

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-Aug-2022
 04-Aug-2022 3:18:15 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		07/29/2022	0.00000 %	9,291,431,027.60	0.00	142,278,617.60	0.00	9,149,152,410.01	142,278,617.60	0.00
1M-1	30711XEK6	08/24/2022	3.55900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	08/24/2022	5.80900 %	79,736,440.23	398,857.18	2,650,710.21	0.00	77,085,730.02	3,049,567.39	0.00
1M-2H		07/29/2022	0.00000 %	292,034,119.57	0.00	9,708,206.45	0.00	282,325,913.12	9,708,206.45	0.00
1M-2A	30711XEL4	08/24/2022	5.80900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	08/24/2022	5.80900 %	28,118,346.56	140,653.44	2,650,710.21	0.00	25,467,636.35	2,791,363.65	0.00
1M-BH		07/29/2022	0.00000 %	102,983,235.24	0.00	9,708,206.45	0.00	93,275,028.79	9,708,206.45	0.00
1M-2C	30711XEN0	08/24/2022	5.80900 %	51,618,093.67	258,203.74	0.00	0.00	51,618,093.67	258,203.74	0.00
1M-CH		07/29/2022	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	08/24/2022	8.00900 %	207,850,000.00	1,433,466.39	0.00	0.00	207,850,000.00	1,433,466.39	0.00
1B-1H		07/29/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		07/29/2022	0.00000 %	216,532,651.02	0.00	0.00	(101.20)	216,532,752.22	0.00	2,257,227.78
1A-I1	30711XEW0	08/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	08/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	08/24/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	08/24/2022	2.30000 %	0.00	55,689.95	0.00	0.00	0.00	55,689.95	0.00
1B-I2	30711XFU3	08/24/2022	1.80000 %	0.00	43,583.44	0.00	0.00	0.00	43,583.44	0.00
1B-I3	30711XEV1	08/24/2022	1.30000 %	0.00	31,476.93	0.00	0.00	0.00	31,476.93	0.00
1B-I4	30711XFW9	08/24/2022	0.80000 %	0.00	19,370.42	0.00	0.00	0.00	19,370.42	0.00
1C-I1	30711XGJ7	08/24/2022	2.30000 %	0.00	102,232.50	0.00	0.00	0.00	102,232.50	0.00
1C-I2	30711XFX7	08/24/2022	1.80000 %	0.00	80,008.05	0.00	0.00	0.00	80,008.05	0.00
1C-I3	30711XFY5	08/24/2022	1.30000 %	0.00	57,783.59	0.00	0.00	0.00	57,783.59	0.00
1C-I4	30711XFZ2	08/24/2022	0.80000 %	0.00	35,559.13	0.00	0.00	0.00	35,559.13	0.00
1E-A1	30711XES9	08/24/2022	3.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	08/24/2022	4.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	08/24/2022	4.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	08/24/2022	5.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	08/24/2022	3.50900 %	28,118,346.56	84,963.49	2,650,710.21	0.00	25,467,636.35	2,735,673.70	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Aug-2022
04-Aug-2022 3:18:16 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	08/24/2022	4.00900 %	28,118,346.56	97,070.00	2,650,710.21	0.00	25,467,636.35	2,747,780.21	0.00
1E-B3	30711XEZ3	08/24/2022	4.50900 %	28,118,346.56	109,176.51	2,650,710.21	0.00	25,467,636.35	2,759,886.72	0.00
1E-B4	30711XFA7	08/24/2022	5.00900 %	28,118,346.56	121,283.02	2,650,710.21	0.00	25,467,636.35	2,771,993.23	0.00
1E-C1	30711XFC3	08/24/2022	3.50900 %	51,618,093.67	155,971.24	0.00	0.00	51,618,093.67	155,971.24	0.00
1E-C2	30711XFD1	08/24/2022	4.00900 %	51,618,093.67	178,195.70	0.00	0.00	51,618,093.67	178,195.70	0.00
1E-C3	30711XFE9	08/24/2022	4.50900 %	51,618,093.67	200,420.15	0.00	0.00	51,618,093.67	200,420.15	0.00
1E-C4	30711XFF6	08/24/2022	5.00900 %	51,618,093.67	222,644.61	0.00	0.00	51,618,093.67	222,644.61	0.00
1E-D1	30711XFG4	08/24/2022	3.50900 %	28,118,346.56	84,963.49	2,650,710.21	0.00	25,467,636.35	2,735,673.70	0.00
1E-D2	30711XFH2	08/24/2022	4.00900 %	28,118,346.56	97,070.00	2,650,710.21	0.00	25,467,636.35	2,747,780.21	0.00
1E-D3	30711XFJ8	08/24/2022	4.50900 %	28,118,346.56	109,176.51	2,650,710.21	0.00	25,467,636.35	2,759,886.72	0.00
1E-D4	30711XFK5	08/24/2022	5.00900 %	28,118,346.56	121,283.02	2,650,710.21	0.00	25,467,636.35	2,771,993.23	0.00
1E-D5	30711XFL3	08/24/2022	5.80900 %	28,118,346.56	140,653.44	2,650,710.21	0.00	25,467,636.35	2,791,363.65	0.00
1E-F1	30711XFN9	08/24/2022	3.50900 %	79,736,440.23	240,934.73	2,650,710.21	0.00	77,085,730.02	2,891,644.94	0.00
1E-F2	30711XFP4	08/24/2022	4.00900 %	79,736,440.23	275,265.70	2,650,710.21	0.00	77,085,730.02	2,925,975.91	0.00
1E-F3	30711XFQ2	08/24/2022	4.50900 %	79,736,440.23	309,596.66	2,650,710.21	0.00	77,085,730.02	2,960,306.87	0.00
1E-F4	30711XFR0	08/24/2022	5.00900 %	79,736,440.23	343,927.63	2,650,710.21	0.00	77,085,730.02	2,994,637.84	0.00
1E-F5	30711XFS8	08/24/2022	5.80900 %	79,736,440.23	398,857.18	2,650,710.21	0.00	77,085,730.02	3,049,567.39	0.00
1X-1	30711XGA6	08/24/2022	2.30000 %	0.00	55,689.95	0.00	0.00	0.00	55,689.95	0.00
1X-2	30711XGB4	08/24/2022	1.80000 %	0.00	43,583.44	0.00	0.00	0.00	43,583.44	0.00
1X-3	30711XGC2	08/24/2022	1.30000 %	0.00	31,476.93	0.00	0.00	0.00	31,476.93	0.00
1X-4	30711XGD0	08/24/2022	0.80000 %	0.00	19,370.42	0.00	0.00	0.00	19,370.42	0.00
1Y-1	30711XGE8	08/24/2022	2.30000 %	0.00	157,922.45	0.00	0.00	0.00	157,922.45	0.00
1Y-2	30711XGF5	08/24/2022	1.80000 %	0.00	123,591.48	0.00	0.00	0.00	123,591.48	0.00
1Y-3	30711XGG3	08/24/2022	1.30000 %	0.00	89,260.52	0.00	0.00	0.00	89,260.52	0.00
1Y-4	30711XGH1	08/24/2022	0.80000 %	0.00	54,929.55	0.00	0.00	0.00	54,929.55	0.00
Totals				11,328,514,473.09	6,524,162.58	204,106,393.86	(101.20)	11,124,408,180.44	210,630,556.44	2,257,227.78

