

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:15 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		06/30/2023	0.00000 %	8,379,278,751.13	0.00	76,038,947.77	0.00	8,303,239,803.36	76,038,947.77	0.00
1M-1	30711XEK6	07/24/2023	6.45043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	07/24/2023	8.70043 %	62,821,593.19	440,296.43	1,415,118.88	0.00	61,406,474.31	1,855,415.31	0.00
1M-2H		06/30/2023	0.00000 %	230,083,618.04	0.00	5,182,862.36	0.00	224,900,755.67	5,182,862.36	0.00
1M-2A	30711XEL4	07/24/2023	8.70043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	07/24/2023	8.70043 %	11,203,499.52	78,521.74	1,415,118.88	0.00	9,788,380.65	1,493,640.62	0.00
1M-BH		06/30/2023	0.00000 %	41,032,733.71	0.00	5,182,862.36	0.00	35,849,871.34	5,182,862.36	0.00
1M-2C	30711XEN0	07/24/2023	8.70043 %	51,618,093.67	361,774.69	0.00	0.00	51,618,093.67	361,774.69	0.00
1M-CH		06/30/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	07/24/2023	10.90043 %	143,674,000.00	1,261,587.31	0.00	0.00	143,674,000.00	1,261,587.31	0.00
1B-1H		06/30/2023	0.00000 %	75,115,980.00	0.00	0.00	0.00	75,115,980.00	0.00	0.00
1B-2H		06/30/2023	0.00000 %	215,635,602.83	0.00	0.00	6,428.95	215,629,173.88	0.00	3,160,806.12
1A-I1	30711XEW0	07/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	07/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	07/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	07/24/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	07/24/2023	2.30000 %	0.00	20,757.59	0.00	0.00	0.00	20,757.59	0.00
1B-I2	30711XFU3	07/24/2023	1.80000 %	0.00	16,245.07	0.00	0.00	0.00	16,245.07	0.00
1B-I3	30711XEV1	07/24/2023	1.30000 %	0.00	11,732.55	0.00	0.00	0.00	11,732.55	0.00
1B-I4	30711XFW9	07/24/2023	0.80000 %	0.00	7,220.03	0.00	0.00	0.00	7,220.03	0.00
1C-I1	30711XGJ7	07/24/2023	2.30000 %	0.00	95,636.86	0.00	0.00	0.00	95,636.86	0.00
1C-I2	30711XFX7	07/24/2023	1.80000 %	0.00	74,846.24	0.00	0.00	0.00	74,846.24	0.00
1C-I3	30711XFY5	07/24/2023	1.30000 %	0.00	54,055.61	0.00	0.00	0.00	54,055.61	0.00
1C-I4	30711XFZ2	07/24/2023	0.80000 %	0.00	33,264.99	0.00	0.00	0.00	33,264.99	0.00
1E-A1	30711XES9	07/24/2023	6.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	07/24/2023	6.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	07/24/2023	7.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	07/24/2023	7.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	07/24/2023	6.40043 %	11,203,499.52	57,764.14	1,415,118.88	0.00	9,788,380.65	1,472,883.02	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-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	07/24/2023	6.90043 %	11,203,499.52	62,276.67	1,415,118.88	0.00	9,788,380.65	1,477,395.55	0.00
1E-B3	30711XEZ3	07/24/2023	7.40043 %	11,203,499.52	66,789.19	1,415,118.88	0.00	9,788,380.65	1,481,908.07	0.00
1E-B4	30711XFA7	07/24/2023	7.90043 %	11,203,499.52	71,301.71	1,415,118.88	0.00	9,788,380.65	1,486,420.59	0.00
1E-C1	30711XFC3	07/24/2023	6.40043 %	51,618,093.67	266,137.83	0.00	0.00	51,618,093.67	266,137.83	0.00
1E-C2	30711XFD1	07/24/2023	6.90043 %	51,618,093.67	286,928.45	0.00	0.00	51,618,093.67	286,928.45	0.00
1E-C3	30711XFE9	07/24/2023	7.40043 %	51,618,093.67	307,719.07	0.00	0.00	51,618,093.67	307,719.07	0.00
1E-C4	30711XFF6	07/24/2023	7.90043 %	51,618,093.67	328,509.69	0.00	0.00	51,618,093.67	328,509.69	0.00
1E-D1	30711XFG4	07/24/2023	6.40043 %	11,203,499.52	57,764.14	1,415,118.88	0.00	9,788,380.65	1,472,883.02	0.00
1E-D2	30711XFH2	07/24/2023	6.90043 %	11,203,499.52	62,276.67	1,415,118.88	0.00	9,788,380.65	1,477,395.55	0.00
1E-D3	30711XFJ8	07/24/2023	7.40043 %	11,203,499.52	66,789.19	1,415,118.88	0.00	9,788,380.65	1,481,908.07	0.00
1E-D4	30711XFK5	07/24/2023	7.90043 %	11,203,499.52	71,301.71	1,415,118.88	0.00	9,788,380.65	1,486,420.59	0.00
1E-D5	30711XFL3	07/24/2023	8.70043 %	11,203,499.52	78,521.74	1,415,118.88	0.00	9,788,380.65	1,493,640.62	0.00
1E-F1	30711XFN9	07/24/2023	6.40043 %	62,821,593.19	323,901.97	1,415,118.88	0.00	61,406,474.32	1,739,020.85	0.00
1E-F2	30711XFP4	07/24/2023	6.90043 %	62,821,593.19	349,205.12	1,415,118.88	0.00	61,406,474.32	1,764,324.00	0.00
1E-F3	30711XFQ2	07/24/2023	7.40043 %	62,821,593.19	374,508.26	1,415,118.88	0.00	61,406,474.32	1,789,627.14	0.00
1E-F4	30711XFR0	07/24/2023	7.90043 %	62,821,593.19	399,811.40	1,415,118.88	0.00	61,406,474.32	1,814,930.28	0.00
1E-F5	30711XFS8	07/24/2023	8.70043 %	62,821,593.19	440,296.43	1,415,118.88	0.00	61,406,474.32	1,855,415.31	0.00
1X-1	30711XGA6	07/24/2023	2.30000 %	0.00	20,757.59	0.00	0.00	0.00	20,757.59	0.00
1X-2	30711XGB4	07/24/2023	1.80000 %	0.00	16,245.07	0.00	0.00	0.00	16,245.07	0.00
1X-3	30711XGC2	07/24/2023	1.30000 %	0.00	11,732.55	0.00	0.00	0.00	11,732.55	0.00
1X-4	30711XGD0	07/24/2023	0.80000 %	0.00	7,220.03	0.00	0.00	0.00	7,220.03	0.00
1Y-1	30711XGE8	07/24/2023	2.30000 %	0.00	116,394.45	0.00	0.00	0.00	116,394.45	0.00
1Y-2	30711XGF5	07/24/2023	1.80000 %	0.00	91,091.31	0.00	0.00	0.00	91,091.31	0.00
1Y-3	30711XGG3	07/24/2023	1.30000 %	0.00	65,788.17	0.00	0.00	0.00	65,788.17	0.00
1Y-4	30711XGH1	07/24/2023	0.80000 %	0.00	40,485.03	0.00	0.00	0.00	40,485.03	0.00
Totals				10,020,926,592.73	6,497,456.69	109,046,574.57	6,428.95	9,911,873,589.34	115,544,031.26	3,160,806.12

