

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-Jan-2022
07-Jan-2022 10:05:38 AM

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		12/31/2021	0.00000 %	10,927,081,402.28	0.00	363,951,006.61	0.00	10,563,130,395.69	363,951,006.61	0.00
1M-1	30711XEK6	01/24/2022	1.40188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	01/24/2022	3.65188 %	459,663,283.74	1,352,233.87	1,751,313.15	0.00	457,911,970.59	3,103,547.02	0.00
1M-2H		12/31/2021	0.00000 %	24,193,924.13	0.00	92,178.64	0.00	24,101,745.49	92,178.64	0.00
1M-2A	30711XEL4	01/24/2022	3.65188 %	2,393,283.74	7,040.54	1,751,313.15	0.00	641,970.59	1,758,353.69	0.00
1M-AH		12/31/2021	0.00000 %	125,968.13	0.00	92,178.64	0.00	33,789.49	92,178.64	0.00
1M-2B	30711XEM2	01/24/2022	3.65188 %	228,635,000.00	672,596.66	0.00	0.00	228,635,000.00	672,596.66	0.00
1M-BH		12/31/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	01/24/2022	3.65188 %	228,635,000.00	672,596.66	0.00	0.00	228,635,000.00	672,596.66	0.00
1M-CH		12/31/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	01/24/2022	5.85188 %	207,850,000.00	979,807.90	0.00	0.00	207,850,000.00	979,807.90	0.00
1B-1H		12/31/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		12/31/2021	0.00000 %	216,584,069.95	0.00	0.00	225.73	216,583,844.22	0.00	2,206,135.78
1A-I1	30711XEW0	01/24/2022	2.30000 %	0.00	4,434.22	0.00	0.00	0.00	4,434.22	0.00
1A-I2	30711XER1	01/24/2022	1.80000 %	0.00	3,470.26	0.00	0.00	0.00	3,470.26	0.00
1A-I3	30711XFM1	01/24/2022	1.30000 %	0.00	2,506.30	0.00	0.00	0.00	2,506.30	0.00
1A-I4	30711XFT6	01/24/2022	0.80000 %	0.00	1,542.34	0.00	0.00	0.00	1,542.34	0.00
1B-I1	30711XFB5	01/24/2022	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1B-I2	30711XFU3	01/24/2022	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1B-I3	30711XFB5	01/24/2022	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1B-I4	30711XFW9	01/24/2022	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1C-I1	30711XGJ7	01/24/2022	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1C-I2	30711XFX7	01/24/2022	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1C-I3	30711XFY5	01/24/2022	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1C-I4	30711XFZ2	01/24/2022	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1E-A1	30711XES9	01/24/2022	1.35188 %	2,393,283.74	2,606.32	1,751,313.15	0.00	641,970.59	1,753,919.47	0.00
1E-A2	30711XET7	01/24/2022	1.85188 %	2,393,283.74	3,570.28	1,751,313.15	0.00	641,970.59	1,754,883.43	0.00
1E-A3	30711XEU4	01/24/2022	2.35188 %	2,393,283.74	4,534.24	1,751,313.15	0.00	641,970.59	1,755,847.39	0.00
1E-A4	30711XEV2	01/24/2022	2.85188 %	2,393,283.74	5,498.21	1,751,313.15	0.00	641,970.59	1,756,811.36	0.00
1E-B1	30711XEX8	01/24/2022	1.35188 %	228,635,000.00	248,986.82	0.00	0.00	228,635,000.00	248,986.82	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	01/24/2022	1.85188 %	228,635,000.00	341,075.91	0.00	0.00	228,635,000.00	341,075.91	0.00
1E-B3	30711XEZ3	01/24/2022	2.35188 %	228,635,000.00	433,165.01	0.00	0.00	228,635,000.00	433,165.01	0.00
1E-B4	30711XFA7	01/24/2022	2.85188 %	228,635,000.00	525,254.11	0.00	0.00	228,635,000.00	525,254.11	0.00
1E-C1	30711XFC3	01/24/2022	1.35188 %	228,635,000.00	248,986.82	0.00	0.00	228,635,000.00	248,986.82	0.00
1E-C2	30711XFD1	01/24/2022	1.85188 %	228,635,000.00	341,075.91	0.00	0.00	228,635,000.00	341,075.91	0.00
1E-C3	30711XFE9	01/24/2022	2.35188 %	228,635,000.00	433,165.01	0.00	0.00	228,635,000.00	433,165.01	0.00
1E-C4	30711XFF6	01/24/2022	2.85188 %	228,635,000.00	525,254.11	0.00	0.00	228,635,000.00	525,254.11	0.00
1E-D1	30711XFG4	01/24/2022	1.35188 %	231,028,283.74	251,593.14	1,751,313.15	0.00	229,276,970.59	2,002,906.29	0.00
1E-D2	30711XFH2	01/24/2022	1.85188 %	231,028,283.74	344,646.20	1,751,313.15	0.00	229,276,970.59	2,095,959.35	0.00
1E-D3	30711XFJ8	01/24/2022	2.35188 %	231,028,283.74	437,699.26	1,751,313.15	0.00	229,276,970.59	2,189,012.41	0.00
1E-D4	30711XFK5	01/24/2022	2.85188 %	231,028,283.74	530,752.31	1,751,313.15	0.00	229,276,970.59	2,282,065.46	0.00
1E-D5	30711XFL3	01/24/2022	3.65188 %	231,028,283.74	679,637.21	1,751,313.15	0.00	229,276,970.59	2,430,950.36	0.00
1E-F1	30711XFN9	01/24/2022	1.35188 %	457,270,000.00	497,973.64	0.00	0.00	457,270,000.00	497,973.64	0.00
1E-F2	30711XFP4	01/24/2022	1.85188 %	457,270,000.00	682,151.83	0.00	0.00	457,270,000.00	682,151.83	0.00
1E-F3	30711XFQ2	01/24/2022	2.35188 %	457,270,000.00	866,330.02	0.00	0.00	457,270,000.00	866,330.02	0.00
1E-F4	30711XFR0	01/24/2022	2.85188 %	457,270,000.00	1,050,508.22	0.00	0.00	457,270,000.00	1,050,508.22	0.00
1E-F5	30711XFS8	01/24/2022	3.65188 %	457,270,000.00	1,345,193.33	0.00	0.00	457,270,000.00	1,345,193.33	0.00
1X-1	30711XGA6	01/24/2022	2.30000 %	0.00	428,044.07	0.00	0.00	0.00	428,044.07	0.00
1X-2	30711XGB4	01/24/2022	1.80000 %	0.00	334,991.01	0.00	0.00	0.00	334,991.01	0.00
1X-3	30711XGC2	01/24/2022	1.30000 %	0.00	241,937.95	0.00	0.00	0.00	241,937.95	0.00
1X-4	30711XGD0	01/24/2022	0.80000 %	0.00	148,884.89	0.00	0.00	0.00	148,884.89	0.00
1Y-1	30711XGE8	01/24/2022	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1Y-2	30711XGF5	01/24/2022	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1Y-3	30711XGG3	01/24/2022	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1Y-4	30711XGH1	01/24/2022	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
Totals				17,610,314,421.63	19,217,363.81	383,399,808.54	225.73	17,226,914,387.38	402,617,172.35	2,206,135.78