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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-Aug-2022
04-Aug-2022 3:18:16 PM

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	9,291,431,027.60	20,461,402.26	121,817,215.34	0.00	0.00	142,278,617.60	9,149,152,410.01	0.21723145	142,278,617.60
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	79,736,440.23	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	77,085,730.02	0.49779528	2,650,710.21
1M-2H	567,152,653.00	292,034,119.57	1,396,159.61	8,312,046.85	0.00	0.00	9,708,206.45	282,325,913.12	0.49779528	9,708,206.45
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	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.49338584	2,650,710.21
1M-BH	189,050,884.33	102,983,235.24	1,396,159.61	8,312,046.85	0.00	0.00	9,708,206.45	93,275,028.79	0.49338584	9,708,206.45
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	216,532,651.02	0.00	0.00	0.00	(101.20)	(101.20)	216,532,752.22	0.98968313	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	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.49338584	2,650,710.21
1E-B2	51,618,093.67	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.49338584	2,650,710.21
1E-B3	51,618,093.67	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.49338584	2,650,710.21

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Aug-2022
04-Aug-2022 3:18:16 PM

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	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.49338584	2,650,710.21
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	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.24669292	2,650,710.21
1E-D2	103,236,187.33	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.24669292	2,650,710.21
1E-D3	103,236,187.33	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.24669292	2,650,710.21
1E-D4	103,236,187.33	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.24669292	2,650,710.21
1E-D5	103,236,187.33	28,118,346.56	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	25,467,636.35	0.24669292	2,650,710.21
1E-F1	103,236,187.33	79,736,440.23	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	77,085,730.02	0.74669292	2,650,710.21
1E-F2	103,236,187.33	79,736,440.23	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	77,085,730.02	0.74669292	2,650,710.21
1E-F3	103,236,187.33	79,736,440.23	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	77,085,730.02	0.74669292	2,650,710.21
1E-F4	103,236,187.33	79,736,440.23	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	77,085,730.02	0.74669292	2,650,710.21
1E-F5	103,236,187.33	79,736,440.23	381,204.76	2,269,505.45	0.00	0.00	2,650,710.21	77,085,730.02	0.74669292	2,650,710.21
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	11,328,514,473.09	29,352,997.64	174,753,396.24	0.00	(101.20)	204,106,292.66	11,124,408,180.44	0.24114412	204,106,393.86

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	220.60961902	0.48582206	2.89234773	0.00000000	0.00000000	3.37816979	217.23144923	0.21723145	3.37816979
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	514.91272773	2.46169985	14.65574885	0.00000000	0.00000000	17.11744869	497.79527903	0.49779528	17.11744869
1M-2H	567,152,653.00	514.91272768	2.46169987	14.65574886	0.00000000	0.00000000	17.11744871	497.79527897	0.49779528	17.11744871
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	544.73818308	7.38509954	43.96724653	0.00000000	0.00000000	51.35234608	493.38583701	0.49338584	51.35234608
1M-BH	189,050,884.33	544.73818308	7.38509960	43.96724659	0.00000000	0.00000000	51.35234614	493.38583694	0.49338584	51.35234614
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	989.68266746	0.00000000	0.00000000	0.00000000	(0.00046254)	(0.00046254)	989.68313000	0.98968313	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	544.73818308	7.38509954	43.96724653	0.00000000	0.00000000	51.35234608	493.38583701	0.49338584	51.35234608
1E-B2	51,618,093.67	544.73818308	7.38509954	43.96724653	0.00000000	0.00000000	51.35234608	493.38583701	0.49338584	51.35234608
1E-B3	51,618,093.67	544.73818308	7.38509954	43.96724653	0.00000000	0.00000000	51.35234608	493.38583701	0.49338584	51.35234608

