

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
 08-Dec-2022 1:39:46 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		11/30/2022	0.00000 %	8,842,292,973.55	0.00	78,249,463.47	0.00	8,764,043,510.08	78,249,463.47	0.00
1M-1	30711XEK6	12/23/2022	5.31614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	12/23/2022	7.56614 %	71,384,496.05	480,093.41	1,453,409.88	0.00	69,931,086.16	1,933,503.29	0.00
1M-2H		11/30/2022	0.00000 %	261,445,186.10	0.00	5,323,102.90	0.00	256,122,083.20	5,323,102.90	0.00
1M-2A	30711XEL4	12/23/2022	7.56614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	12/23/2022	7.56614 %	19,766,402.38	132,938.10	1,453,409.88	0.00	18,312,992.49	1,586,347.98	0.00
1M-BH		11/30/2022	0.00000 %	72,394,301.77	0.00	5,323,102.90	0.00	67,071,198.87	5,323,102.90	0.00
1M-2C	30711XEN0	12/23/2022	7.56614 %	51,618,093.67	347,155.31	0.00	0.00	51,618,093.67	347,155.31	0.00
1M-CH		11/30/2022	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	12/23/2022	9.76614 %	207,850,000.00	1,804,348.62	0.00	0.00	207,850,000.00	1,804,348.62	0.00
1B-1H		11/30/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		11/30/2022	0.00000 %	216,308,524.05	0.00	0.00	19,223.20	216,289,300.85	0.00	2,500,679.15
1A-I1	30711XEW0	12/23/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	12/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	12/23/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	12/23/2022	2.30000 %	0.00	40,411.31	0.00	0.00	0.00	40,411.31	0.00
1B-I2	30711XFU3	12/23/2022	1.80000 %	0.00	31,626.24	0.00	0.00	0.00	31,626.24	0.00
1B-I3	30711XEV1	12/23/2022	1.30000 %	0.00	22,841.18	0.00	0.00	0.00	22,841.18	0.00
1B-I4	30711XFW9	12/23/2022	0.80000 %	0.00	14,056.11	0.00	0.00	0.00	14,056.11	0.00
1C-I1	30711XGJ7	12/23/2022	2.30000 %	0.00	105,530.32	0.00	0.00	0.00	105,530.32	0.00
1C-I2	30711XFX7	12/23/2022	1.80000 %	0.00	82,588.95	0.00	0.00	0.00	82,588.95	0.00
1C-I3	30711XFY5	12/23/2022	1.30000 %	0.00	59,647.57	0.00	0.00	0.00	59,647.57	0.00
1C-I4	30711XFZ2	12/23/2022	0.80000 %	0.00	36,706.20	0.00	0.00	0.00	36,706.20	0.00
1E-A1	30711XES9	12/23/2022	5.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	12/23/2022	5.76614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	12/23/2022	6.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	12/23/2022	6.76614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	12/23/2022	5.26614 %	19,766,402.38	92,526.79	1,453,409.88	0.00	18,312,992.49	1,545,936.67	0.00