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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-Jan-2022
 07-Jan-2022 10:05:40 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	10,927,081,402.28	21,913,946.77	342,037,059.84	0.00	0.00	363,951,006.61	10,563,130,395.69	0.25080401	363,951,006.61
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	685,905,000.00	459,663,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	457,911,970.59	0.66760261	1,751,313.15
1M-2H	36,101,934.00	24,193,924.13	92,178.64	0.00	0.00	0.00	92,178.64	24,101,745.49	0.66760261	92,178.64
1M-2A	228,635,000.00	2,393,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	641,970.59	0.00280784	1,751,313.15
1M-AH	12,033,978.00	125,968.13	92,178.64	0.00	0.00	0.00	92,178.64	33,789.49	0.00280784	92,178.64
1M-2B	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-BH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,584,069.95	0.00	0.00	0.00	225.73	225.73	216,583,844.22	0.98991665	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	228,635,000.00	2,393,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	641,970.59	0.00280784	1,751,313.15
1E-A2	228,635,000.00	2,393,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	641,970.59	0.00280784	1,751,313.15
1E-A3	228,635,000.00	2,393,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	641,970.59	0.00280784	1,751,313.15
1E-A4	228,635,000.00	2,393,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	641,970.59	0.00280784	1,751,313.15
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00

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Distribution Date: 25-Jan-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	231,028,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	229,276,970.59	0.50140392	1,751,313.15
1E-D2	457,270,000.00	231,028,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	229,276,970.59	0.50140392	1,751,313.15
1E-D3	457,270,000.00	231,028,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	229,276,970.59	0.50140392	1,751,313.15
1E-D4	457,270,000.00	231,028,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	229,276,970.59	0.50140392	1,751,313.15
1E-D5	457,270,000.00	231,028,283.74	1,751,313.15	0.00	0.00	0.00	1,751,313.15	229,276,970.59	0.50140392	1,751,313.15
1E-F1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	17,610,314,421.63	41,362,748.70	342,037,059.84	0.00	225.73	383,400,034.27	17,226,914,387.38	0.33258952	383,399,808.54

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Principal Distribution Factors Statement