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Aug-2022
 04-Aug-2022 3:18:16 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	51,618,093.67	544.73818308	7.38509954	43.96724653	0.00000000	0.00000000	51.35234608	493.38583701	0.49338584	51.35234608
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	272.36909157	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	246.69291853	0.24669292	25.67617304
1E-D2	103,236,187.33	272.36909157	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	246.69291853	0.24669292	25.67617304
1E-D3	103,236,187.33	272.36909157	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	246.69291853	0.24669292	25.67617304
1E-D4	103,236,187.33	272.36909157	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	246.69291853	0.24669292	25.67617304
1E-D5	103,236,187.33	272.36909157	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	246.69291853	0.24669292	25.67617304
1E-F1	103,236,187.33	772.36909162	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	746.69291858	0.74669292	25.67617304
1E-F2	103,236,187.33	772.36909162	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	746.69291858	0.74669292	25.67617304
1E-F3	103,236,187.33	772.36909162	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	746.69291858	0.74669292	25.67617304
1E-F4	103,236,187.33	772.36909162	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	746.69291858	0.74669292	25.67617304
1E-F5	103,236,187.33	772.36909162	3.69254977	21.98362327	0.00000000	0.00000000	25.67617304	746.69291858	0.74669292	25.67617304
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-Aug-2022
04-Aug-2022 3:18:16 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 %	9,291,431,027.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,149,152,410.01
1M-1	N/A	N/A	3.55900 %	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	07/25/22 - 08/24/22	31	5.80900 %	79,736,440.23	398,857.18	0.00	0.00	0.00	0.00	398,857.18	0.00	77,085,730.02
1M-2H	N/A	N/A	0.00000 %	292,034,119.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	282,325,913.12
1M-2A	N/A	N/A	5.80900 %	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	07/25/22 - 08/24/22	31	5.80900 %	28,118,346.56	140,653.44	0.00	0.00	0.00	0.00	140,653.44	0.00	25,467,636.35
1M-BH	N/A	N/A	0.00000 %	102,983,235.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,275,028.79
1M-2C	07/25/22 - 08/24/22	31	5.80900 %	51,618,093.67	258,203.74	0.00	0.00	0.00	0.00	258,203.74	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	07/25/22 - 08/24/22	31	8.00900 %	207,850,000.00	1,433,466.39	0.00	0.00	0.00	0.00	1,433,466.39	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 %	216,532,651.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,532,752.22
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	07/25/22 - 08/24/22	31	2.30000 %	28,118,346.56	55,689.95	0.00	0.00	0.00	0.00	55,689.95	0.00	25,467,636.35
1B-I2	07/25/22 - 08/24/22	31	1.80000 %	28,118,346.56	43,583.44	0.00	0.00	0.00	0.00	43,583.44	0.00	25,467,636.35
1B-I3	07/25/22 - 08/24/22	31	1.30000 %	28,118,346.56	31,476.93	0.00	0.00	0.00	0.00	31,476.93	0.00	25,467,636.35
1B-I4	07/25/22 - 08/24/22	31	0.80000 %	28,118,346.56	19,370.42	0.00	0.00	0.00	0.00	19,370.42	0.00	25,467,636.35
1C-I1	07/25/22 - 08/24/22	31	2.30000 %	51,618,093.67	102,232.50	0.00	0.00	0.00	0.00	102,232.50	0.00	51,618,093.67
1C-I2	07/25/22 - 08/24/22	31	1.80000 %	51,618,093.67	80,008.05	0.00	0.00	0.00	0.00	80,008.05	0.00	51,618,093.67
1C-I3	07/25/22 - 08/24/22	31	1.30000 %	51,618,093.67	57,783.59	0.00	0.00	0.00	0.00	57,783.59	0.00	51,618,093.67
1C-I4	07/25/22 - 08/24/22	31	0.80000 %	51,618,093.67	35,559.13	0.00	0.00	0.00	0.00	35,559.13	0.00	51,618,093.67
1E-A1	N/A	N/A	3.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.50900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.00900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/22 - 08/24/22	31	3.50900 %	28,118,346.56	84,963.49	0.00	0.00	0.00	0.00	84,963.49	0.00	25,467,636.35
1E-B2	07/25/22 - 08/24/22	31	4.00900 %	28,118,346.56	97,070.00	0.00	0.00	0.00	0.00	97,070.00	0.00	25,467,636.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Aug-2022
 04-Aug-2022 3:18:16 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	07/25/22 - 08/24/22	31	4.50900 %	28,118,346.56	109,176.51	0.00	0.00	0.00	0.00	109,176.51	0.00	25,467,636.35
1E-B4	07/25/22 - 08/24/22	31	5.00900 %	28,118,346.56	121,283.02	0.00	0.00	0.00	0.00	121,283.02	0.00	25,467,636.35
1E-C1	07/25/22 - 08/24/22	31	3.50900 %	51,618,093.67	155,971.24	0.00	0.00	0.00	0.00	155,971.24	0.00	51,618,093.67
1E-C2	07/25/22 - 08/24/22	31	4.00900 %	51,618,093.67	178,195.70	0.00	0.00	0.00	0.00	178,195.70	0.00	51,618,093.67
1E-C3	07/25/22 - 08/24/22	31	4.50900 %	51,618,093.67	200,420.15	0.00	0.00	0.00	0.00	200,420.15	0.00	51,618,093.67
1E-C4	07/25/22 - 08/24/22	31	5.00900 %	51,618,093.67	222,644.61	0.00	0.00	0.00	0.00	222,644.61	0.00	51,618,093.67
1E-D1	07/25/22 - 08/24/22	31	3.50900 %	28,118,346.56	84,963.49	0.00	0.00	0.00	0.00	84,963.49	0.00	25,467,636.35
1E-D2	07/25/22 - 08/24/22	31	4.00900 %	28,118,346.56	97,070.00	0.00	0.00	0.00	0.00	97,070.00	0.00	25,467,636.35
1E-D3	07/25/22 - 08/24/22	31	4.50900 %	28,118,346.56	109,176.51	0.00	0.00	0.00	0.00	109,176.51	0.00	25,467,636.35
1E-D4	07/25/22 - 08/24/22	31	5.00900 %	28,118,346.56	121,283.02	0.00	0.00	0.00	0.00	121,283.02	0.00	25,467,636.35
1E-D5	07/25/22 - 08/24/22	31	5.80900 %	28,118,346.56	140,653.44	0.00	0.00	0.00	0.00	140,653.44	0.00	25,467,636.35
1E-F1	07/25/22 - 08/24/22	31	3.50900 %	79,736,440.23	240,934.73	0.00	0.00	0.00	0.00	240,934.73	0.00	77,085,730.02
1E-F2	07/25/22 - 08/24/22	31	4.00900 %	79,736,440.23	275,265.70	0.00	0.00	0.00	0.00	275,265.70	0.00	77,085,730.02
1E-F3	07/25/22 - 08/24/22	31	4.50900 %	79,736,440.23	309,596.66	0.00	0.00	0.00	0.00	309,596.66	0.00	77,085,730.02
1E-F4	07/25/22 - 08/24/22	31	5.00900 %	79,736,440.23	343,927.63	0.00	0.00	0.00	0.00	343,927.63	0.00	77,085,730.02
1E-F5	07/25/22 - 08/24/22	31	5.80900 %	79,736,440.23	398,857.18	0.00	0.00	0.00	0.00	398,857.18	0.00	77,085,730.02
1X-1	07/25/22 - 08/24/22	31	2.30000 %	28,118,346.56	55,689.95	0.00	0.00	0.00	0.00	55,689.95	0.00	25,467,636.34
1X-2	07/25/22 - 08/24/22	31	1.80000 %	28,118,346.56	43,583.44	0.00	0.00	0.00	0.00	43,583.44	0.00	25,467,636.34
1X-3	07/25/22 - 08/24/22	31	1.30000 %	28,118,346.56	31,476.93	0.00	0.00	0.00	0.00	31,476.93	0.00	25,467,636.34
1X-4	07/25/22 - 08/24/22	31	0.80000 %	28,118,346.56	19,370.42	0.00	0.00	0.00	0.00	19,370.42	0.00	25,467,636.34
1Y-1	07/25/22 - 08/24/22	31	2.30000 %	79,736,440.22	157,922.45	0.00	0.00	0.00	0.00	157,922.45	0.00	77,085,730.01
1Y-2	07/25/22 - 08/24/22	31	1.80000 %	79,736,440.22	123,591.48	0.00	0.00	0.00	0.00	123,591.48	0.00	77,085,730.01
1Y-3	07/25/22 - 08/24/22	31	1.30000 %	79,736,440.22	89,260.52	0.00	0.00	0.00	0.00	89,260.52	0.00	77,085,730.01
1Y-4	07/25/22 - 08/24/22	31	0.80000 %	79,736,440.22	54,929.55	0.00	0.00	0.00	0.00	54,929.55	0.00	77,085,730.01
Totals					6,524,162.58	0.00	0.00	0.00	0.00	6,524,162.58	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-Aug-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	220.60961902	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	217.23144923
1M-1	457,271,000.00	3.55900 %	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	5.80900 %	514.91272773	2.57569360	0.00000000	0.00000000	0.00000000	0.00000000	2.57569360	0.00000000	497.79527903
1M-2H	567,152,653.00	0.00000 %	514.91272768	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	497.79527897
1M-2A	51,618,093.67	5.80900 %	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	5.80900 %	544.73818308	2.72488637	0.00000000	0.00000000	0.00000000	0.00000000	2.72488637	0.00000000	493.38583701
1M-BH	189,050,884.33	0.00000 %	544.73818308	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	493.38583694
1M-2C	51,618,093.67	5.80900 %	1000.00000000	5.00219442	0.00000000	0.00000000	0.00000000	0.00000000	5.00219442	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	8.00900 %	1000.00000000	6.89663887	0.00000000	0.00000000	0.00000000	0.00000000	6.89663887	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 %	989.68266746	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.68313000
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 %	544.73818308	1.07888428	0.00000000	0.00000000	0.00000000	0.00000000	1.07888428	0.00000000	493.38583701
1B-I2	0.00	1.80000 %	544.73818308	0.84434424	0.00000000	0.00000000	0.00000000	0.00000000	0.84434424	0.00000000	493.38583701
1B-I3	0.00	1.30000 %	544.73818308	0.60980419	0.00000000	0.00000000	0.00000000	0.00000000	0.60980419	0.00000000	493.38583701
1B-I4	0.00	0.80000 %	544.73818308	0.37526415	0.00000000	0.00000000	0.00000000	0.00000000	0.37526415	0.00000000	493.38583701
1C-I1	0.00	2.30000 %	1000.00000000	1.98055551	0.00000000	0.00000000	0.00000000	0.00000000	1.98055551	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000009	0.00000000	0.00000000	0.00000000	0.00000000	1.55000009	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944448	0.00000000	0.00000000	0.00000000	0.00000000	1.11944448	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888887	0.00000000	0.00000000	0.00000000	0.00000000	0.68888887	0.00000000	1000.00000000
1E-A1	51,618,093.67	3.50900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	4.00900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	4.50900 %	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	5.00900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	3.50900 %	544.73818308	1.64600209	0.00000000	0.00000000	0.00000000	0.00000000	1.64600209	0.00000000	493.38583701
1E-B2	51,618,093.67	4.00900 %	544.73818308	1.88054213	0.00000000	0.00000000	0.00000000	0.00000000	1.88054213	0.00000000	493.38583701
1E-B3	51,618,093.67	4.50900 %	544.73818308	2.11508218	0.00000000	0.00000000	0.00000000	0.00000000	2.11508218	0.00000000	493.38583701
1E-B4	51,618,093.67	5.00900 %	544.73818308	2.34962222	0.00000000	0.00000000	0.00000000	0.00000000	2.34962222	0.00000000	493.38583701
1E-C1	51,618,093.67	3.50900 %	1000.00000000	3.02163890	0.00000000	0.00000000	0.00000000	0.00000000	3.02163890	0.00000000	1000.00000000
1E-C2	51,618,093.67	4.00900 %	1000.00000000	3.45219452	0.00000000	0.00000000	0.00000000	0.00000000	3.45219452	0.00000000	1000.00000000
1E-C3	51,618,093.67	4.50900 %	1000.00000000	3.88274994	0.00000000	0.00000000	0.00000000	0.00000000	3.88274994	0.00000000	1000.00000000
1E-C4	51,618,093.67	5.00900 %	1000.00000000	4.31330555	0.00000000	0.00000000	0.00000000	0.00000000	4.31330555	0.00000000	1000.00000000
1E-D1	103,236,187.33	3.50900 %	272.36909157	0.82300104	0.00000000	0.00000000	0.00000000	0.00000000	0.82300104	0.00000000	246.69291853
1E-D2	103,236,187.33	4.00900 %	272.36909157	0.94027107	0.00000000	0.00000000	0.00000000	0.00000000	0.94027107	0.00000000	246.69291853
1E-D3	103,236,187.33	4.50900 %	272.36909157	1.05754109	0.00000000	0.00000000	0.00000000	0.00000000	1.05754109	0.00000000	246.69291853
1E-D4	103,236,187.33	5.00900 %	272.36909157	1.17481111	0.00000000	0.00000000	0.00000000	0.00000000	1.17481111	0.00000000	246.69291853
1E-D5	103,236,187.33	5.80900 %	272.36909157	1.36244319	0.00000000	0.00000000	0.00000000	0.00000000	1.36244319	0.00000000	246.69291853
1E-F1	103,236,187.33	3.50900 %	772.36909162	2.33382050	0.00000000	0.00000000	0.00000000	0.00000000	2.33382050	0.00000000	746.69291858
1E-F2	103,236,187.33	4.00900 %	772.36909162	2.66636833	0.00000000	0.00000000	0.00000000	0.00000000	2.66636833	0.00000000	746.69291858
1E-F3	103,236,187.33	4.50900 %	772.36909162	2.99891606	0.00000000	0.00000000	0.00000000	0.00000000	2.99891606	0.00000000	746.69291858
1E-F4	103,236,187.33	5.00900 %	772.36909162	3.33146389	0.00000000	0.00000000	0.00000000	0.00000000	3.33146389	0.00000000	746.69291858
1E-F5	103,236,187.33	5.80900 %	772.36909162	3.86354040	0.00000000	0.00000000	0.00000000	0.00000000	3.86354040	0.00000000	746.69291858
1X-1	0.00	2.30000 %	272.36909157	0.53944214	0.00000000	0.00000000	0.00000000	0.00000000	0.53944214	0.00000000	246.69291843
1X-2	0.00	1.80000 %	272.36909157	0.42217212	0.00000000	0.00000000	0.00000000	0.00000000	0.42217212	0.00000000	246.69291843
1X-3	0.00	1.30000 %	272.36909157	0.30490210	0.00000000	0.00000000	0.00000000	0.00000000	0.30490210	0.00000000	246.69291843
1X-4	0.00	0.80000 %	272.36909157	0.18763207	0.00000000	0.00000000	0.00000000	0.00000000	0.18763207	0.00000000	246.69291843
1Y-1	0.00	2.30000 %	772.36909152	1.52971990	0.00000000	0.00000000	0.00000000	0.00000000	1.52971990	0.00000000	746.69291848
1Y-2	0.00	1.80000 %	772.36909152	1.19717207	0.00000000	0.00000000	0.00000000	0.00000000	1.19717207	0.00000000	746.69291848
1Y-3	0.00	1.30000 %	772.36909152	0.86462434	0.00000000	0.00000000	0.00000000	0.00000000	0.86462434	0.00000000	746.69291848
1Y-4	0.00	0.80000 %	772.36909152	0.53207651	0.00000000	0.00000000	0.00000000	0.00000000	0.53207651	0.00000000	746.69291848