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Series 2017-C01



Distribution Date: 27-Dec-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	12/23/2022	5.76614 %	19,766,402.38	101,311.86	1,453,409.88	0.00	18,312,992.49	1,554,721.74	0.00
1E-B3	30711XEZ3	12/23/2022	6.26614 %	19,766,402.38	110,096.93	1,453,409.88	0.00	18,312,992.49	1,563,506.81	0.00
1E-B4	30711XFA7	12/23/2022	6.76614 %	19,766,402.38	118,882.00	1,453,409.88	0.00	18,312,992.49	1,572,291.88	0.00
1E-C1	30711XFC3	12/23/2022	5.26614 %	51,618,093.67	241,624.98	0.00	0.00	51,618,093.67	241,624.98	0.00
1E-C2	30711XFD1	12/23/2022	5.76614 %	51,618,093.67	264,566.36	0.00	0.00	51,618,093.67	264,566.36	0.00
1E-C3	30711XFE9	12/23/2022	6.26614 %	51,618,093.67	287,507.73	0.00	0.00	51,618,093.67	287,507.73	0.00
1E-C4	30711XFF6	12/23/2022	6.76614 %	51,618,093.67	310,449.11	0.00	0.00	51,618,093.67	310,449.11	0.00
1E-D1	30711XFG4	12/23/2022	5.26614 %	19,766,402.38	92,526.79	1,453,409.88	0.00	18,312,992.49	1,545,936.67	0.00
1E-D2	30711XFH2	12/23/2022	5.76614 %	19,766,402.38	101,311.86	1,453,409.88	0.00	18,312,992.49	1,554,721.74	0.00
1E-D3	30711XFJ8	12/23/2022	6.26614 %	19,766,402.38	110,096.93	1,453,409.88	0.00	18,312,992.49	1,563,506.81	0.00
1E-D4	30711XFK5	12/23/2022	6.76614 %	19,766,402.38	118,882.00	1,453,409.88	0.00	18,312,992.49	1,572,291.88	0.00
1E-D5	30711XFL3	12/23/2022	7.56614 %	19,766,402.38	132,938.10	1,453,409.88	0.00	18,312,992.49	1,586,347.98	0.00
1E-F1	30711XFN9	12/23/2022	5.26614 %	71,384,496.05	334,151.78	1,453,409.88	0.00	69,931,086.16	1,787,561.66	0.00
1E-F2	30711XFP4	12/23/2022	5.76614 %	71,384,496.05	365,878.22	1,453,409.88	0.00	69,931,086.16	1,819,288.10	0.00
1E-F3	30711XFQ2	12/23/2022	6.26614 %	71,384,496.05	397,604.66	1,453,409.88	0.00	69,931,086.16	1,851,014.54	0.00
1E-F4	30711XFR0	12/23/2022	6.76614 %	71,384,496.05	429,331.11	1,453,409.88	0.00	69,931,086.16	1,882,740.99	0.00
1E-F5	30711XFS8	12/23/2022	7.56614 %	71,384,496.05	480,093.41	1,453,409.88	0.00	69,931,086.16	1,933,503.29	0.00
1X-1	30711XGA6	12/23/2022	2.30000 %	0.00	40,411.31	0.00	0.00	0.00	40,411.31	0.00
1X-2	30711XGB4	12/23/2022	1.80000 %	0.00	31,626.24	0.00	0.00	0.00	31,626.24	0.00
1X-3	30711XGC2	12/23/2022	1.30000 %	0.00	22,841.18	0.00	0.00	0.00	22,841.18	0.00
1X-4	30711XGD0	12/23/2022	0.80000 %	0.00	14,056.11	0.00	0.00	0.00	14,056.11	0.00
1Y-1	30711XGE8	12/23/2022	2.30000 %	0.00	145,941.64	0.00	0.00	0.00	145,941.64	0.00
1Y-2	30711XGF5	12/23/2022	1.80000 %	0.00	114,215.19	0.00	0.00	0.00	114,215.19	0.00
1Y-3	30711XGG3	12/23/2022	1.30000 %	0.00	82,488.75	0.00	0.00	0.00	82,488.75	0.00
1Y-4	30711XGH1	12/23/2022	0.80000 %	0.00	50,762.31	0.00	0.00	0.00	50,762.31	0.00
Totals				10,684,343,318.25	7,750,066.67	112,150,227.35	19,223.20	10,572,173,867.54	119,900,294.02	2,500,679.15

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

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
 08-Dec-2022 1:39:46 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	8,842,292,973.55	19,709,377.32	58,540,086.15	0.00	0.00	78,249,463.47	8,764,043,510.08	0.20808768	78,249,463.47
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	71,384,496.05	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	69,931,086.16	0.45159285	1,453,409.88
1M-2H	567,152,653.00	261,445,186.10	1,344,581.75	3,978,521.15	0.00	0.00	5,323,102.90	256,122,083.20	0.45159285	5,323,102.90
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	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.35477855	1,453,409.88
1M-BH	189,050,884.33	72,394,301.77	1,344,581.75	3,978,521.15	0.00	0.00	5,323,102.90	67,071,198.87	0.35477855	5,323,102.90
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,308,524.05	0.00	0.00	0.00	19,223.20	19,223.20	216,289,300.85	0.98857041	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	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.35477855	1,453,409.88
1E-B2	51,618,093.67	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.35477855	1,453,409.88
1E-B3	51,618,093.67	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.35477855	1,453,409.88