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1A-H	42,117,071,181.00	259.44542429	0.52031032	8.12110268	0.00000000	0.00000000	8.64141300	250.80401128	0.25080401	8.64141300
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	670.15590168	2.55328821	0.00000000	0.00000000	0.00000000	2.55328821	667.60261347	0.66760261	2.55328821
1M-2H	36,101,934.00	670.15590162	2.55328814	0.00000000	0.00000000	0.00000000	2.55328814	667.60261348	0.66760261	2.55328814
1M-2A	228,635,000.00	10.46770503	7.65986463	0.00000000	0.00000000	0.00000000	7.65986463	2.80784040	0.00280784	7.65986463
1M-AH	12,033,978.00	10.46770486	7.65986443	0.00000000	0.00000000	0.00000000	7.65986443	2.80784043	0.00280784	7.65986443
1M-2B	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	989.91768247	0.00000000	0.00000000	0.00000000	0.00103172	0.00103172	989.91665075	0.98991665	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	228,635,000.00	10.46770503	7.65986463	0.00000000	0.00000000	0.00000000	7.65986463	2.80784040	0.00280784	7.65986463
1E-A2	228,635,000.00	10.46770503	7.65986463	0.00000000	0.00000000	0.00000000	7.65986463	2.80784040	0.00280784	7.65986463
1E-A3	228,635,000.00	10.46770503	7.65986463	0.00000000	0.00000000	0.00000000	7.65986463	2.80784040	0.00280784	7.65986463
1E-A4	228,635,000.00	10.46770503	7.65986463	0.00000000	0.00000000	0.00000000	7.65986463	2.80784040	0.00280784	7.65986463
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2022
07-Jan-2022 10:05:40 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	505.23385252	3.82993232	0.00000000	0.00000000	0.00000000	3.82993232	501.40392020	0.50140392	3.82993232
1E-D2	457,270,000.00	505.23385252	3.82993232	0.00000000	0.00000000	0.00000000	3.82993232	501.40392020	0.50140392	3.82993232
1E-D3	457,270,000.00	505.23385252	3.82993232	0.00000000	0.00000000	0.00000000	3.82993232	501.40392020	0.50140392	3.82993232
1E-D4	457,270,000.00	505.23385252	3.82993232	0.00000000	0.00000000	0.00000000	3.82993232	501.40392020	0.50140392	3.82993232
1E-D5	457,270,000.00	505.23385252	3.82993232	0.00000000	0.00000000	0.00000000	3.82993232	501.40392020	0.50140392	3.82993232
1E-F1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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-Jan-2022
 07-Jan-2022 10:05:40 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,927,081,402.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,563,130,395.69
1M-1	N/A	N/A	1.40188 %	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	12/27/21 - 01/24/22	29	3.65188 %	459,663,283.74	1,352,233.87	0.00	0.00	0.00	0.00	1,352,233.87	0.00	457,911,970.59
1M-2H	N/A	N/A	0.00000 %	24,193,924.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,101,745.49
1M-2A	12/27/21 - 01/24/22	29	3.65188 %	2,393,283.74	7,040.54	0.00	0.00	0.00	0.00	7,040.54	0.00	641,970.59
1M-AH	N/A	N/A	0.00000 %	125,968.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	33,789.49
1M-2B	12/27/21 - 01/24/22	29	3.65188 %	228,635,000.00	672,596.66	0.00	0.00	0.00	0.00	672,596.66	0.00	228,635,000.00
1M-BH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2C	12/27/21 - 01/24/22	29	3.65188 %	228,635,000.00	672,596.66	0.00	0.00	0.00	0.00	672,596.66	0.00	228,635,000.00
1M-CH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1B-1	12/27/21 - 01/24/22	29	5.85188 %	207,850,000.00	979,807.90	0.00	0.00	0.00	0.00	979,807.90	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 %	216,584,069.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,583,844.22
1A-I1	12/27/21 - 01/24/22	29	2.30000 %	2,393,283.74	4,434.22	0.00	0.00	0.00	0.00	4,434.22	0.00	641,970.59
1A-I2	12/27/21 - 01/24/22	29	1.80000 %	2,393,283.74	3,470.26	0.00	0.00	0.00	0.00	3,470.26	0.00	641,970.59
1A-I3	12/27/21 - 01/24/22	29	1.30000 %	2,393,283.74	2,506.30	0.00	0.00	0.00	0.00	2,506.30	0.00	641,970.59
1A-I4	12/27/21 - 01/24/22	29	0.80000 %	2,393,283.74	1,542.34	0.00	0.00	0.00	0.00	1,542.34	0.00	641,970.59
1B-I1	12/27/21 - 01/24/22	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1B-I2	12/27/21 - 01/24/22	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1B-I3	12/27/21 - 01/24/22	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1B-I4	12/27/21 - 01/24/22	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1C-I1	12/27/21 - 01/24/22	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1C-I2	12/27/21 - 01/24/22	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1C-I3	12/27/21 - 01/24/22	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1C-I4	12/27/21 - 01/24/22	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1E-A1	12/27/21 - 01/24/22	29	1.35188 %	2,393,283.74	2,606.32	0.00	0.00	0.00	0.00	2,606.32	0.00	641,970.59
1E-A2	12/27/21 - 01/24/22	29	1.85188 %	2,393,283.74	3,570.28	0.00	0.00	0.00	0.00	3,570.28	0.00	641,970.59
1E-A3	12/27/21 - 01/24/22	29	2.35188 %	2,393,283.74	4,534.24	0.00	0.00	0.00	0.00	4,534.24	0.00	641,970.59
1E-A4	12/27/21 - 01/24/22	29	2.85188 %	2,393,283.74	5,498.21	0.00	0.00	0.00	0.00	5,498.21	0.00	641,970.59
1E-B1	12/27/21 - 01/24/22	29	1.35188 %	228,635,000.00	248,986.82	0.00	0.00	0.00	0.00	248,986.82	0.00	228,635,000.00
1E-B2	12/27/21 - 01/24/22	29	1.85188 %	228,635,000.00	341,075.91	0.00	0.00	0.00	0.00	341,075.91	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2022
 07-Jan-2022 10:05:40 AM