(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	4,502,099.24
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	101.20
Total Deposits	4,502,200.44
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,483,033.78
Total Withdrawals (Pool Distribution Amount)	4,502,200.44
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	154,637,433.07
Total Principal Reduction Cumulative	33,814,109,247.30
Scheduled Principal Current	22,238,766.63
Scheduled Principal Cumulative	3,321,578,913.97
Unscheduled Principal Current	132,398,767.64
Unscheduled Principal Cumulative	30,490,273,147.55
Senior Reduction Amount	142,278,617.60
Subordinate Reduction Amount	12,358,916.67
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	101.20
Modification Loss Amount	86,608.98
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	27,785.95
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	55704
Period Reference Pool Removal Loan Count	704
Period Ending Loan Count	55000
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,943,886,785.39
Period PIF Loan Count Current	704
PIF Loan Count Cumulative	124932
Period PIF Loan UPB Current	125,300,581.67
PIF Loan UPB Cumulative	29,390,824,145.20
Period Partial Prepayment Amount	7,498,648.50
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	15,814,289.13
Total Active Modified Loan Count	867
Total Active Modified Loan UPB	205,640,109.51
Libor Rate	2.259000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.007811%
Subordinate Percentage	7.992189%
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 %	4.310000 %	4.380000 %
1M-2H	0.00	0.00	1.000000 %	4.310000 %	4.380000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.690000 %	6.800000 %
1M-2C	0.00	0.00	1.000000 %	4.310000 %	4.380000 %
1B-1	0.00	0.00	0.500000 %	2.140000 %	2.180000 %
1B-1H	0.00	0.00	0.500000 %	2.140000 %	2.180000 %
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	584	111,089,002.47	1.061818 %	1.117159 %
60 Days	90	17,318,579.82	0.163636 %	0.174163 %
90 Days	63	11,602,357.92	0.114545 %	0.116678 %
120 Days	41	9,553,488.78	0.074545 %	0.096074 %
150 Days	40	7,882,031.40	0.072727 %	0.079265 %
180+ Days	429	94,942,274.06	0.780000 %	0.954780 %
Totals	1247	252,387,734.45	2.267273 %	2.538120 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	302	84,903,009.53	86,608.98	0.102009