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Series 2017-C01



Distribution Date: 27-Dec-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	51,618,093.67	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.35477855	1,453,409.88
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	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.17738928	1,453,409.88
1E-D2	103,236,187.33	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.17738928	1,453,409.88
1E-D3	103,236,187.33	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.17738928	1,453,409.88
1E-D4	103,236,187.33	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.17738928	1,453,409.88
1E-D5	103,236,187.33	19,766,402.38	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	18,312,992.49	0.17738928	1,453,409.88
1E-F1	103,236,187.33	71,384,496.05	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	69,931,086.16	0.67738928	1,453,409.88
1E-F2	103,236,187.33	71,384,496.05	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	69,931,086.16	0.67738928	1,453,409.88
1E-F3	103,236,187.33	71,384,496.05	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	69,931,086.16	0.67738928	1,453,409.88
1E-F4	103,236,187.33	71,384,496.05	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	69,931,086.16	0.67738928	1,453,409.88
1E-F5	103,236,187.33	71,384,496.05	367,122.04	1,086,287.84	0.00	0.00	1,453,409.88	69,931,086.16	0.67738928	1,453,409.88
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	10,684,343,318.25	28,272,493.46	83,877,733.89	0.00	19,223.20	112,169,450.55	10,572,173,867.54	0.22917333	112,150,227.35

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	209.94558087	0.46796647	1.38993725	0.00000000	0.00000000	1.85790373	208.08767714	0.20808768	1.85790373
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	460.97851211	2.37075809	7.01490351	0.00000000	0.00000000	9.38566161	451.59285044	0.45159285	9.38566161
1M-2H	567,152,653.00	460.97851208	2.37075811	7.01490353	0.00000000	0.00000000	9.38566164	451.59285043	0.45159285	9.38566164
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	382.93553626	7.11227428	21.04471054	0.00000000	0.00000000	28.15698482	354.77855124	0.35477855	28.15698482
1M-BH	189,050,884.33	382.93553625	7.11227432	21.04471060	0.00000000	0.00000000	28.15698492	354.77855133	0.35477855	28.15698492
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	988.65827425	0.00000000	0.00000000	0.00000000	0.08786143	0.08786143	988.57041282	0.98857041	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	382.93553626	7.11227428	21.04471054	0.00000000	0.00000000	28.15698482	354.77855124	0.35477855	28.15698482
1E-B2	51,618,093.67	382.93553626	7.11227428	21.04471054	0.00000000	0.00000000	28.15698482	354.77855124	0.35477855	28.15698482
1E-B3	51,618,093.67	382.93553626	7.11227428	21.04471054	0.00000000	0.00000000	28.15698482	354.77855124	0.35477855	28.15698482