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

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

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Series 2017-C01



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

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Distribution Date: 25-Jul-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	8,379,278,751.13	20,626,556.08	55,412,391.69	0.00	0.00	76,038,947.77	8,303,239,803.36	0.19714666	76,038,947.77
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	62,821,593.19	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	61,406,474.31	0.39654360	1,415,118.88
1M-2H	567,152,653.00	230,083,618.04	1,406,405.83	3,776,456.53	0.00	0.00	5,182,862.36	224,900,755.67	0.39654360	5,182,862.36
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	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.18963080	1,415,118.88
1M-BH	189,050,884.33	41,032,733.71	1,406,405.83	3,776,456.53	0.00	0.00	5,182,862.36	35,849,871.34	0.18963080	5,182,862.36
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	143,674,000.00	143,674,000.00	0.00	0.00	0.00	0.00	0.00	143,674,000.00	1.00000000	0.00
1B-1H	75,115,980.00	75,115,980.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00	1.00000000	0.00
1B-2H	218,789,980.00	215,635,602.83	0.00	0.00	0.00	6,428.95	6,428.95	215,629,173.88	0.98555324	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	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.18963080	1,415,118.88
1E-B2	51,618,093.67	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.18963080	1,415,118.88
1E-B3	51,618,093.67	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.18963080	1,415,118.88

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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	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.18963080	1,415,118.88
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	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.09481540	1,415,118.88
1E-D2	103,236,187.33	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.09481540	1,415,118.88
1E-D3	103,236,187.33	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.09481540	1,415,118.88
1E-D4	103,236,187.33	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.09481540	1,415,118.88
1E-D5	103,236,187.33	11,203,499.52	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	9,788,380.65	0.09481540	1,415,118.88
1E-F1	103,236,187.33	62,821,593.19	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	61,406,474.32	0.59481540	1,415,118.88
1E-F2	103,236,187.33	62,821,593.19	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	61,406,474.32	0.59481540	1,415,118.88
1E-F3	103,236,187.33	62,821,593.19	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	61,406,474.32	0.59481540	1,415,118.88
1E-F4	103,236,187.33	62,821,593.19	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	61,406,474.32	0.59481540	1,415,118.88
1E-F5	103,236,187.33	62,821,593.19	384,002.37	1,031,116.50	0.00	0.00	1,415,118.88	61,406,474.32	0.59481540	1,415,118.88
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	10,020,926,592.73	29,583,405.66	79,463,168.75	0.00	6,428.95	109,053,003.52	9,911,873,589.34	0.21485998	109,046,574.57

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.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$64,176,000 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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-2023
12-Jul-2023 2:35:15 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
1A-H	42,117,071,181.00	198.95207611	0.48974336	1.31567533	0.00000000	0.00000000	1.80541870	197.14665741	0.19714666	1.80541870
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	405.68199203	2.47976593	6.65862444	0.00000000	0.00000000	9.13839043	396.54360159	0.39654360	9.13839043
1M-2H	567,152,653.00	405.68199201	2.47976594	6.65862446	0.00000000	0.00000000	9.13839040	396.54360159	0.39654360	9.13839040
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	217.04597600	7.43929779	19.97587332	0.00000000	0.00000000	27.41517130	189.63080490	0.18963080	27.41517130
1M-BH	189,050,884.33	217.04597604	7.43929781	19.97587339	0.00000000	0.00000000	27.41517120	189.63080478	0.18963080	27.41517120
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	143,674,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,115,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	985.58262508	0.00000000	0.00000000	0.00000000	0.02938412	0.02938412	985.55324097	0.98555324	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	217.04597600	7.43929779	19.97587332	0.00000000	0.00000000	27.41517130	189.63080490	0.18963080	27.41517130
1E-B2	51,618,093.67	217.04597600	7.43929779	19.97587332	0.00000000	0.00000000	27.41517130	189.63080490	0.18963080	27.41517130
1E-B3	51,618,093.67	217.04597600	7.43929779	19.97587332	0.00000000	0.00000000	27.41517130	189.63080490	0.18963080	27.41517130

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-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	217.04597600	7.43929779	19.97587332	0.00000000	0.00000000	27.41517130	189.63080490	0.18963080	27.41517130
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	108.52298801	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	94.81540246	0.09481540	13.70758565
1E-D2	103,236,187.33	108.52298801	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	94.81540246	0.09481540	13.70758565
1E-D3	103,236,187.33	108.52298801	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	94.81540246	0.09481540	13.70758565
1E-D4	103,236,187.33	108.52298801	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	94.81540246	0.09481540	13.70758565
1E-D5	103,236,187.33	108.52298801	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	94.81540246	0.09481540	13.70758565
1E-F1	103,236,187.33	608.52298806	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	594.81540251	0.59481540	13.70758565
1E-F2	103,236,187.33	608.52298806	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	594.81540251	0.59481540	13.70758565
1E-F3	103,236,187.33	608.52298806	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	594.81540251	0.59481540	13.70758565
1E-F4	103,236,187.33	608.52298806	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	594.81540251	0.59481540	13.70758565
1E-F5	103,236,187.33	608.52298806	3.71964889	9.98793666	0.00000000	0.00000000	13.70758565	594.81540251	0.59481540	13.70758565
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-2023
 12-Jul-2023 2:35:15 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 %	8,379,278,751.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,303,239,803.36
1M-1	N/A	N/A	6.45043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	06/26/23 - 07/24/23	29	8.70043 %	62,821,593.19	440,296.43	0.00	0.00	0.00	0.00	440,296.43	0.00	61,406,474.31
1M-2H	N/A	N/A	0.00000 %	230,083,618.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,900,755.67
1M-2A	N/A	N/A	8.70043 %	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	06/26/23 - 07/24/23	29	8.70043 %	11,203,499.52	78,521.74	0.00	0.00	0.00	0.00	78,521.74	0.00	9,788,380.65
1M-BH	N/A	N/A	0.00000 %	41,032,733.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	35,849,871.34
1M-2C	06/26/23 - 07/24/23	29	8.70043 %	51,618,093.67	361,774.69	0.00	0.00	0.00	0.00	361,774.69	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	06/26/23 - 07/24/23	29	10.90043 %	143,674,000.00	1,261,587.31	0.00	0.00	0.00	0.00	1,261,587.31	0.00	143,674,000.00
1B-1H	N/A	N/A	0.00000 %	75,115,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00
1B-2H	N/A	N/A	0.00000 %	215,635,602.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,629,173.88
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	06/26/23 - 07/24/23	29	2.30000 %	11,203,499.52	20,757.59	0.00	0.00	0.00	0.00	20,757.59	0.00	9,788,380.65
1B-I2	06/26/23 - 07/24/23	29	1.80000 %	11,203,499.52	16,245.07	0.00	0.00	0.00	0.00	16,245.07	0.00	9,788,380.65
1B-I3	06/26/23 - 07/24/23	29	1.30000 %	11,203,499.52	11,732.55	0.00	0.00	0.00	0.00	11,732.55	0.00	9,788,380.65
1B-I4	06/26/23 - 07/24/23	29	0.80000 %	11,203,499.52	7,220.03	0.00	0.00	0.00	0.00	7,220.03	0.00	9,788,380.65
1C-I1	06/26/23 - 07/24/23	29	2.30000 %	51,618,093.67	95,636.86	0.00	0.00	0.00	0.00	95,636.86	0.00	51,618,093.67
1C-I2	06/26/23 - 07/24/23	29	1.80000 %	51,618,093.67	74,846.24	0.00	0.00	0.00	0.00	74,846.24	0.00	51,618,093.67
1C-I3	06/26/23 - 07/24/23	29	1.30000 %	51,618,093.67	54,055.61	0.00	0.00	0.00	0.00	54,055.61	0.00	51,618,093.67
1C-I4	06/26/23 - 07/24/23	29	0.80000 %	51,618,093.67	33,264.99	0.00	0.00	0.00	0.00	33,264.99	0.00	51,618,093.67
1E-A1	N/A	N/A	6.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.40043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.90043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/26/23 - 07/24/23	29	6.40043 %	11,203,499.52	57,764.14	0.00	0.00	0.00	0.00	57,764.14	0.00	9,788,380.65
1E-B2	06/26/23 - 07/24/23	29	6.90043 %	11,203,499.52	62,276.67	0.00	0.00	0.00	0.00	62,276.67	0.00	9,788,380.65