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906216	221,450.36	392.15	0.177083
Summary	0037906233	324,171.87	95.12	0.029342
Summary	0037906667	153,151.63	207.39	0.135415
Summary	0037906755	267,265.65	304.01	0.113748
Summary	0037906920	161,675.98	151.57	0.093749
Summary	0037907226	144,862.25	226.35	0.156252
Summary	0037907273	255,638.19	26.63	0.010417
Summary	0037907913	321,140.99	267.62	0.083334
Summary	0037910358	323,481.68	370.66	0.114585
Summary	0037910436	414,831.75	561.75	0.135416
Summary	0037910510	415,109.51	648.61	0.156250
Summary	0037910785	209,736.83	284.02	0.135417
Summary	0037910899	89,015.95	92.72	0.104161
Summary	0037911084	72,204.52	90.26	0.125006
Summary	0037911950	161,729.47	134.77	0.083331
Summary	0037912743	255,772.31	293.07	0.114582
Summary	0037912864	136,341.48	127.82	0.093750
Summary	0037914152	405,025.38	506.28	0.125000
Summary	0037914854	218,090.38	295.33	0.135416
Summary	0037915031	354,557.86	295.46	0.083332
Summary	0037916774	591,213.15	800.60	0.135416
Summary	0037917245	252,889.50	421.48	0.166666
Summary	0037918420	359,749.23	412.21	0.114583
Summary	0037918526	114,968.61	179.64	0.156251
Summary	0037918962	118,160.74	196.93	0.166663

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037919007	225,108.85	336.16	0.149332
Summary	0037919017	349,259.76	618.48	0.177083
Summary	0037919126	398,294.52	207.45	0.052085
Summary	0037919910	226,580.14	188.82	0.083335
Summary	0037920228	381,346.45	516.41	0.135418
Summary	0037920310	621,928.89	971.76	0.156249
Summary	0037920372	94,420.20	98.35	0.104162
Summary	0037921630	201,822.16	315.35	0.156251
Summary	0037922111	328,555.01	479.14	0.145833
Summary	0037922778	474,917.45	544.18	0.114584
Summary	0037923627	442,908.41	411.54	0.092918
Summary	0037923690	275,525.34	287.01	0.104168
Summary	0037924175	349,473.92	546.05	0.156249
Summary	0037924237	127,547.89	159.43	0.124996
Summary	0037924491	39,396.84	73.87	0.187502
Summary	0037925406	349,674.98	324.91	0.092918
Summary	0037927043	492,353.19	820.59	0.166667
Summary	0037928080	383,715.95	239.82	0.062499
Summary	0037928632	213,793.17	231.61	0.108334
Summary	0037928829	360,184.04	450.23	0.125000
Summary	0037928948	411,188.60	59.65	0.014507
Summary	0037928963	201,452.77	230.83	0.114583
Summary	0037929618	220,432.28	85.42	0.038751
Summary	0037929845	476,383.44	347.36	0.072916
Summary	0037929890	239,065.09	212.10	0.088721
Summary	0037930108	213,099.48	177.58	0.083332
Summary	0037930698	207,205.51	237.42	0.114582
Summary	0037931237	88,813.90	138.03	0.155415
Summary	0037931245	127,742.84	159.68	0.125001
Summary	0037931314	285,122.82	326.70	0.114582
Summary	0037931403	353,245.28	37.71	0.010675
Summary	0037932340	341,025.07	390.76	0.114584
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933234	307,394.10	448.28	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037933278	619,394.44	838.76	0.135416
Summary	0037933299	194,875.52	365.39	0.187499
Summary	0037933427	382,348.62	517.76	0.135416
Summary	0037933708	197,003.86	164.17	0.083333
Summary	0037934240	279,251.44	234.34	0.083917
Summary	0037935410	170,660.08	302.21	0.177083
Summary	0037935747	245,795.40	204.83	0.083334
Summary	0037936143	350,108.09	218.82	0.062501
Summary	0037936485	258,233.19	215.19	0.083332
Summary	0037936534	249,667.09	156.04	0.062499
Summary	0037937662	180,552.77	324.42	0.179682
Summary	0037938096	145,344.73	242.24	0.166666
Summary	0037938169	86,506.36	126.16	0.145839
Summary	0037939239	168,352.37	210.44	0.125000
Summary	0037939504	413,550.21	344.63	0.083335
Summary	0037939825	224,234.33	233.58	0.104168
Summary	0037939872	349,930.96	400.96	0.114583
Summary	0037939910	193,940.34	181.82	0.093750
Summary	0037940164	203,328.05	232.98	0.114583
Summary	0037941023	146,530.26	183.16	0.124998
Summary	0037941111	378,048.23	472.56	0.125000
Summary	0037941564	105,251.96	175.42	0.166667
Summary	0037941808	253,199.28	316.50	0.125000
Summary	0037942230	488,506.78	559.75	0.114584
Summary	0037942765	612,794.70	441.72	0.072083
Summary	0037942938	71,004.13	1.45	0.002042
Summary	0037942960	79,471.92	115.90	0.145838
Summary	0037942984	52,384.42	65.48	0.124999
Summary	0037943035	156,312.76	227.96	0.145836
Summary	0037943056	385,233.25	401.28	0.104165
Summary	0037943120	397,102.69	537.74	0.135416
Summary	0037943660	80,777.89	36.78	0.045532
Summary	0037944097	224,193.71	350.30	0.156249
Summary	0037944396	421,978.91	307.69	0.072916