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
 08-Dec-2022 1:39:47 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	382.93553626	7.11227428	21.04471054	0.00000000	0.00000000	28.15698482	354.77855124	0.35477855	28.15698482
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	191.46776815	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	177.38927564	0.17738928	14.07849241
1E-D2	103,236,187.33	191.46776815	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	177.38927564	0.17738928	14.07849241
1E-D3	103,236,187.33	191.46776815	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	177.38927564	0.17738928	14.07849241
1E-D4	103,236,187.33	191.46776815	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	177.38927564	0.17738928	14.07849241
1E-D5	103,236,187.33	191.46776815	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	177.38927564	0.17738928	14.07849241
1E-F1	103,236,187.33	691.46776819	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	677.38927569	0.67738928	14.07849241
1E-F2	103,236,187.33	691.46776819	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	677.38927569	0.67738928	14.07849241
1E-F3	103,236,187.33	691.46776819	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	677.38927569	0.67738928	14.07849241
1E-F4	103,236,187.33	691.46776819	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	677.38927569	0.67738928	14.07849241
1E-F5	103,236,187.33	691.46776819	3.55613714	10.52235527	0.00000000	0.00000000	14.07849241	677.38927569	0.67738928	14.07849241
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
 08-Dec-2022 1:39:47 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 %	8,842,292,973.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,764,043,510.08
1M-1	N/A	N/A	5.31614 %	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	11/25/22 - 12/26/22	32	7.56614 %	71,384,496.05	480,093.41	0.00	0.00	0.00	0.00	480,093.41	0.00	69,931,086.16
1M-2H	N/A	N/A	0.00000 %	261,445,186.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	256,122,083.20
1M-2A	N/A	N/A	7.56614 %	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	11/25/22 - 12/26/22	32	7.56614 %	19,766,402.38	132,938.10	0.00	0.00	0.00	0.00	132,938.10	0.00	18,312,992.49
1M-BH	N/A	N/A	0.00000 %	72,394,301.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	67,071,198.87
1M-2C	11/25/22 - 12/26/22	32	7.56614 %	51,618,093.67	347,155.31	0.00	0.00	0.00	0.00	347,155.31	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	11/25/22 - 12/26/22	32	9.76614 %	207,850,000.00	1,804,348.62	0.00	0.00	0.00	0.00	1,804,348.62	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 %	216,308,524.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,289,300.85
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	11/25/22 - 12/26/22	32	2.30000 %	19,766,402.38	40,411.31	0.00	0.00	0.00	0.00	40,411.31	0.00	18,312,992.49
1B-I2	11/25/22 - 12/26/22	32	1.80000 %	19,766,402.38	31,626.24	0.00	0.00	0.00	0.00	31,626.24	0.00	18,312,992.49
1B-I3	11/25/22 - 12/26/22	32	1.30000 %	19,766,402.38	22,841.18	0.00	0.00	0.00	0.00	22,841.18	0.00	18,312,992.49
1B-I4	11/25/22 - 12/26/22	32	0.80000 %	19,766,402.38	14,056.11	0.00	0.00	0.00	0.00	14,056.11	0.00	18,312,992.49
1C-I1	11/25/22 - 12/26/22	32	2.30000 %	51,618,093.67	105,530.32	0.00	0.00	0.00	0.00	105,530.32	0.00	51,618,093.67
1C-I2	11/25/22 - 12/26/22	32	1.80000 %	51,618,093.67	82,588.95	0.00	0.00	0.00	0.00	82,588.95	0.00	51,618,093.67
1C-I3	11/25/22 - 12/26/22	32	1.30000 %	51,618,093.67	59,647.57	0.00	0.00	0.00	0.00	59,647.57	0.00	51,618,093.67
1C-I4	11/25/22 - 12/26/22	32	0.80000 %	51,618,093.67	36,706.20	0.00	0.00	0.00	0.00	36,706.20	0.00	51,618,093.67
1E-A1	N/A	N/A	5.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.76614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.26614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.76614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/25/22 - 12/26/22	32	5.26614 %	19,766,402.38	92,526.79	0.00	0.00	0.00	0.00	92,526.79	0.00	18,312,992.49
1E-B2	11/25/22 - 12/26/22	32	5.76614 %	19,766,402.38	101,311.86	0.00	0.00	0.00	0.00	101,311.86	0.00	18,312,992.49