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Series 2017-C01



Distribution Date: 25-Jul-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/26/23 - 07/24/23	29	7.40043 %	11,203,499.52	66,789.19	0.00	0.00	0.00	0.00	66,789.19	0.00	9,788,380.65
1E-B4	06/26/23 - 07/24/23	29	7.90043 %	11,203,499.52	71,301.71	0.00	0.00	0.00	0.00	71,301.71	0.00	9,788,380.65
1E-C1	06/26/23 - 07/24/23	29	6.40043 %	51,618,093.67	266,137.83	0.00	0.00	0.00	0.00	266,137.83	0.00	51,618,093.67
1E-C2	06/26/23 - 07/24/23	29	6.90043 %	51,618,093.67	286,928.45	0.00	0.00	0.00	0.00	286,928.45	0.00	51,618,093.67
1E-C3	06/26/23 - 07/24/23	29	7.40043 %	51,618,093.67	307,719.07	0.00	0.00	0.00	0.00	307,719.07	0.00	51,618,093.67
1E-C4	06/26/23 - 07/24/23	29	7.90043 %	51,618,093.67	328,509.69	0.00	0.00	0.00	0.00	328,509.69	0.00	51,618,093.67
1E-D1	06/26/23 - 07/24/23	29	6.40043 %	11,203,499.52	57,764.14	0.00	0.00	0.00	0.00	57,764.14	0.00	9,788,380.65
1E-D2	06/26/23 - 07/24/23	29	6.90043 %	11,203,499.52	62,276.67	0.00	0.00	0.00	0.00	62,276.67	0.00	9,788,380.65
1E-D3	06/26/23 - 07/24/23	29	7.40043 %	11,203,499.52	66,789.19	0.00	0.00	0.00	0.00	66,789.19	0.00	9,788,380.65
1E-D4	06/26/23 - 07/24/23	29	7.90043 %	11,203,499.52	71,301.71	0.00	0.00	0.00	0.00	71,301.71	0.00	9,788,380.65
1E-D5	06/26/23 - 07/24/23	29	8.70043 %	11,203,499.52	78,521.74	0.00	0.00	0.00	0.00	78,521.74	0.00	9,788,380.65
1E-F1	06/26/23 - 07/24/23	29	6.40043 %	62,821,593.19	323,901.97	0.00	0.00	0.00	0.00	323,901.97	0.00	61,406,474.32
1E-F2	06/26/23 - 07/24/23	29	6.90043 %	62,821,593.19	349,205.12	0.00	0.00	0.00	0.00	349,205.12	0.00	61,406,474.32
1E-F3	06/26/23 - 07/24/23	29	7.40043 %	62,821,593.19	374,508.26	0.00	0.00	0.00	0.00	374,508.26	0.00	61,406,474.32
1E-F4	06/26/23 - 07/24/23	29	7.90043 %	62,821,593.19	399,811.40	0.00	0.00	0.00	0.00	399,811.40	0.00	61,406,474.32
1E-F5	06/26/23 - 07/24/23	29	8.70043 %	62,821,593.19	440,296.43	0.00	0.00	0.00	0.00	440,296.43	0.00	61,406,474.32
1X-1	06/26/23 - 07/24/23	29	2.30000 %	11,203,499.52	20,757.59	0.00	0.00	0.00	0.00	20,757.59	0.00	9,788,380.64
1X-2	06/26/23 - 07/24/23	29	1.80000 %	11,203,499.52	16,245.07	0.00	0.00	0.00	0.00	16,245.07	0.00	9,788,380.64
1X-3	06/26/23 - 07/24/23	29	1.30000 %	11,203,499.52	11,732.55	0.00	0.00	0.00	0.00	11,732.55	0.00	9,788,380.64
1X-4	06/26/23 - 07/24/23	29	0.80000 %	11,203,499.52	7,220.03	0.00	0.00	0.00	0.00	7,220.03	0.00	9,788,380.64
1Y-1	06/26/23 - 07/24/23	29	2.30000 %	62,821,593.18	116,394.45	0.00	0.00	0.00	0.00	116,394.45	0.00	61,406,474.31
1Y-2	06/26/23 - 07/24/23	29	1.80000 %	62,821,593.18	91,091.31	0.00	0.00	0.00	0.00	91,091.31	0.00	61,406,474.31
1Y-3	06/26/23 - 07/24/23	29	1.30000 %	62,821,593.18	65,788.17	0.00	0.00	0.00	0.00	65,788.17	0.00	61,406,474.31
1Y-4	06/26/23 - 07/24/23	29	0.80000 %	62,821,593.18	40,485.03	0.00	0.00	0.00	0.00	40,485.03	0.00	61,406,474.31
Totals					6,497,456.69	0.00	0.00	0.00	0.00	6,497,456.69	0.00	