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	12/27/21 - 01/24/22	29	2.35188 %	228,635,000.00	433,165.01	0.00	0.00	0.00	0.00	433,165.01	0.00	228,635,000.00
1E-B4	12/27/21 - 01/24/22	29	2.85188 %	228,635,000.00	525,254.11	0.00	0.00	0.00	0.00	525,254.11	0.00	228,635,000.00
1E-C1	12/27/21 - 01/24/22	29	1.35188 %	228,635,000.00	248,986.82	0.00	0.00	0.00	0.00	248,986.82	0.00	228,635,000.00
1E-C2	12/27/21 - 01/24/22	29	1.85188 %	228,635,000.00	341,075.91	0.00	0.00	0.00	0.00	341,075.91	0.00	228,635,000.00
1E-C3	12/27/21 - 01/24/22	29	2.35188 %	228,635,000.00	433,165.01	0.00	0.00	0.00	0.00	433,165.01	0.00	228,635,000.00
1E-C4	12/27/21 - 01/24/22	29	2.85188 %	228,635,000.00	525,254.11	0.00	0.00	0.00	0.00	525,254.11	0.00	228,635,000.00
1E-D1	12/27/21 - 01/24/22	29	1.35188 %	231,028,283.74	251,593.14	0.00	0.00	0.00	0.00	251,593.14	0.00	229,276,970.59
1E-D2	12/27/21 - 01/24/22	29	1.85188 %	231,028,283.74	344,646.20	0.00	0.00	0.00	0.00	344,646.20	0.00	229,276,970.59
1E-D3	12/27/21 - 01/24/22	29	2.35188 %	231,028,283.74	437,699.26	0.00	0.00	0.00	0.00	437,699.26	0.00	229,276,970.59
1E-D4	12/27/21 - 01/24/22	29	2.85188 %	231,028,283.74	530,752.31	0.00	0.00	0.00	0.00	530,752.31	0.00	229,276,970.59
1E-D5	12/27/21 - 01/24/22	29	3.65188 %	231,028,283.74	679,637.21	0.00	0.00	0.00	0.00	679,637.21	0.00	229,276,970.59
1E-F1	12/27/21 - 01/24/22	29	1.35188 %	457,270,000.00	497,973.64	0.00	0.00	0.00	0.00	497,973.64	0.00	457,270,000.00
1E-F2	12/27/21 - 01/24/22	29	1.85188 %	457,270,000.00	682,151.83	0.00	0.00	0.00	0.00	682,151.83	0.00	457,270,000.00
1E-F3	12/27/21 - 01/24/22	29	2.35188 %	457,270,000.00	866,330.02	0.00	0.00	0.00	0.00	866,330.02	0.00	457,270,000.00
1E-F4	12/27/21 - 01/24/22	29	2.85188 %	457,270,000.00	1,050,508.22	0.00	0.00	0.00	0.00	1,050,508.22	0.00	457,270,000.00
1E-F5	12/27/21 - 01/24/22	29	3.65188 %	457,270,000.00	1,345,193.33	0.00	0.00	0.00	0.00	1,345,193.33	0.00	457,270,000.00
1X-1	12/27/21 - 01/24/22	29	2.30000 %	231,028,283.74	428,044.07	0.00	0.00	0.00	0.00	428,044.07	0.00	229,276,970.59
1X-2	12/27/21 - 01/24/22	29	1.80000 %	231,028,283.74	334,991.01	0.00	0.00	0.00	0.00	334,991.01	0.00	229,276,970.59
1X-3	12/27/21 - 01/24/22	29	1.30000 %	231,028,283.74	241,937.95	0.00	0.00	0.00	0.00	241,937.95	0.00	229,276,970.59
1X-4	12/27/21 - 01/24/22	29	0.80000 %	231,028,283.74	148,884.89	0.00	0.00	0.00	0.00	148,884.89	0.00	229,276,970.59
1Y-1	12/27/21 - 01/24/22	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	0.00	847,219.69	0.00	457,270,000.00
1Y-2	12/27/21 - 01/24/22	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	0.00	663,041.50	0.00	457,270,000.00
1Y-3	12/27/21 - 01/24/22	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	0.00	478,863.31	0.00	457,270,000.00
1Y-4	12/27/21 - 01/24/22	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	0.00	294,685.11	0.00	457,270,000.00
Totals					19,217,363.81	0.00	0.00	0.00	0.00	19,217,363.81	0.00	