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
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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	11/25/22 - 12/26/22	32	6.26614 %	19,766,402.38	110,096.93	0.00	0.00	0.00	0.00	110,096.93	0.00	18,312,992.49
1E-B4	11/25/22 - 12/26/22	32	6.76614 %	19,766,402.38	118,882.00	0.00	0.00	0.00	0.00	118,882.00	0.00	18,312,992.49
1E-C1	11/25/22 - 12/26/22	32	5.26614 %	51,618,093.67	241,624.98	0.00	0.00	0.00	0.00	241,624.98	0.00	51,618,093.67
1E-C2	11/25/22 - 12/26/22	32	5.76614 %	51,618,093.67	264,566.36	0.00	0.00	0.00	0.00	264,566.36	0.00	51,618,093.67
1E-C3	11/25/22 - 12/26/22	32	6.26614 %	51,618,093.67	287,507.73	0.00	0.00	0.00	0.00	287,507.73	0.00	51,618,093.67
1E-C4	11/25/22 - 12/26/22	32	6.76614 %	51,618,093.67	310,449.11	0.00	0.00	0.00	0.00	310,449.11	0.00	51,618,093.67
1E-D1	11/25/22 - 12/26/22	32	5.26614 %	19,766,402.38	92,526.79	0.00	0.00	0.00	0.00	92,526.79	0.00	18,312,992.49
1E-D2	11/25/22 - 12/26/22	32	5.76614 %	19,766,402.38	101,311.86	0.00	0.00	0.00	0.00	101,311.86	0.00	18,312,992.49
1E-D3	11/25/22 - 12/26/22	32	6.26614 %	19,766,402.38	110,096.93	0.00	0.00	0.00	0.00	110,096.93	0.00	18,312,992.49
1E-D4	11/25/22 - 12/26/22	32	6.76614 %	19,766,402.38	118,882.00	0.00	0.00	0.00	0.00	118,882.00	0.00	18,312,992.49
1E-D5	11/25/22 - 12/26/22	32	7.56614 %	19,766,402.38	132,938.10	0.00	0.00	0.00	0.00	132,938.10	0.00	18,312,992.49
1E-F1	11/25/22 - 12/26/22	32	5.26614 %	71,384,496.05	334,151.78	0.00	0.00	0.00	0.00	334,151.78	0.00	69,931,086.16
1E-F2	11/25/22 - 12/26/22	32	5.76614 %	71,384,496.05	365,878.22	0.00	0.00	0.00	0.00	365,878.22	0.00	69,931,086.16
1E-F3	11/25/22 - 12/26/22	32	6.26614 %	71,384,496.05	397,604.66	0.00	0.00	0.00	0.00	397,604.66	0.00	69,931,086.16
1E-F4	11/25/22 - 12/26/22	32	6.76614 %	71,384,496.05	429,331.11	0.00	0.00	0.00	0.00	429,331.11	0.00	69,931,086.16
1E-F5	11/25/22 - 12/26/22	32	7.56614 %	71,384,496.05	480,093.41	0.00	0.00	0.00	0.00	480,093.41	0.00	69,931,086.16
1X-1	11/25/22 - 12/26/22	32	2.30000 %	19,766,402.38	40,411.31	0.00	0.00	0.00	0.00	40,411.31	0.00	18,312,992.49
1X-2	11/25/22 - 12/26/22	32	1.80000 %	19,766,402.38	31,626.24	0.00	0.00	0.00	0.00	31,626.24	0.00	18,312,992.49
1X-3	11/25/22 - 12/26/22	32	1.30000 %	19,766,402.38	22,841.18	0.00	0.00	0.00	0.00	22,841.18	0.00	18,312,992.49
1X-4	11/25/22 - 12/26/22	32	0.80000 %	19,766,402.38	14,056.11	0.00	0.00	0.00	0.00	14,056.11	0.00	18,312,992.49
1Y-1	11/25/22 - 12/26/22	32	2.30000 %	71,384,496.04	145,941.64	0.00	0.00	0.00	0.00	145,941.64	0.00	69,931,086.16
1Y-2	11/25/22 - 12/26/22	32	1.80000 %	71,384,496.04	114,215.19	0.00	0.00	0.00	0.00	114,215.19	0.00	69,931,086.16
1Y-3	11/25/22 - 12/26/22	32	1.30000 %	71,384,496.04	82,488.75	0.00	0.00	0.00	0.00	82,488.75	0.00	69,931,086.16
1Y-4	11/25/22 - 12/26/22	32	0.80000 %	71,384,496.04	50,762.31	0.00	0.00	0.00	0.00	50,762.31	0.00	69,931,086.16
Totals					7,750,066.67	0.00	0.00	0.00	0.00	7,750,066.67	0.00	