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

Contact:
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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jul-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 %	198.95207611	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	197.14665741
1M-1	457,271,000.00	6.45043 %	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	8.70043 %	405.68199203	2.84329518	0.00000000	0.00000000	0.00000000	0.00000000	2.84329518	0.00000000	396.54360159
1M-2H	567,152,653.00	0.00000 %	405.68199201	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.54360159
1M-2A	51,618,093.67	8.70043 %	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	8.70043 %	217.04597600	1.52120573	0.00000000	0.00000000	0.00000000	0.00000000	1.52120573	0.00000000	189.63080490
1M-BH	189,050,884.33	0.00000 %	217.04597604	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	189.63080478
1M-2C	51,618,093.67	8.70043 %	1000.00000000	7.00867979	0.00000000	0.00000000	0.00000000	0.00000000	7.00867979	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	143,674,000.00	10.90043 %	1000.00000000	8.78090197	0.00000000	0.00000000	0.00000000	0.00000000	8.78090197	0.00000000	1000.00000000
1B-1H	75,115,980.00	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 %	985.58262508	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.55324097
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 %	217.04597600	0.40213787	0.00000000	0.00000000	0.00000000	0.00000000	0.40213787	0.00000000	189.63080490
1B-I2	0.00	1.80000 %	217.04597600	0.31471658	0.00000000	0.00000000	0.00000000	0.00000000	0.31471658	0.00000000	189.63080490
1B-I3	0.00	1.30000 %	217.04597600	0.22729530	0.00000000	0.00000000	0.00000000	0.00000000	0.22729530	0.00000000	189.63080490
1B-I4	0.00	0.80000 %	217.04597600	0.13987401	0.00000000	0.00000000	0.00000000	0.00000000	0.13987401	0.00000000	189.63080490
1C-I1	0.00	2.30000 %	1000.00000000	1.85277784	0.00000000	0.00000000	0.00000000	0.00000000	1.85277784	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000008	0.00000000	0.00000000	0.00000000	0.00000000	1.45000008	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722213	0.00000000	0.00000000	0.00000000	0.00000000	1.04722213	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444437	0.00000000	0.00000000	0.00000000	0.00000000	0.64444437	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.40043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.90043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.40043 %	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	7.90043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.40043 %	217.04597600	1.11906767	0.00000000	0.00000000	0.00000000	0.00000000	1.11906767	0.00000000	189.63080490
1E-B2	51,618,093.67	6.90043 %	217.04597600	1.20648915	0.00000000	0.00000000	0.00000000	0.00000000	1.20648915	0.00000000	189.63080490
1E-B3	51,618,093.67	7.40043 %	217.04597600	1.29391043	0.00000000	0.00000000	0.00000000	0.00000000	1.29391043	0.00000000	189.63080490
1E-B4	51,618,093.67	7.90043 %	217.04597600	1.38133172	0.00000000	0.00000000	0.00000000	0.00000000	1.38133172	0.00000000	189.63080490
1E-C1	51,618,093.67	6.40043 %	1000.00000000	5.15590195	0.00000000	0.00000000	0.00000000	0.00000000	5.15590195	0.00000000	1000.00000000
1E-C2	51,618,093.67	6.90043 %	1000.00000000	5.55867971	0.00000000	0.00000000	0.00000000	0.00000000	5.55867971	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.40043 %	1000.00000000	5.96145747	0.00000000	0.00000000	0.00000000	0.00000000	5.96145747	0.00000000	1000.00000000
1E-C4	51,618,093.67	7.90043 %	1000.00000000	6.36423523	0.00000000	0.00000000	0.00000000	0.00000000	6.36423523	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.40043 %	108.52298801	0.55953384	0.00000000	0.00000000	0.00000000	0.00000000	0.55953384	0.00000000	94.81540246
1E-D2	103,236,187.33	6.90043 %	108.52298801	0.60324458	0.00000000	0.00000000	0.00000000	0.00000000	0.60324458	0.00000000	94.81540246
1E-D3	103,236,187.33	7.40043 %	108.52298801	0.64695522	0.00000000	0.00000000	0.00000000	0.00000000	0.64695522	0.00000000	94.81540246
1E-D4	103,236,187.33	7.90043 %	108.52298801	0.69066586	0.00000000	0.00000000	0.00000000	0.00000000	0.69066586	0.00000000	94.81540246
1E-D5	103,236,187.33	8.70043 %	108.52298801	0.76060287	0.00000000	0.00000000	0.00000000	0.00000000	0.76060287	0.00000000	94.81540246
1E-F1	103,236,187.33	6.40043 %	608.52298806	3.13748481	0.00000000	0.00000000	0.00000000	0.00000000	3.13748481	0.00000000	594.81540251
1E-F2	103,236,187.33	6.90043 %	608.52298806	3.38258443	0.00000000	0.00000000	0.00000000	0.00000000	3.38258443	0.00000000	594.81540251
1E-F3	103,236,187.33	7.40043 %	608.52298806	3.62768395	0.00000000	0.00000000	0.00000000	0.00000000	3.62768395	0.00000000	594.81540251
1E-F4	103,236,187.33	7.90043 %	608.52298806	3.87278347	0.00000000	0.00000000	0.00000000	0.00000000	3.87278347	0.00000000	594.81540251
1E-F5	103,236,187.33	8.70043 %	608.52298806	4.26494276	0.00000000	0.00000000	0.00000000	0.00000000	4.26494276	0.00000000	594.81540251
1X-1	0.00	2.30000 %	108.52298801	0.20106893	0.00000000	0.00000000	0.00000000	0.00000000	0.20106893	0.00000000	94.81540236
1X-2	0.00	1.80000 %	108.52298801	0.15735829	0.00000000	0.00000000	0.00000000	0.00000000	0.15735829	0.00000000	94.81540236
1X-3	0.00	1.30000 %	108.52298801	0.11364765	0.00000000	0.00000000	0.00000000	0.00000000	0.11364765	0.00000000	94.81540236
1X-4	0.00	0.80000 %	108.52298801	0.06993701	0.00000000	0.00000000	0.00000000	0.00000000	0.06993701	0.00000000	94.81540236
1Y-1	0.00	2.30000 %	608.52298796	1.12745785	0.00000000	0.00000000	0.00000000	0.00000000	1.12745785	0.00000000	594.81540241
1Y-2	0.00	1.80000 %	608.52298796	0.88235833	0.00000000	0.00000000	0.00000000	0.00000000	0.88235833	0.00000000	594.81540241
1Y-3	0.00	1.30000 %	608.52298796	0.63725881	0.00000000	0.00000000	0.00000000	0.00000000	0.63725881	0.00000000	594.81540241
1Y-4	0.00	0.80000 %	608.52298796	0.39215929	0.00000000	0.00000000	0.00000000	0.00000000	0.39215929	0.00000000	594.81540241

(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	3,142,598.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(6,428.95)
Total Deposits	3,136,169.28
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,117,002.62
Total Withdrawals (Pool Distribution Amount)	3,136,169.28
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	82,643,357.96
Total Principal Reduction Cumulative	34,734,029,845.41
Scheduled Principal Current	22,416,964.28
Scheduled Principal Cumulative	3,563,503,964.84
Unscheduled Principal Current	60,219,964.73
Unscheduled Principal Cumulative	31,167,365,116.45
Senior Reduction Amount	76,038,947.77
Subordinate Reduction Amount	6,597,981.24
Calculated Tranche Write-down Amount	6,428.95
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	102,605.12
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	51,615.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	51455
Period Reference Pool Removal Loan Count	340
Period Ending Loan Count	51115
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,023,966,187.28
Period PIF Loan Count Current	339
PIF Loan Count Cumulative	128786
Period PIF Loan UPB Current	53,229,606.26
PIF Loan UPB Cumulative	29,983,077,290.93
Period Partial Prepayment Amount	7,152,805.76
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	32,750.23
Credit Event Amount Cumulative	20,802,657.73
Total Active Modified Loan Count	956
Total Active Modified Loan UPB	229,129,050.04
Libor Rate	5.150430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.013155%
Subordinate Percentage	7.986845%
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 %	4.770000 %	4.810000 %
1M-2H	0.00	0.00	1.000000 %	4.770000 %	4.810000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.410000 %	7.480000 %
1M-2C	0.00	0.00	1.000000 %	4.770000 %	4.810000 %
1B-1	0.00	0.00	0.500000 %	2.370000 %	2.390000 %
1B-1H	0.00	0.00	0.500000 %	2.370000 %	2.390000 %
1B-2H	6,428.95	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	446	80,417,838.55	0.872542 %	0.891158 %
60 Days	101	17,232,466.20	0.197594 %	0.190963 %
90 Days	35	5,747,339.13	0.068473 %	0.063690 %
120 Days	17	4,138,903.98	0.033258 %	0.045866 %
150 Days	23	4,600,729.90	0.044997 %	0.050983 %
180+ Days	222	47,523,577.23	0.434315 %	0.526637 %
Totals	844	159,660,854.99	1.651179 %	1.769298 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	374	105,915,562.34	102,605.12	0.096874