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037945192	134,089.07	30.86	0.023015
Summary	0037945934	196,843.03	3.78	0.001920
Summary	0037947271	634,411.32	660.85	0.104167
Summary	0037947337	239,654.97	74.89	0.031249
Summary	0037948457	416,019.23	346.68	0.083333
Summary	0037949123	203,358.59	148.28	0.072916
Summary	0037949245	429,964.01	198.64	0.046199
Summary	0037949905	547,040.87	398.88	0.072916
Summary	0037950343	406,523.38	550.50	0.135417
Summary	0037950387	146,904.50	2.59	0.001763
Summary	0037951417	86,931.83	3.39	0.003900
Summary	0037951452	198,491.44	313.30	0.157841
Summary	0037952031	576,434.73	600.45	0.104166
Summary	0037952442	446,252.71	396.43	0.088835
Summary	0037953222	357,273.72	334.94	0.093749
Summary	0037954837	578,930.23	422.14	0.072917
Summary	0037955036	79,330.05	82.64	0.104172
Summary	0037955188	121,500.95	189.85	0.156254
Summary	0037955574	639,018.28	465.95	0.072917
Summary	0037955856	414,023.41	384.70	0.092917
Summary	0037955992	382,254.30	374.29	0.097916
Summary	0037956042	109,707.13	39.19	0.035722
Summary	0037956344	215,579.52	314.39	0.145835
Summary	0037956651	398,271.56	414.87	0.104168
Summary	0037956792	347,612.14	289.68	0.083334
Summary	0037958257	342,019.93	427.52	0.124999
Summary	0037958446	410,185.55	512.73	0.125000
Summary	0037958789	177,973.44	43.28	0.024318
Summary	0037958853	300,217.82	218.91	0.072917
Summary	0037958941	405,752.25	380.39	0.093749
Summary	0037959210	420,284.22	306.46	0.072917
Summary	0037959486	131,158.05	232.26	0.177084
Summary	0037959834	506,881.39	792.00	0.156250
Summary	0037960508	79,881.08	25.89	0.032411