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2022
07-Jan-2022 10:05:40 AM

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 %	259.44542429	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	250.80401128
1M-1	457,271,000.00	1.40188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	3.65188 %	670.15590168	1.97145941	0.00000000	0.00000000	0.00000000	0.00000000	1.97145941	0.00000000	667.60261347
1M-2H	36,101,934.00	0.00000 %	670.15590162	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	667.60261348
1M-2A	228,635,000.00	3.65188 %	10.46770503	0.03079380	0.00000000	0.00000000	0.00000000	0.00000000	0.03079380	0.00000000	2.80784040
1M-AH	12,033,978.00	0.00000 %	10.46770486	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	2.80784043
1M-2B	228,635,000.00	3.65188 %	1000.00000000	2.94179220	0.00000000	0.00000000	0.00000000	0.00000000	2.94179220	0.00000000	1000.00000000
1M-BH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	228,635,000.00	3.65188 %	1000.00000000	2.94179220	0.00000000	0.00000000	0.00000000	0.00000000	2.94179220	0.00000000	1000.00000000
1M-CH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	5.85188 %	1000.00000000	4.71401443	0.00000000	0.00000000	0.00000000	0.00000000	4.71401443	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 %	989.91768247	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.91665075
1A-I1	0.00	2.30000 %	10.46770503	0.01939432	0.00000000	0.00000000	0.00000000	0.00000000	0.01939432	0.00000000	2.80784040
1A-I2	0.00	1.80000 %	10.46770503	0.01517817	0.00000000	0.00000000	0.00000000	0.00000000	0.01517817	0.00000000	2.80784040
1A-I3	0.00	1.30000 %	10.46770503	0.01096201	0.00000000	0.00000000	0.00000000	0.00000000	0.01096201	0.00000000	2.80784040
1A-I4	0.00	0.80000 %	10.46770503	0.00674586	0.00000000	0.00000000	0.00000000	0.00000000	0.00674586	0.00000000	2.80784040
1B-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.35188 %	10.46770503	0.01139948	0.00000000	0.00000000	0.00000000	0.00000000	0.01139948	0.00000000	2.80784040
1E-A2	228,635,000.00	1.85188 %	10.46770503	0.01561563	0.00000000	0.00000000	0.00000000	0.00000000	0.01561563	0.00000000	2.80784040
1E-A3	228,635,000.00	2.35188 %	10.46770503	0.01983178	0.00000000	0.00000000	0.00000000	0.00000000	0.01983178	0.00000000	2.80784040