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	320,185.07	95.12	0.029708
Summary	0037906667	150,897.01	204.34	0.135417
Summary	0037906755	266,700.56	303.37	0.113749
Summary	0037906920	159,645.56	149.67	0.093751
Summary	0037907226	143,543.92	224.29	0.156252
Summary	0037907273	252,403.14	26.29	0.010416
Summary	0037907638	300,934.55	31.35	0.010418
Summary	0037907913	317,348.62	264.46	0.083334
Summary	0037908497	267,142.66	222.62	0.083334
Summary	0037909377	625,955.23	391.22	0.062500
Summary	0037910358	319,320.21	365.89	0.114584
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	409,868.92	640.42	0.156250
Summary	0037910785	208,180.07	281.91	0.135416
Summary	0037910899	87,997.29	91.66	0.104162
Summary	0037911544	72,545.59	60.45	0.083327
Summary	0037911950	160,077.02	133.40	0.083335
Summary	0037912743	254,001.33	291.04	0.114582
Summary	0037912808	151,201.46	173.25	0.114582
Summary	0037912864	134,575.21	126.16	0.093747
Summary	0037914152	399,920.82	499.90	0.125000
Summary	0037914854	215,353.16	291.62	0.135415
Summary	0037915031	350,073.63	291.73	0.083334
Summary	0037915737	428,112.49	430.37	0.100527
Summary	0037916242	360,288.07	337.77	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916736	387,333.39	40.35	0.010417
Summary	0037916774	584,257.03	791.18	0.135416
Summary	0037917245	249,445.00	415.74	0.166666
Summary	0037918000	96,317.98	70.23	0.072915
Summary	0037918420	355,500.96	407.34	0.114582
Summary	0037918526	113,268.74	176.98	0.156248
Summary	0037918592	210,496.06	131.56	0.062500
Summary	0037918962	116,479.33	194.13	0.166665
Summary	0037919007	222,459.17	332.21	0.149335
Summary	0037919126	393,608.27	205.00	0.052082
Summary	0037919235	331,699.23	380.07	0.114583
Summary	0037919910	223,516.55	186.26	0.083332
Summary	0037920217	215,935.25	247.43	0.114585
Summary	0037920228	376,540.37	509.90	0.135417
Summary	0037920310	614,025.08	959.41	0.156249
Summary	0037920328	88,497.39	109.88	0.124162
Summary	0037920372	93,407.76	97.30	0.104167
Summary	0037921630	199,456.21	311.65	0.156250
Summary	0037921946	215,547.63	89.81	0.041666
Summary	0037922111	324,443.27	473.15	0.145834
Summary	0037922321	235,950.19	196.63	0.083335
Summary	0037922778	469,481.53	537.95	0.114584
Summary	0037923627	437,346.10	406.37	0.092917
Summary	0037923690	272,052.96	283.39	0.104167
Summary	0037924175	345,015.13	539.09	0.156251
Summary	0037924237	127,324.88	159.16	0.125003
Summary	0037924491	38,902.09	72.94	0.187496
Summary	0037925153	227,627.18	308.25	0.135419
Summary	0037925406	345,283.49	320.83	0.092918
Summary	0037927043	486,169.90	810.28	0.166666
Summary	0037928632	211,087.56	228.68	0.108334
Summary	0037928829	352,327.11	440.41	0.125000
Summary	0037928948	406,334.13	59.65	0.014680
Summary	0037928963	198,922.82	227.93	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929618	214,658.54	83.18	0.038750
Summary	0037929685	349,109.44	218.19	0.062499
Summary	0037929845	470,778.40	343.28	0.072918
Summary	0037929890	237,042.25	211.25	0.089119
Summary	0037929894	278,034.19	173.77	0.062500
Summary	0037930698	204,603.35	234.44	0.114583
Summary	0037931237	87,768.97	136.41	0.155419
Summary	0037931245	126,239.84	157.80	0.125000
Summary	0037931314	282,088.20	323.23	0.114585
Summary	0037931403	349,652.20	37.71	0.010785
Summary	0037931764	397,814.91	162.44	0.040833
Summary	0037932340	336,727.17	385.83	0.114582
Summary	0037933234	303,777.36	443.01	0.145834
Summary	0037933278	611,588.24	828.19	0.135416
Summary	0037933299	192,436.77	360.82	0.187501
Summary	0037933427	377,849.97	511.67	0.135416
Summary	0037933708	193,158.96	160.97	0.083336
Summary	0037934240	275,688.51	231.35	0.083917
Summary	0037935747	242,717.68	202.26	0.083331
Summary	0037936143	344,369.21	215.23	0.062500
Summary	0037936485	254,807.71	212.34	0.083333
Summary	0037936534	246,694.39	154.18	0.062498
Summary	0037937636	179,047.97	242.46	0.135416
Summary	0037937662	176,061.43	318.80	0.181073
Summary	0037938096	143,525.76	239.21	0.166667
Summary	0037938169	85,337.47	124.45	0.145833
Summary	0037939022	318,842.11	199.28	0.062501
Summary	0037939239	166,238.09	207.80	0.125001
Summary	0037939504	402,355.36	335.30	0.083334
Summary	0037939825	219,979.84	229.15	0.104169
Summary	0037939872	345,873.45	396.31	0.114582
Summary	0037939910	191,513.28	179.54	0.093748
Summary	0037940164	200,774.55	230.05	0.114581
Summary	0037940409	259,069.69	161.92	0.062501

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941023	144,914.44	181.14	0.124998
Summary	0037941111	373,268.03	466.59	0.125001
Summary	0037941808	249,950.22	312.44	0.125001
Summary	0037941995	286,418.82	238.68	0.083333
Summary	0037942230	482,350.17	552.69	0.114583
Summary	0037942354	166,313.01	103.95	0.062503
Summary	0037942765	605,584.62	436.53	0.072084
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,355.41	114.27	0.145835
Summary	0037942984	51,768.11	64.71	0.125000
Summary	0037943035	154,342.71	225.08	0.145831
Summary	0037943056	379,815.56	395.64	0.104166
Summary	0037943120	392,115.56	530.99	0.135417
Summary	0037943660	79,992.79	36.78	0.045979
Summary	0037944097	220,390.92	344.36	0.156250
Summary	0037944396	416,231.29	303.50	0.072916
Summary	0037944613	555,588.88	405.12	0.072917
Summary	0037945192	132,861.88	30.86	0.023227
Summary	0037946275	185,998.47	176.61	0.094952
Summary	0037947230	271,040.11	169.40	0.062500
Summary	0037947271	626,415.84	652.52	0.104167
Summary	0037947337	237,319.61	74.16	0.031249
Summary	0037948144	524,740.56	651.55	0.124166
Summary	0037948457	410,812.91	342.34	0.083332
Summary	0037948957	88,188.27	27.56	0.031251
Summary	0037949123	200,757.57	146.39	0.072919
Summary	0037949245	428,324.06	198.64	0.046376
Summary	0037949905	540,170.72	393.87	0.072916
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037951452	196,090.81	309.55	0.157861
Summary	0037951648	243,900.19	255.64	0.104813
Summary	0037951661	241,572.20	211.74	0.087651
Summary	0037952031	569,179.32	592.90	0.104168
Summary	0037953193	97,282.92	6.66	0.006846

