105,409.16	153.72	0.145832
Summary	0038019732	494,478.70	618.10	0.125000
Summary	0038019761	201,586.79	230.98	0.114581
Summary	0038021361	204,756.70	106.64	0.052081
Summary	0038021392	209,831.93	174.86	0.083333
Summary	0038021618	159,033.58	182.23	0.114586
Summary	0038021905	197,790.20	183.78	0.092917
Summary	0038022113	256,237.15	160.15	0.062501
Summary	0038022294	350,266.87	328.79	0.093868
Summary	0038022359	265,419.60	331.77	0.124998
Summary	0038022535	319,554.32	466.02	0.145834
Summary	0038022987	195,224.42	162.69	0.083335
Summary	0038024644	161,383.12	116.33	0.072083
Summary	0038024715	294,413.36	306.68	0.104166
Summary	0038025122	362,912.37	37.80	0.010416
Summary	0038025316	357,517.37	297.93	0.083333
Summary	0038025508	257,691.93	375.80	0.145833
Summary	0038025653	209,400.20	174.50	0.083333
Summary	0038026322	341,861.05	213.66	0.062499
Summary	0038027127	314,636.24	163.87	0.052082
Summary	0038028847	702,154.55	877.69	0.125000
Summary	0038028911	327,317.78	340.96	0.104168
Summary	0038029096	157,469.25	246.05	0.156253
Summary	0038029488	90,786.18	66.20	0.072919
Summary	0038030860	210,452.42	175.38	0.083335
Summary	0038031062	318,436.44	132.68	0.041666
Summary	0038031835	162,443.44	270.74	0.166667
Summary	0038031840	381,504.66	476.88	0.125000
Summary	0038031918	281,661.66	381.42	0.135418
Summary	0038032384	112,210.18	35.07	0.031254
Summary	0038032497	293,081.94	244.23	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032614	159,111.01	132.59	0.083332
Summary	0038034066	419,909.07	819.62	0.195190
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	201,244.47	188.67	0.093752
Summary	0038035260	185,634.51	270.72	0.145835
Summary	0038035918	388,065.91	404.24	0.104168
Summary	0038037051	375,968.34	352.47	0.093750
Summary	0038037345	435,778.95	408.54	0.093749
Summary	0038039792	323,935.41	168.72	0.052084
Summary	0038043040	543,786.41	621.51	0.114293
Summary	0038043127	133,306.30	99.06	0.074310
Summary	0038043596	420,026.62	393.42	0.093665
Summary	0038044317	181,564.65	18.91	0.010415
Summary	0038044822	59,780.03	36.37	0.060840
Summary	0038045629	615,193.92	576.74	0.093749
Summary	0038046388	550,130.31	630.36	0.114584
Summary	0038046883	138,676.36	231.13	0.166669
Summary	0038047173	305,283.65	127.20	0.041666
Summary	0038048113	366,254.80	381.52	0.104168
Summary	0038048610	91,922.69	95.75	0.104164
Summary	0038049391	281,138.78	234.28	0.083333
Summary	0038049580	320,486.31	233.69	0.072917
Summary	0038052449	152,562.29	190.70	0.124998
Summary	0038052814	1,073,851.60	1,948.66	0.181465
Summary	0038052902	401,214.18	376.14	0.093750
Summary	0038053555	89,837.71	34.82	0.038759
Summary	0038055270	512,632.21	533.99	0.104166
Summary	0038055358	118,036.88	134.27	0.113753
Summary	0038056750	292,123.48	152.15	0.052084
Summary	0038057036	221,342.83	207.51	0.093750
Summary	0038059209	377,582.67	275.32	0.072916
Summary	0038059651	280,054.27	107.33	0.038325
Summary	0038060684	310,715.76	226.56	0.072916
Summary	0038061275	48,673.50	65.91	0.135412