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	228,635,000.00	2.85188 %	10.46770503	0.02404798	0.00000000	0.00000000	0.00000000	0.00000000	0.02404798	0.00000000	2.80784040
1E-B1	228,635,000.00	1.35188 %	1000.00000000	1.08901446	0.00000000	0.00000000	0.00000000	0.00000000	1.08901446	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.85188 %	1000.00000000	1.49179220	0.00000000	0.00000000	0.00000000	0.00000000	1.49179220	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.35188 %	1000.00000000	1.89456999	0.00000000	0.00000000	0.00000000	0.00000000	1.89456999	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.85188 %	1000.00000000	2.29734778	0.00000000	0.00000000	0.00000000	0.00000000	2.29734778	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.35188 %	1000.00000000	1.08901446	0.00000000	0.00000000	0.00000000	0.00000000	1.08901446	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.85188 %	1000.00000000	1.49179220	0.00000000	0.00000000	0.00000000	0.00000000	1.49179220	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.35188 %	1000.00000000	1.89456999	0.00000000	0.00000000	0.00000000	0.00000000	1.89456999	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.85188 %	1000.00000000	2.29734778	0.00000000	0.00000000	0.00000000	0.00000000	2.29734778	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.35188 %	505.23385252	0.55020697	0.00000000	0.00000000	0.00000000	0.00000000	0.55020697	0.00000000	501.40392020
1E-D2	457,270,000.00	1.85188 %	505.23385252	0.75370394	0.00000000	0.00000000	0.00000000	0.00000000	0.75370394	0.00000000	501.40392020
1E-D3	457,270,000.00	2.35188 %	505.23385252	0.95720091	0.00000000	0.00000000	0.00000000	0.00000000	0.95720091	0.00000000	501.40392020
1E-D4	457,270,000.00	2.85188 %	505.23385252	1.16069786	0.00000000	0.00000000	0.00000000	0.00000000	1.16069786	0.00000000	501.40392020
1E-D5	457,270,000.00	3.65188 %	505.23385252	1.48629302	0.00000000	0.00000000	0.00000000	0.00000000	1.48629302	0.00000000	501.40392020
1E-F1	457,270,000.00	1.35188 %	1000.00000000	1.08901446	0.00000000	0.00000000	0.00000000	0.00000000	1.08901446	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.85188 %	1000.00000000	1.49179222	0.00000000	0.00000000	0.00000000	0.00000000	1.49179222	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.35188 %	1000.00000000	1.89456999	0.00000000	0.00000000	0.00000000	0.00000000	1.89456999	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.85188 %	1000.00000000	2.29734778	0.00000000	0.00000000	0.00000000	0.00000000	2.29734778	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.65188 %	1000.00000000	2.94179222	0.00000000	0.00000000	0.00000000	0.00000000	2.94179222	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	505.23385252	0.93608605	0.00000000	0.00000000	0.00000000	0.00000000	0.93608605	0.00000000	501.40392020
1X-2	0.00	1.80000 %	505.23385252	0.73258908	0.00000000	0.00000000	0.00000000	0.00000000	0.73258908	0.00000000	501.40392020
1X-3	0.00	1.30000 %	505.23385252	0.52909211	0.00000000	0.00000000	0.00000000	0.00000000	0.52909211	0.00000000	501.40392020
1X-4	0.00	0.80000 %	505.23385252	0.32559514	0.00000000	0.00000000	0.00000000	0.00000000	0.32559514	0.00000000	501.40392020
1Y-1	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.00000000	0.64444444	0.00000000	1000.00000000

(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	4,102,747.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(225.73)
Total Deposits	4,102,521.58
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,083,354.92
Total Withdrawals (Pool Distribution Amount)	4,102,521.58
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	365,794,724.13
Total Principal Reduction Cumulative	32,277,478,096.72
Scheduled Principal Current	23,757,438.56
Scheduled Principal Cumulative	3,160,610,593.95
Unscheduled Principal Current	342,037,059.84
Unscheduled Principal Cumulative	29,114,661,408.99
Senior Reduction Amount	363,951,006.61
Subordinate Reduction Amount	1,843,491.79
Calculated Tranche Write-down Amount	225.73
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	7,992.03
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	25,600.48
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	63595
Period Reference Pool Removal Loan Count	1647
Period Ending Loan Count	61948
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	11,480,517,935.97
Period PIF Loan Count Current	1646
PIF Loan Count Cumulative	117996
Period PIF Loan UPB Current	332,939,431.88
PIF Loan UPB Cumulative	28,079,938,267.98
Period Partial Prepayment Amount	10,012,521.96
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	145,725.58
Credit Event Amount Cumulative	13,359,234.68
Total Active Modified Loan Count	647
Total Active Modified Loan UPB	142,169,348.60
Libor Rate	0.101880%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.240360%
Subordinate Percentage	7.759640%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	7.760000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.760000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.760000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	3.680000 %	3.790000 %
1M-2H	0.00	0.00	1.000000 %	3.680000 %	3.790000 %
1M-2A	0.00	0.00	2.100000 %	7.740000 %	7.980000 %
1M-2B	0.00	0.00	1.550000 %	5.710000 %	5.890000 %
1M-2C	0.00	0.00	1.000000 %	3.680000 %	3.790000 %
1B-1	0.00	0.00	0.500000 %	1.830000 %	1.890000 %
1B-1H	0.00	0.00	0.500000 %	1.830000 %	1.890000 %
1B-2H	225.73	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	544	103,559,098.31	0.878156 %	0.902042 %
60 Days	124	26,160,650.39	0.200168 %	0.227870 %
90 Days	88	16,006,846.62	0.142055 %	0.139426 %
120 Days	57	10,307,840.99	0.092013 %	0.089786 %
150 Days	39	7,734,949.92	0.062956 %	0.067375 %
180+ Days	965	229,270,930.97	1.557758 %	1.997043 %
Totals	1817	393,040,317.20	2.933105 %	3.423542 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	63	14,819,252.20	7,992.03	0.053930