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953222	352,653.94	330.61	0.093749
Summary	0037954837	571,633.96	416.82	0.072917
Summary	0037955036	81,159.95	84.54	0.104165
Summary	0037955188	119,959.13	187.44	0.156253
Summary	0037955574	626,158.80	456.57	0.072916
Summary	0037955856	408,805.50	379.85	0.092917
Summary	0037955992	376,537.10	368.69	0.097916
Summary	0037956042	109,610.58	159.85	0.145834
Summary	0037956344	212,853.04	310.41	0.145833
Summary	0037956651	393,269.09	409.66	0.104168
Summary	0037956697	400,817.59	250.51	0.062500
Summary	0037956792	343,492.18	286.24	0.083332
Summary	0037956995	96,584.94	171.04	0.177088
Summary	0037957674	200,114.88	187.61	0.093751
Summary	0037958257	337,709.47	422.14	0.125001
Summary	0037958446	405,052.21	506.32	0.125001
Summary	0037958789	176,218.70	43.28	0.024560
Summary	0037958853	296,687.38	216.33	0.072915
Summary	0037958941	400,620.56	375.58	0.093750
Summary	0037959210	415,024.58	302.62	0.072916
Summary	0037959486	129,510.87	229.34	0.177082
Summary	0037959703	462,766.85	667.98	0.144345
Summary	0037959834	500,510.92	782.05	0.156250
Summary	0037960833	146,987.31	107.18	0.072918
Summary	0037961113	238,677.74	273.48	0.114581
Summary	0037962551	397,908.75	248.69	0.062499
Summary	0037963051	341,609.83	284.67	0.083332
Summary	0037963863	400,203.28	166.75	0.041666
Summary	0037963954	246,826.12	102.84	0.041665
Summary	0037964051	400,040.73	333.37	0.083334
Summary	0037964118	193,109.97	120.69	0.062498
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	144,896.18	181.12	0.125000
Summary	0037966128	395,594.35	476.03	0.120333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037966854	244,501.10	254.69	0.104167
Summary	0037966959	190,058.78	16.79	0.008834
Summary	0037967749	528,225.89	330.14	0.062500
Summary	0037967788	95,134.46	8.92	0.009376
Summary	0037968231	319,123.85	378.16	0.118499
Summary	0037968251	156,008.77	211.26	0.135415
Summary	0037968520	229,116.13	214.80	0.093752
Summary	0037969438	282,788.91	324.03	0.114584
Summary	0037969557	141,023.40	190.97	0.135417
Summary	0037970194	603,570.23	565.85	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	131,903.52	109.92	0.083334
Summary	0037971104	208,358.02	238.74	0.114582
Summary	0037971636	339,577.68	353.73	0.104168
Summary	0037971676	205,551.03	205.55	0.099999
Summary	0037971677	155,755.05	162.24	0.104164
Summary	0037971975	137,383.03	171.73	0.125001
Summary	0037972397	242,247.78	126.17	0.052083
Summary	0037972886	201,688.38	231.10	0.114583
Summary	0037972921	382,300.01	477.88	0.125001
Summary	0037973601	161,151.86	151.08	0.093750
Summary	0037973741	383,147.37	239.47	0.062501
Summary	0037974449	151,867.81	94.92	0.062502
Summary	0037974450	336,826.27	210.52	0.062501
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	233,462.08	243.19	0.104167
Summary	0037976249	30,017.48	25.01	0.083318
Summary	0037976401	87,205.24	118.09	0.135416
Summary	0037977307	217,440.76	146.55	0.067398
Summary	0037978472	187,567.72	175.84	0.093747
Summary	0037978532	199,772.48	187.29	0.093752
Summary	0037978651	384,816.21	120.26	0.031251
Summary	0037979877	370,248.74	501.38	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	160,237.47	33.38	0.020832
Summary	0037981586	320,591.03	166.97	0.052082
Summary	0037982100	553,694.34	634.44	0.114583
Summary	0037982810	228,367.90	214.09	0.093748
Summary	0037982823	238,000.54	198.33	0.083332
Summary	0037984013	130,732.19	190.65	0.145832
Summary	0037984054	122,114.63	127.20	0.104164
Summary	0037984873	222,010.57	300.64	0.135417
Summary	0037984901	645,176.46	1,142.50	0.177083
Summary	0037984906	243,617.41	329.90	0.135417
Summary	0037985043	257,144.63	401.79	0.156251
Summary	0037985656	274,155.21	285.58	0.104167
Summary	0037985917	333,946.89	208.72	0.062501
Summary	0037987955	488,708.16	407.26	0.083334
Summary	0037988315	348,114.47	108.79	0.031251
Summary	0037989012	276,267.62	172.67	0.062501
Summary	0037989578	334,226.95	341.29	0.102113
Summary	0037989593	333,149.15	451.14	0.135417
Summary	0037990479	132,587.49	124.30	0.093749
Summary	0037991131	74,120.35	53.43	0.072085
Summary	0037991482	369,503.42	14.10	0.003816
Summary	0037991712	189,883.33	237.35	0.124998
Summary	0037991764	388,844.05	354.90	0.091271
Summary	0037992592	131,086.38	121.80	0.092916
Summary	0037992663	420,669.21	482.02	0.114584
Summary	0037994165	575,331.77	479.44	0.083333
Summary	0037994776	233,898.25	217.33	0.092916
Summary	0037995663	290,043.10	332.34	0.114583
Summary	0037995791	81,340.00	67.78	0.083329
Summary	0037995851	112,921.85	152.92	0.135421
Summary	0037996072	161,836.96	41.13	0.025414
Summary	0037996145	261,290.74	242.78	0.092916
Summary	0037997456	648,137.12	675.14	0.104166
Summary	0037998555	468,882.82	390.74	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037999339	402,927.29	587.60	0.145833
Summary	0037999501	357,726.70	484.42	0.135416
Summary	0037999724	253,191.31	184.62	0.072917
Summary	0038001096	126,973.90	132.26	0.104163
Summary	0038001111	332,539.88	12.20	0.003669
Summary	0038002395	256,533.81	240.50	0.093750
Summary	0038002946	291,295.07	424.81	0.145835
Summary	0038003503	255,063.45	185.98	0.072915
Summary	0038003541	394,307.15	410.74	0.104168
Summary	0038003894	219,145.28	319.59	0.145835
Summary	0038004305	140,107.45	160.54	0.114583
Summary	0038006391	300,513.80	93.91	0.031250
Summary	0038006561	123,240.85	64.19	0.052085
Summary	0038007050	86,788.14	108.49	0.125006
Summary	0038007659	415,485.32	389.52	0.093751
Summary	0038008390	1,191,654.94	1,365.44	0.114584
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,581.74	194.66	0.156251
Summary	0038008503	296,124.94	370.16	0.125001
Summary	0038011142	349,365.34	291.14	0.083334
Summary	0038011269	122,984.42	140.92	0.114584
Summary	0038011489	146,428.05	213.54	0.145833
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	323,452.22	370.62	0.114583
Summary	0038012001	604,325.07	818.36	0.135417
Summary	0038012287	79,813.76	91.45	0.114579
Summary	0038012288	114,328.47	23.82	0.020835
Summary	0038013195	172,893.47	252.14	0.145835
Summary	0038013556	339,957.81	212.47	0.062499
Summary	0038013828	599,292.18	499.41	0.083333
Summary	0038014437	330,333.57	447.33	0.135418
Summary	0038015845	348,602.56	677.64	0.194388
Summary	0038015927	174,013.04	72.51	0.041669
Summary	0038016650	596,453.56	372.78	0.062499