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037960833	148,737.33	108.45	0.072914
Summary	0037961113	242,224.11	277.55	0.114584
Summary	0037962551	402,951.51	251.84	0.062499
Summary	0037963051	345,540.74	287.95	0.083333
Summary	0037963954	261,097.35	108.79	0.041666
Summary	0037964051	406,055.56	338.38	0.083333
Summary	0037964118	198,701.49	124.19	0.062501
Summary	0037964539	180,823.85	150.69	0.083335
Summary	0037964730	146,752.63	183.44	0.124999
Summary	0037966959	192,553.88	16.79	0.008720
Summary	0037967749	533,908.29	333.69	0.062499
Summary	0037967788	96,210.99	8.92	0.009271
Summary	0037968251	159,291.56	215.71	0.135418
Summary	0037968520	232,080.25	217.58	0.093752
Summary	0037969438	286,398.33	328.16	0.114582
Summary	0037969557	142,817.04	193.40	0.135418
Summary	0037970194	611,281.92	573.08	0.093751
Summary	0037970631	595,554.30	620.37	0.104167
Summary	0037970850	133,581.23	111.32	0.083335
Summary	0037971104	211,984.82	242.90	0.114584
Summary	0037971636	343,623.71	357.94	0.104166
Summary	0037971676	208,136.72	208.14	0.100002
Summary	0037971677	157,707.21	164.28	0.104168
Summary	0037971975	139,124.09	173.91	0.125004
Summary	0037972921	395,717.60	494.65	0.125001
Summary	0037973386	324,819.89	236.85	0.072917
Summary	0037973601	163,433.44	153.22	0.093751
Summary	0037973741	388,055.27	242.53	0.062499
Summary	0037974450	343,089.53	214.43	0.062500
Summary	0037975871	193,099.79	112.64	0.058333
Summary	0037975935	235,973.62	245.81	0.104168
Summary	0037976401	88,243.54	119.50	0.135421
Summary	0037977307	219,779.41	147.52	0.067122
Summary	0037978472	190,553.13	178.64	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037978532	202,150.98	189.52	0.093752
Summary	0037979877	374,974.50	507.78	0.135417
Summary	0037981586	324,683.02	169.11	0.052085
Summary	0037982100	560,711.39	642.48	0.114583
Summary	0037982810	232,634.00	218.09	0.093748
Summary	0037982823	239,840.20	199.87	0.083335
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037984013	132,391.34	193.07	0.145833
Summary	0037984054	123,563.19	128.71	0.104165
Summary	0037984901	653,352.85	1,156.98	0.177083
Summary	0037984906	246,536.11	333.85	0.135416
Summary	0037985656	277,642.05	289.21	0.104166
Summary	0037985917	338,179.12	211.36	0.062499
Summary	0037987955	494,903.11	412.42	0.083333
Summary	0037988315	351,391.03	109.81	0.031250
Summary	0037989012	279,793.80	174.87	0.062500
Summary	0037989593	337,481.99	457.01	0.135418
Summary	0037990479	134,279.88	125.89	0.093752
Summary	0037991482	373,926.19	14.10	0.003771
Summary	0037991712	192,337.23	240.42	0.124999
Summary	0037991764	392,124.33	354.90	0.090507
Summary	0037992592	132,759.52	123.36	0.092920
Summary	0037992663	426,019.47	488.15	0.114584
Summary	0037992750	110,882.25	83.95	0.075711
Summary	0037994165	582,675.23	485.56	0.083333
Summary	0037994776	236,883.67	220.10	0.092915
Summary	0037995663	282,334.02	323.51	0.114584
Summary	0037995791	82,284.93	68.57	0.083332
Summary	0037995851	114,322.63	154.81	0.135415
Summary	0037996145	264,638.24	245.89	0.092916
Summary	0037997456	656,544.53	683.90	0.104167
Summary	0037998555	474,884.54	395.74	0.083334
Summary	0037999339	407,742.45	594.62	0.145832
Summary	0037999501	359,475.56	486.79	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038001096	128,587.50	133.95	0.104170
Summary	0038001111	340,216.49	12.20	0.003586
Summary	0038002395	259,599.39	243.37	0.093748
Summary	0038003503	258,111.47	188.21	0.072918
Summary	0038003541	399,360.43	416.00	0.104167
Summary	0038003672	91,632.45	171.93	0.187630
Summary	0038003890	175,188.12	291.98	0.166667
Summary	0038003894	222,016.52	323.77	0.145831
Summary	0038004305	142,076.22	162.80	0.114586
Summary	0038006561	125,714.93	65.48	0.052086
Summary	0038007050	87,825.21	109.78	0.124998
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,435.54	194.43	0.156250
Summary	0038008503	299,729.96	374.66	0.124999
Summary	0038009494	307,767.93	224.41	0.072915
Summary	0038011142	353,425.72	294.52	0.083333
Summary	0038011269	124,465.29	142.62	0.114586
Summary	0038011489	148,305.20	216.28	0.145834
Summary	0038011635	84,538.15	174.14	0.205990
Summary	0038011851	327,568.67	375.34	0.114584
Summary	0038012001	611,821.72	828.51	0.135417
Summary	0038012287	80,803.41	92.59	0.114587
Summary	0038013828	606,887.13	505.74	0.083333
Summary	0038014437	334,519.98	453.00	0.135418
Summary	0038015845	352,580.92	683.86	0.193958
Summary	0038015927	176,433.43	73.51	0.041664
Summary	0038018327	111,273.81	127.50	0.114582
Summary	0038018498	215,979.89	155.69	0.072085
Summary	0038019091	106,325.42	155.06	0.145835
Summary	0038019732	498,070.56	622.59	0.125000
Summary	0038021392	211,575.45	176.31	0.083332
Summary	0038021618	160,134.11	183.49	0.114585
Summary	0038021905	199,172.09	185.06	0.092915
Summary	0038022113	257,875.40	161.17	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038022294	352,293.10	330.48	0.093808
Summary	0038022359	267,239.29	334.05	0.125000
Summary	0038022535	321,612.46	469.02	0.145834
Summary	0038022987	196,058.75	163.38	0.083332
Summary	0038024715	297,356.43	309.75	0.104168
Summary	0038025316	360,023.04	300.02	0.083334
Summary	0038025508	259,458.62	378.38	0.145834
Summary	0038028847	709,324.15	886.66	0.125001
Summary	0038028911	329,490.17	343.22	0.104167
Summary	0038029096	158,548.81	247.73	0.156248
Summary	0038029488	91,462.85	66.69	0.072915
Summary	0038030860	212,615.51	177.18	0.083334
Summary	0038031835	163,185.05	271.98	0.166670
Summary	0038031840	384,129.49	480.16	0.125000
Summary	0038031918	283,613.35	384.06	0.135417
Summary	0038032384	113,590.43	35.50	0.031253
Summary	0038032497	295,098.42	245.92	0.083335
Summary	0038032614	160,198.94	133.50	0.083334
Summary	0038034066	421,940.71	822.37	0.194902
Summary	0038034654	203,438.61	190.72	0.093748
Summary	0038035260	186,928.05	272.60	0.145832
Summary	0038037051	378,565.59	354.91	0.093751
Summary	0038039792	326,140.57	169.86	0.052082
Summary	0038043127	134,252.38	99.75	0.074300
Summary	0038043596	422,916.70	396.13	0.093666
Summary	0038044822	60,153.06	36.37	0.060462
Summary	0038046388	553,670.61	634.41	0.114583
Summary	0038046883	139,471.46	232.45	0.166665
Summary	0038048113	369,312.47	384.70	0.104167
Summary	0038048610	92,161.27	96.00	0.104165
Summary	0038049391	283,073.05	235.89	0.083332
Summary	0038052814	1,083,391.70	1,963.56	0.181242
Summary	0038052902	403,364.01	378.15	0.093749
Summary	0038053555	90,460.36	34.82	0.038492

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038055270	520,737.68	542.44	0.104168
Summary	0038055358	118,792.58	135.13	0.113753
Summary	0038057036	223,111.12	209.17	0.093751
Summary	0038059651	280,518.56	107.33	0.038261
Summary	0038060684	312,845.97	228.12	0.072918
Summary	0038061275	48,985.86	66.34	0.135427
Summary	0038061628	421,845.50	395.48	0.093750
Summary	0038062823	306,155.78	223.24	0.072917
Summary	0038062918	387,454.56	322.88	0.083334
Summary	0038063988	169,318.20	282.20	0.166668
Summary	0038064848	422,127.79	351.77	0.083333
Summary	0038064853	410,252.33	122.50	0.029860
Summary	0038065075	406,058.11	634.47	0.156251
Summary	0038065246	145,188.29	211.73	0.145831
Summary	0038065526	173,857.53	126.77	0.072916
Summary	0038067996	148,651.01	77.42	0.052082
Summary	0038069719	338,251.82	317.11	0.093750
Summary	0038070082	181,956.06	94.34	0.051848
Summary	0038070250	220,210.02	206.45	0.093751
Summary	0038070435	302,902.53	378.63	0.125001
Summary	0038071595	306,334.13	355.65	0.116099
Summary	0038072253	488,728.99	305.46	0.062501
Summary	0038074587	414,960.79	345.80	0.083333
Summary	0038075022	141,625.78	132.77	0.093747
Summary	0038075628	181,642.74	208.13	0.114582
Summary	0038076557	88,009.55	100.84	0.114578
Summary	0038077065	254,541.86	185.60	0.072915
Summary	0038077227	258,918.97	350.62	0.135417
Summary	0038081872	437,025.56	273.14	0.062500
Summary	0038082233	332,072.37	177.68	0.053506
Summary	0038082800	77,928.15	137.35	0.176252
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038084323	234,812.48	366.89	0.156248
Summary	0038084713	339,936.33	566.56	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038085336	318,815.54	229.81	0.072082
Summary	0038086689	419,527.35	176.73	0.042126
Summary	0038087470	567,277.11	590.91	0.104166
Summary	0038087593	325,609.46	407.01	0.124999
Summary	0038087691	291,510.90	151.83	0.052084

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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)	45,908.23	11.303

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)	45,908.23	11.303

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
100	15,814,289.13	2,257,229.45	14.273

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
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	6,134.47	1.603
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)
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037989866	67,994.53	39,893.91	58.672
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
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	45,908.23	11.303
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
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

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	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)	45,908.23

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

* This data is currently not provided for reporting.