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,597.15	95.12	0.029304
Summary	0037907273	257,000.85	26.77	0.010416
Summary	0037911084	72,863.40	91.08	0.125001
Summary	0037928948	424,997.70	59.65	0.014035
Summary	0037929618	223,997.95	86.80	0.038750
Summary	0037929890	240,308.50	212.61	0.088474
Summary	0037931403	355,458.04	37.71	0.010609
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	295,841.39	89.05	0.030101
Summary	0037938423	248,816.37	55.31	0.022229
Summary	0037939504	416,319.28	346.93	0.083333
Summary	0037940843	76,120.82	62.28	0.081817
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,262.78	36.78	0.045261
Summary	0037945192	135,040.05	30.86	0.022852
Summary	0037945934	197,901.04	3.78	0.001910
Summary	0037947337	241,097.21	75.34	0.031249
Summary	0037949245	432,214.57	198.64	0.045959
Summary	0037950387	147,654.57	2.59	0.001754
Summary	0037951417	88,091.54	3.39	0.003848
Summary	0037951452	199,921.95	315.53	0.157827
Summary	0037952442	448,232.13	396.64	0.088490
Summary	0037956573	353,102.80	478.16	0.135417
Summary	0037957412	319,422.26	259.06	0.081103
Summary	0037958446	362,930.32	18.91	0.005210

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958789	179,207.43	43.28	0.024151
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	78,858.65	40.33	0.051142
Summary	0037962977	215,898.71	55.47	0.025693
Summary	0037966959	193,842.68	16.79	0.008662
Summary	0037967788	96,801.85	8.92	0.009215
Summary	0037969187	102,037.84	1.66	0.001627
Summary	0037974222	168,185.10	181.51	0.107923
Summary	0037975871	190,856.03	112.64	0.059018
Summary	0037977307	221,223.69	148.12	0.066955
Summary	0037978214	253,469.07	188.40	0.074329
Summary	0037978694	141,233.31	134.79	0.095438
Summary	0037979271	412,192.87	402.58	0.097668
Summary	0037983263	374,245.45	62.93	0.016815
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037989593	340,180.46	460.66	0.135416
Summary	0037991482	376,660.10	14.10	0.003743
Summary	0037991764	394,150.27	354.90	0.090042
Summary	0037992750	111,897.65	83.95	0.075024
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	345,012.07	12.20	0.003536
Summary	0038003672	92,190.70	172.69	0.187318
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	394,412.61	188.54	0.047803
Summary	0038022294	354,611.17	332.41	0.093739
Summary	0038032384	115,166.28	35.99	0.031250
Summary	0038043127	135,335.45	100.54	0.074289
Summary	0038044822	60,579.13	36.37	0.060037
Summary	0038053555	91,034.68	34.82	0.038249
Summary	0038059651	280,979.48	107.33	0.038199
Summary	0038064853	412,878.93	122.50	0.029670
Summary	0038065075	409,277.52	639.50	0.156251
Summary	0038067996	148,928.49	77.57	0.052085
Summary	0038070082	182,720.69	94.34	0.051631

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038082233	333,347.42	177.68	0.053302
Summary	0038083109	63,894.65	22.16	0.034682
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	421,890.08	177.22	0.042006

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	145,725.58	(10,045.39)	(6.893)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037978814	145,725.58	(10,045.39)	(6.893)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	788,885.18	10,271.12	54,647.66	6.927

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037963601	382,718.62	10,372.32	8,031.03	2.098
0038010004	406,166.56	(101.20)	46,616.63	11.477

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
88	13,359,234.68	2,206,137.45	16.514

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037939369	113,278.25	981.86	0.867

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	8,031.03	2.098
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	85,334.75	109.823
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(10,045.39)	(6.893)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037990841	121,762.14	48,020.49	39.438
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	46,616.63	11.477

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	7,104.00	4.578
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
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	3	934,610.76	225.73	0.000 %	0	0.00	0.00	0.000 %	3	934,610.76	225.73	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	0037963601	415,000.00	3.625 %	NE	73.00	360	382,718.62	08/31/2021	10,372.32	8,031.03
Summary	0037978814	157,000.00	4.250 %	DE	63.00	360	145,725.58	12/31/2021	(10,045.39)	(10,045.39)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	46,616.63

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

* This data is currently not provided for reporting.

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

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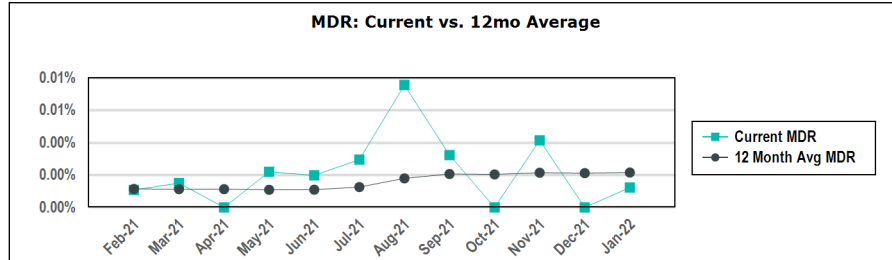
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Realized Loss Report - Collateral