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038016659	306,318.18	29.36	0.009585
Summary	0038018327	109,629.89	125.62	0.114586
Summary	0038019091	104,685.33	152.67	0.145837
Summary	0038019732	491,215.02	614.02	0.125000
Summary	0038019761	199,852.44	229.00	0.114585
Summary	0038021361	203,838.70	106.17	0.052085
Summary	0038021392	208,359.75	173.63	0.083332
Summary	0038021618	158,104.33	181.16	0.114583
Summary	0038021905	196,623.39	182.70	0.092919
Summary	0038022113	254,852.28	159.28	0.062499
Summary	0038022294	348,550.09	327.36	0.093921
Summary	0038022359	263,883.11	329.85	0.124999
Summary	0038022535	317,814.49	463.48	0.145834
Summary	0038022987	194,169.22	161.81	0.083335
Summary	0038024644	160,688.81	115.83	0.072083
Summary	0038024715	291,928.31	304.09	0.104166
Summary	0038025122	361,473.96	37.65	0.010416
Summary	0038025316	355,414.13	296.18	0.083334
Summary	0038025508	256,200.19	373.63	0.145835
Summary	0038025653	208,499.34	173.75	0.083334
Summary	0038026322	340,046.44	212.53	0.062500
Summary	0038027127	312,921.71	162.98	0.052083
Summary	0038028847	698,104.22	872.63	0.125000
Summary	0038028911	325,540.95	339.11	0.104168
Summary	0038029096	156,740.88	244.91	0.156252
Summary	0038029488	85,806.74	62.57	0.072920
Summary	0038030860	211,734.49	176.45	0.083336
Summary	0038031062	317,178.07	132.16	0.041667
Summary	0038031835	161,128.42	268.55	0.166668
Summary	0038031840	379,733.71	474.67	0.125001
Summary	0038031918	280,013.70	379.19	0.135418
Summary	0038032384	110,966.68	34.68	0.031253
Summary	0038032497	291,379.28	242.82	0.083335
Summary	0038032614	158,192.39	131.83	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	199,782.01	187.30	0.093752
Summary	0038035260	184,542.29	269.12	0.145831
Summary	0038035918	386,161.13	402.25	0.104166
Summary	0038037051	373,775.29	350.41	0.093749
Summary	0038037345	433,432.37	406.34	0.093749
Summary	0038043040	543,009.95	621.51	0.114456
Summary	0038043127	132,505.18	98.48	0.074322
Summary	0038043596	417,586.31	391.14	0.093667
Summary	0038044317	180,914.40	18.85	0.010419
Summary	0038044822	59,482.22	36.37	0.061144
Summary	0038045629	611,917.34	573.67	0.093750
Summary	0038046388	547,137.57	626.93	0.114584
Summary	0038046883	137,871.70	229.79	0.166669
Summary	0038047173	303,920.54	126.63	0.041665
Summary	0038048610	90,923.84	94.71	0.104164
Summary	0038049391	279,505.52	232.92	0.083333
Summary	0038049580	318,637.63	232.34	0.072917
Summary	0038052449	151,575.18	189.47	0.125001
Summary	0038052814	1,065,796.20	1,936.07	0.181655
Summary	0038052902	398,597.21	373.68	0.093749
Summary	0038053555	89,313.94	34.82	0.038986
Summary	0038055270	505,505.03	526.57	0.104167
Summary	0038055358	117,398.05	133.54	0.113750
Summary	0038056750	290,550.31	151.33	0.052084
Summary	0038057036	220,061.51	206.31	0.093751
Summary	0038059209	375,488.23	273.79	0.072916
Summary	0038059651	302,608.78	308.11	0.101818
Summary	0038060684	308,917.08	225.25	0.072916
Summary	0038061275	48,409.44	65.55	0.135407
Summary	0038061628	416,584.86	390.55	0.093750
Summary	0038062823	302,768.07	220.77	0.072917
Summary	0038062899	137,627.28	86.02	0.062502
Summary	0038062918	382,602.65	318.84	0.083334

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038063121	363,167.00	421.78	0.116139
Summary	0038063951	295,255.35	212.83	0.072083
Summary	0038063988	166,771.60	277.95	0.166665
Summary	0038064208	319,552.15	233.01	0.072918
Summary	0038064234	352,621.02	404.04	0.114582
Summary	0038064848	416,826.48	347.36	0.083334
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	400,883.97	626.38	0.156250
Summary	0038065246	143,364.94	209.07	0.145831
Summary	0038065526	171,166.70	124.81	0.072917
Summary	0038067996	151,947.45	79.14	0.052084
Summary	0038068248	56,913.04	53.36	0.093757
Summary	0038068842	255,551.14	372.68	0.145834
Summary	0038069719	334,271.99	313.38	0.093750
Summary	0038070082	180,068.18	94.34	0.052391
Summary	0038070250	217,200.04	203.63	0.093752
Summary	0038070374	316,490.19	296.71	0.093750
Summary	0038070435	299,436.26	374.30	0.125002
Summary	0038071595	303,510.02	353.03	0.116316
Summary	0038072253	482,978.64	301.86	0.062500
Summary	0038074587	409,676.71	341.40	0.083334
Summary	0038075022	139,840.44	131.10	0.093750
Summary	0038075618	99,173.33	10.33	0.010416
Summary	0038075628	179,538.56	205.72	0.114583
Summary	0038076966	342,733.89	249.91	0.072917
Summary	0038077065	251,534.12	183.41	0.072917
Summary	0038077162	337,361.42	421.70	0.124999
Summary	0038077227	255,883.66	346.51	0.135417
Summary	0038081872	431,463.95	269.66	0.062499
Summary	0038082233	329,880.80	177.68	0.053862
Summary	0038082800	76,946.05	135.62	0.176253
Summary	0038083109	63,171.42	21.93	0.034715
Summary	0038083637	319,025.24	299.09	0.093751
Summary	0038084293	123,609.87	90.13	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038084323	232,668.01	363.54	0.156248
Summary	0038084713	335,652.13	559.42	0.166667
Summary	0038085226	233,378.80	121.55	0.052083
Summary	0038085336	314,732.95	226.87	0.072083
Summary	0038086049	357,804.39	74.54	0.020833
Summary	0038086689	415,690.71	175.93	0.042322
Summary	0038087593	321,778.38	402.22	0.124999
Summary	0038087691	288,093.40	150.05	0.052084
Summary	0038087693	284,052.24	287.23	0.101119

Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	32,750.23	6,443.15	19.674

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037950962	32,750.23	6,443.15	19.674

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	586,306.50	(14.20)	37,188.63	6.343

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038008591	180,139.94	87.00	(7,606.40)	(4.222)
0038010004	406,166.56	(101.20)	44,795.03	11.029