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038061628	418,993.23	392.81	0.093751
Summary	0038062823	304,471.10	222.01	0.072917
Summary	0038062899	138,244.98	86.40	0.062498
Summary	0038062918	384,823.91	320.69	0.083334
Summary	0038063121	364,742.20	423.09	0.115997
Summary	0038063951	296,859.73	213.99	0.072085
Summary	0038063988	167,657.90	279.43	0.166667
Summary	0038064208	321,310.15	234.29	0.072917
Summary	0038064848	419,253.48	349.38	0.083334
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	403,253.48	630.08	0.156249
Summary	0038065246	144,199.69	210.29	0.145832
Summary	0038065526	172,872.03	126.05	0.072915
Summary	0038067996	153,409.46	79.90	0.052083
Summary	0038068248	57,229.11	53.65	0.093746
Summary	0038068842	256,934.68	374.70	0.145835
Summary	0038069719	336,095.12	315.09	0.093750
Summary	0038070082	180,863.98	94.34	0.052161
Summary	0038070250	218,464.72	204.81	0.093750
Summary	0038070374	318,365.80	298.47	0.093751
Summary	0038070435	300,832.73	376.04	0.125000
Summary	0038071595	305,073.77	354.48	0.116195
Summary	0038072253	485,612.84	303.51	0.062500
Summary	0038074587	412,095.82	343.41	0.083333
Summary	0038075022	140,657.79	131.87	0.093752
Summary	0038075618	99,486.83	10.36	0.010413
Summary	0038075628	180,597.23	206.93	0.114581
Summary	0038076557	87,450.21	100.20	0.114579
Summary	0038076966	344,626.30	251.29	0.072917
Summary	0038077065	252,911.95	184.41	0.072915
Summary	0038077162	339,720.34	424.65	0.125000
Summary	0038077227	257,274.12	348.39	0.135416
Summary	0038081872	434,017.68	271.26	0.062500
Summary	0038082233	330,767.56	177.68	0.053717

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038082800	77,395.66	136.41	0.176250
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038083637	320,879.65	300.82	0.093749
Summary	0038084293	124,274.06	90.62	0.072919
Summary	0038084323	233,745.38	365.23	0.156251
Summary	0038084713	337,613.48	562.69	0.166667
Summary	0038085226	234,642.27	122.21	0.052084
Summary	0038085336	316,449.52	228.11	0.072084
Summary	0038086049	359,599.42	74.92	0.020834
Summary	0038086689	417,453.69	176.29	0.042230
Summary	0038087470	564,026.08	587.53	0.104167
Summary	0038087593	323,533.38	404.42	0.125001
Summary	0038087691	289,658.93	150.86	0.052082
Summary	0038087693	284,834.84	287.23	0.100841

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	88,824.63	50,649.79	57.022

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038083925	88,824.63	50,649.79	57.022

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)	45,301.03	11.153

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)	45,301.03	11.153

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
110	17,303,514.25	2,491,577.61	14.399

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
0037920453	94,206.45	99,138.40	105.235
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,606.48	18.289
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
0037931937	172,710.32	1,334.98	0.773

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037935431	49,759.43	7,300.38	14.671
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	13,245.10	13.080
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	12,017.45	12.288
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)
0037953773	102,731.53	35,544.02	34.599
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	6,158.50	6.210
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
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	45,301.03	11.153
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
0038027060	41,612.29	(6,039.35)	(14.513)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
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
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
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
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
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	2	494,991.19	50,548.59	0.001 %	0	0.00	0.00	0.000 %	2	494,991.19	50,548.59	0.001 %

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)	45,301.03
Summary	0038083925	94,000.00	4.500 %	IN	80.00	360	88,824.63	01/31/2023	50,649.79	50,649.79

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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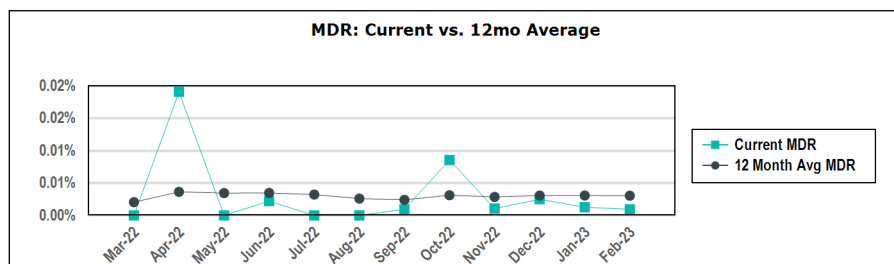
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Realized Loss Report - Collateral