Summary

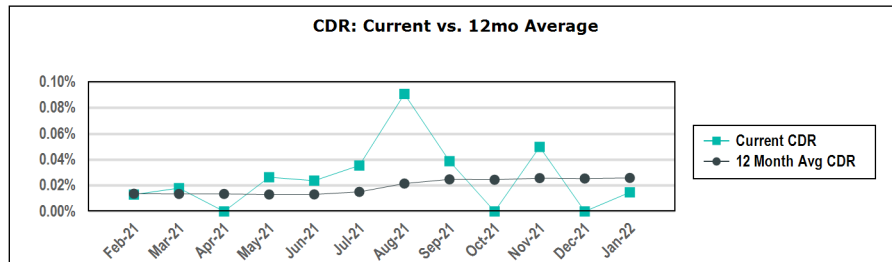
MDR

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



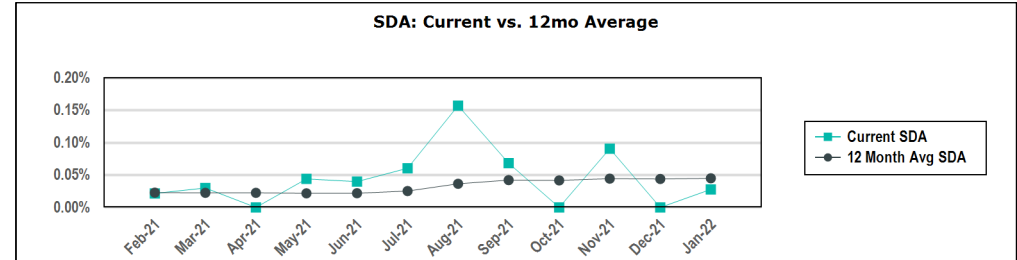
CDR

Current Month 0.015 %
3 Month Average 0.022 %
12 Month Average 0.026 %



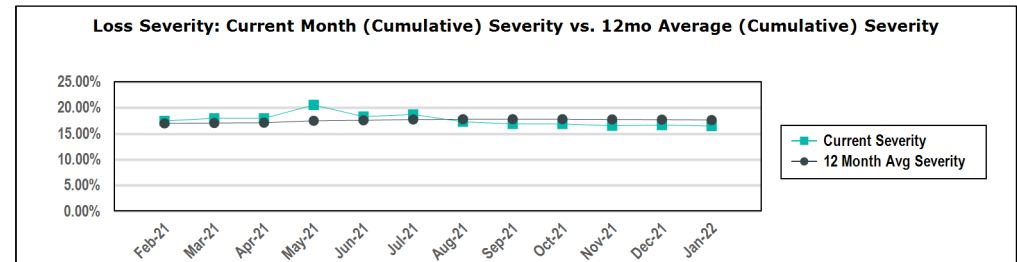
SDA

Current Month 0.028 %
3 Month Average 0.040 %
12 Month Average 0.045 %



Loss Severity

Current Month (Cumulative) 16.514 %
3 Month Average (Cumulative) 16.592 %
12 Month Average (Cumulative) 17.676 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	2.893 %
3 Month Average	3.164 %
12 Month Average	4.003 %

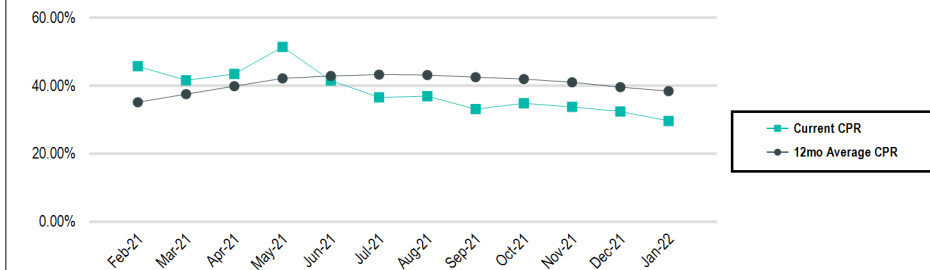
CPR

Current Month	29.693 %
3 Month Average	31.993 %
12 Month Average	38.459 %

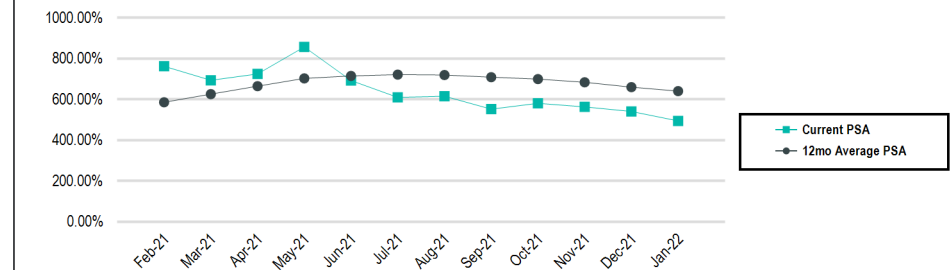
PSA

Current Month	494.875 %
3 Month Average	533.211 %
12 Month Average	640.977 %

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.