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 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



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
130	20,802,657.73	3,160,807.79	15.194

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
0037909339	435,806.60	104,608.49	24.003
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	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037938237	103,222.77	15,296.28	14.819
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
0037941465	378,867.66	93,299.95	24.626
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	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	6,443.15	19.674
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
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	73,628.14	18.409

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	13,873.24	7.231
0037973677	27,792.28	20,996.80	75.549
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
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
0037983961	141,629.91	29,059.33	20.518
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,606.40)	(4.222)
0038008767	145,025.78	56,715.77	39.107

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	44,795.03	11.029
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	1,829.15	4.396
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,219.89	59.942
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
0038047856	47,915.10	26,120.45	54.514
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038069537	158,175.83	37,963.41	24.001
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
0038074443	165,657.62	4,594.24	2.773
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)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	619,056.73	6,428.95	0.000 %	0	0.00	0.00	0.000 %	3	619,056.73	6,428.95	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	0037950962	36,000.00	4.750 %	FL	80.00	360	32,750.23	06/30/2023	6,443.15	6,443.15
Summary	0038008591	190,000.00	4.125 %	TX	80.00	360	180,139.94	05/31/2022	87.00	(7,606.40)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	44,795.03

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

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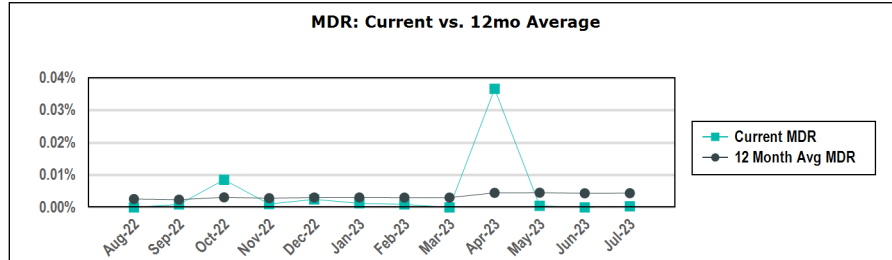
Distribution Date: 25-Jul-2023
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Realized Loss Report - Collateral

Summary

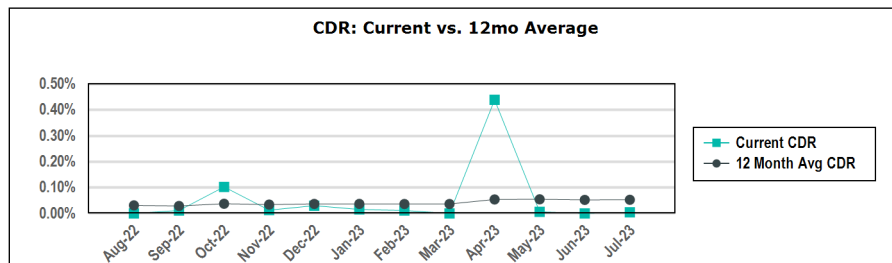
MDR

Current Month 0.000 %
 3 Month Average 0.000 %
 12 Month Average 0.004 %



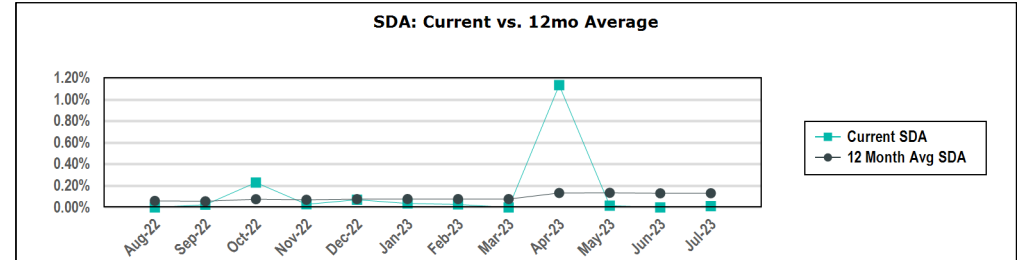
CDR

Current Month 0.004 %
 3 Month Average 0.004 %
 12 Month Average 0.053 %



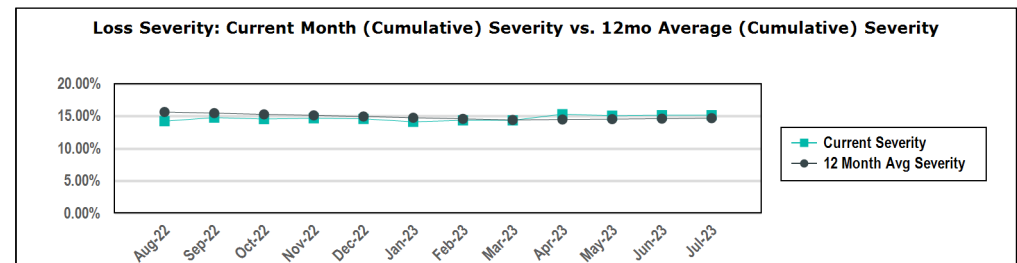
SDA

Current Month 0.012 %
 3 Month Average 0.009 %
 12 Month Average 0.132 %



Loss Severity

Current Month (Cumulative) 15.194 %
 3 Month Average (Cumulative) 15.162 %
 12 Month Average (Cumulative) 14.739 %



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	0.663 %
3 Month Average	0.577 %
12 Month Average	0.703 %

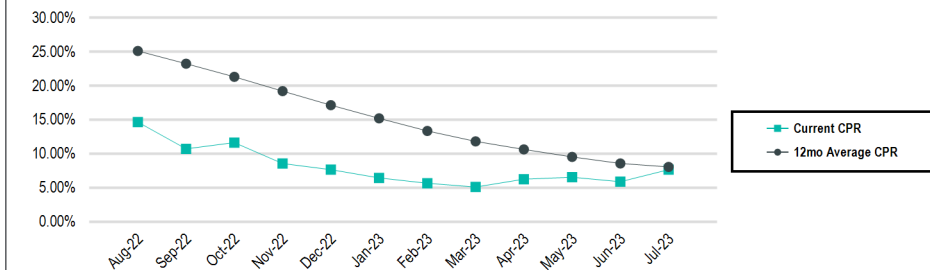
CPR

Current Month	7.672 %
3 Month Average	6.711 %
12 Month Average	8.083 %

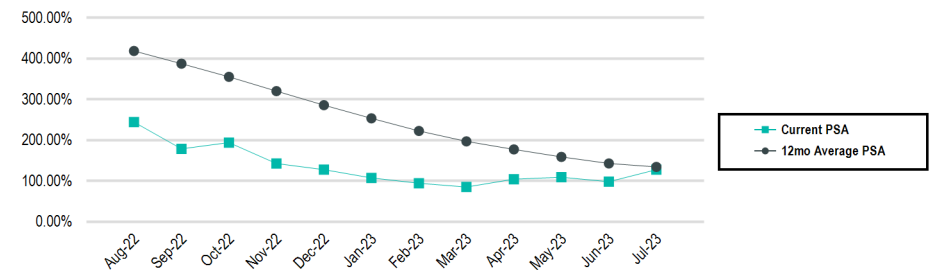
PSA

Current Month	127.866 %
3 Month Average	111.850 %
12 Month Average	134.710 %

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>

Bond Retirement Detail – Effective May 2023

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

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