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

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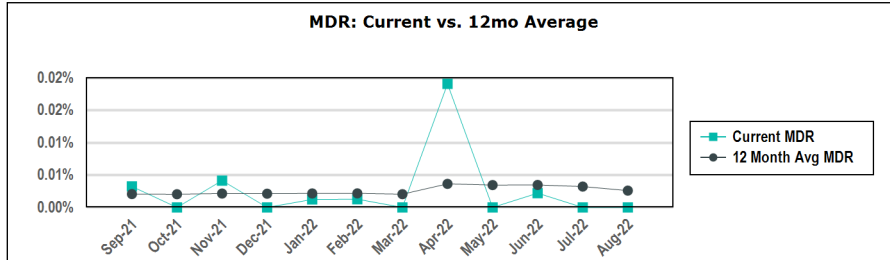
Distribution Date: 25-Aug-2022
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Realized Loss Report - Collateral

Summary

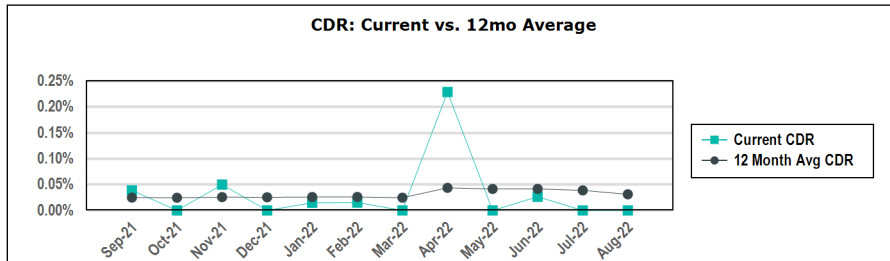
MDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.003 %



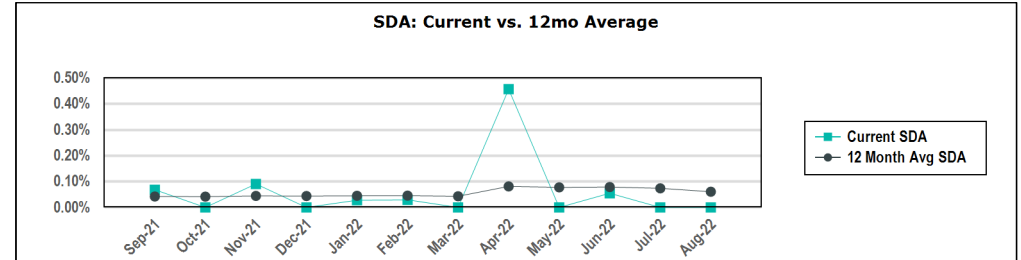
CDR

Current Month 0.000 %
3 Month Average 0.009 %
12 Month Average 0.031 %



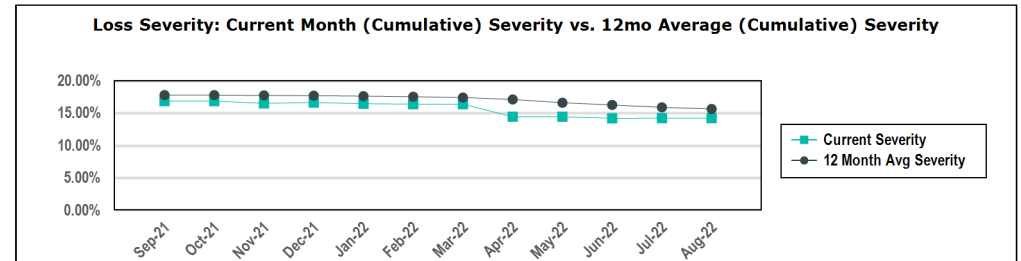
SDA

Current Month 0.000 %
3 Month Average 0.018 %
12 Month Average 0.061 %



Loss Severity

Current Month (Cumulative) 14.273 %
3 Month Average (Cumulative) 14.269 %
12 Month Average (Cumulative) 15.690 %



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	1.314 %
3 Month Average	1.375 %
12 Month Average	2.420 %

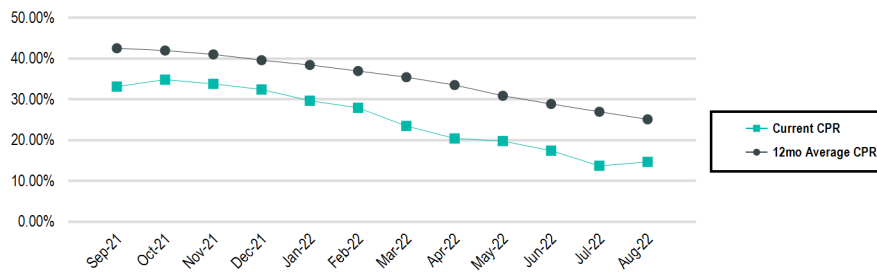
CPR

Current Month	14.677 %
3 Month Average	15.290 %
12 Month Average	25.131 %

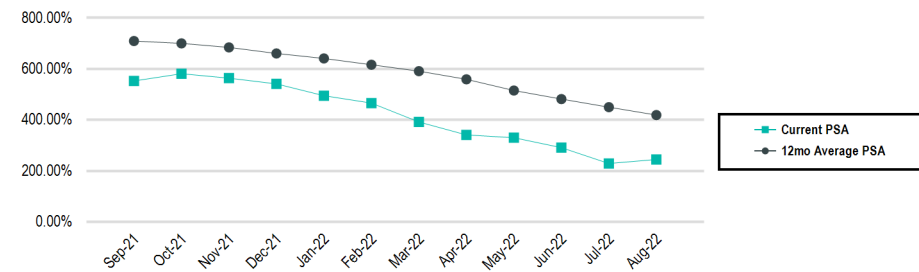
PSA

Current Month	244.609 %
3 Month Average	254.837 %
12 Month Average	418.853 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
155	29,757,414.36

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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.

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>