Summary

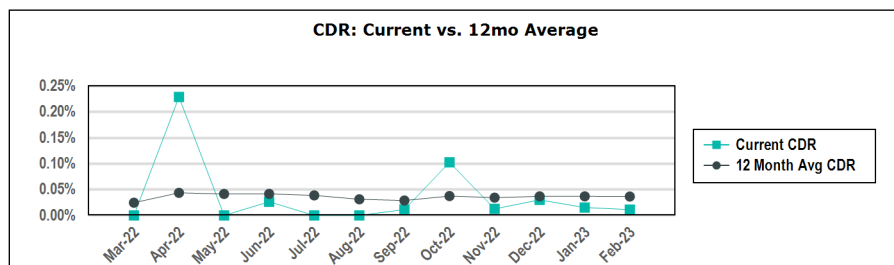
MDR

Current Month 0.001 %
3 Month Average 0.002 %
12 Month Average 0.003 %



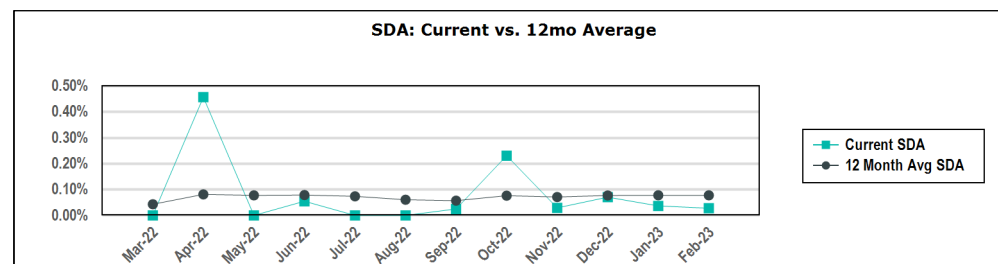
CDR

Current Month 0.011 %
3 Month Average 0.019 %
12 Month Average 0.037 %



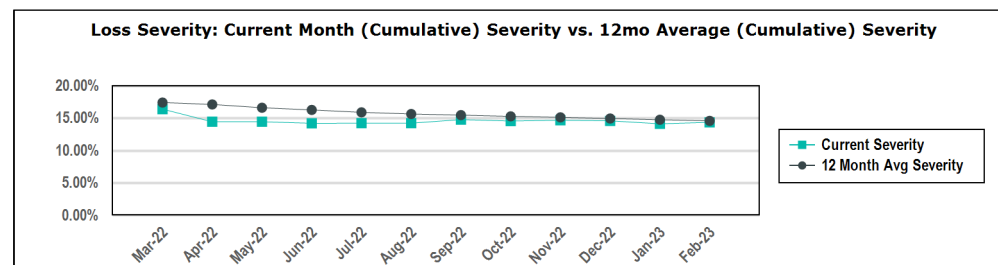
SDA

Current Month 0.028 %
3 Month Average 0.045 %
12 Month Average 0.078 %



Loss Severity

Current Month (Cumulative) 14.399 %
3 Month Average (Cumulative) 14.403 %
12 Month Average (Cumulative) 14.633 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	0.486 %
3 Month Average	0.568 %
12 Month Average	1.205 %

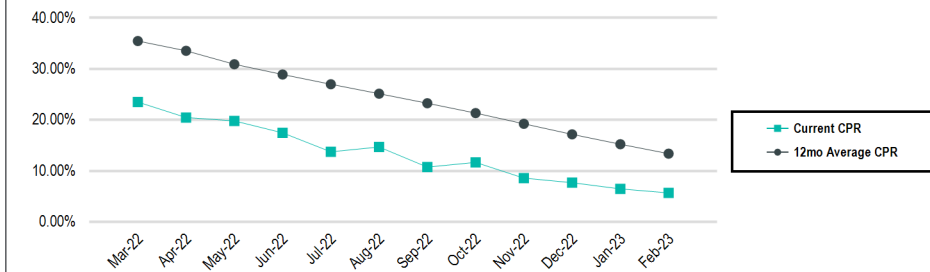
CPR

Current Month	5.676 %
3 Month Average	6.604 %
12 Month Average	13.368 %

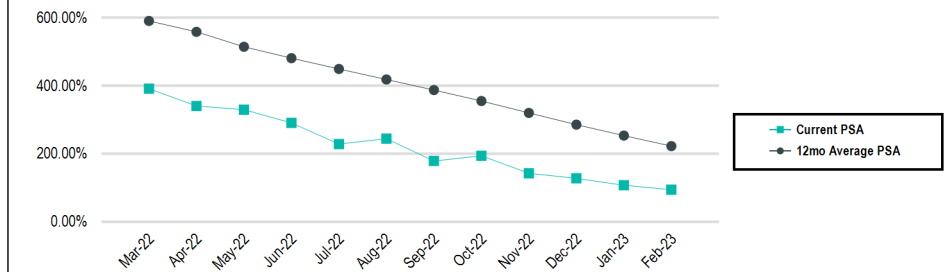
PSA

Current Month	94.600 %
3 Month Average	110.075 %
12 Month Average	222.797 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

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

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