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

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Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	209.94558087	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	208.08767714
1M-1	457,271,000.00	5.31614 %	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	7.56614 %	460.97851211	3.10029149	0.00000000	0.00000000	0.00000000	0.00000000	3.10029149	0.00000000	451.59285044
1M-2H	567,152,653.00	0.00000 %	460.97851208	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	451.59285043
1M-2A	51,618,093.67	7.56614 %	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	7.56614 %	382.93553626	2.57541669	0.00000000	0.00000000	0.00000000	0.00000000	2.57541669	0.00000000	354.77855124
1M-BH	189,050,884.33	0.00000 %	382.93553625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	354.77855133
1M-2C	51,618,093.67	7.56614 %	1000.00000000	6.72545779	0.00000000	0.00000000	0.00000000	0.00000000	6.72545779	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	9.76614 %	1000.00000000	8.68101333	0.00000000	0.00000000	0.00000000	0.00000000	8.68101333	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	988.65827425	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.57041282
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 %	382.93553626	0.78289040	0.00000000	0.00000000	0.00000000	0.00000000	0.78289040	0.00000000	354.77855124
1B-I2	0.00	1.80000 %	382.93553626	0.61269678	0.00000000	0.00000000	0.00000000	0.00000000	0.61269678	0.00000000	354.77855124
1B-I3	0.00	1.30000 %	382.93553626	0.44250336	0.00000000	0.00000000	0.00000000	0.00000000	0.44250336	0.00000000	354.77855124
1B-I4	0.00	0.80000 %	382.93553626	0.27230975	0.00000000	0.00000000	0.00000000	0.00000000	0.27230975	0.00000000	354.77855124
1C-I1	0.00	2.30000 %	1000.00000000	2.04444435	0.00000000	0.00000000	0.00000000	0.00000000	2.04444435	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555546	0.00000000	0.00000000	0.00000000	0.00000000	1.15555546	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111111	0.00000000	0.00000000	0.00000000	0.00000000	0.71111111	0.00000000	1000.00000000
1E-A1	51,618,093.67	5.26614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	5.76614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	6.26614 %	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	6.76614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	5.26614 %	382.93553626	1.79252629	0.00000000	0.00000000	0.00000000	0.00000000	1.79252629	0.00000000	354.77855124
1E-B2	51,618,093.67	5.76614 %	382.93553626	1.96271991	0.00000000	0.00000000	0.00000000	0.00000000	1.96271991	0.00000000	354.77855124
1E-B3	51,618,093.67	6.26614 %	382.93553626	2.13291352	0.00000000	0.00000000	0.00000000	0.00000000	2.13291352	0.00000000	354.77855124
1E-B4	51,618,093.67	6.76614 %	382.93553626	2.30310714	0.00000000	0.00000000	0.00000000	0.00000000	2.30310714	0.00000000	354.77855124
1E-C1	51,618,093.67	5.26614 %	1000.00000000	4.68101324	0.00000000	0.00000000	0.00000000	0.00000000	4.68101324	0.00000000	1000.00000000
1E-C2	51,618,093.67	5.76614 %	1000.00000000	5.12545778	0.00000000	0.00000000	0.00000000	0.00000000	5.12545778	0.00000000	1000.00000000
1E-C3	51,618,093.67	6.26614 %	1000.00000000	5.56990213	0.00000000	0.00000000	0.00000000	0.00000000	5.56990213	0.00000000	1000.00000000
1E-C4	51,618,093.67	6.76614 %	1000.00000000	6.01434667	0.00000000	0.00000000	0.00000000	0.00000000	6.01434667	0.00000000	1000.00000000
1E-D1	103,236,187.33	5.26614 %	191.46776815	0.89626315	0.00000000	0.00000000	0.00000000	0.00000000	0.89626315	0.00000000	177.38927564
1E-D2	103,236,187.33	5.76614 %	191.46776815	0.98135995	0.00000000	0.00000000	0.00000000	0.00000000	0.98135995	0.00000000	177.38927564
1E-D3	103,236,187.33	6.26614 %	191.46776815	1.06645676	0.00000000	0.00000000	0.00000000	0.00000000	1.06645676	0.00000000	177.38927564
1E-D4	103,236,187.33	6.76614 %	191.46776815	1.15155357	0.00000000	0.00000000	0.00000000	0.00000000	1.15155357	0.00000000	177.38927564
1E-D5	103,236,187.33	7.56614 %	191.46776815	1.28770835	0.00000000	0.00000000	0.00000000	0.00000000	1.28770835	0.00000000	177.38927564
1E-F1	103,236,187.33	5.26614 %	691.46776819	3.23676986	0.00000000	0.00000000	0.00000000	0.00000000	3.23676986	0.00000000	677.38927569
1E-F2	103,236,187.33	5.76614 %	691.46776819	3.54408885	0.00000000	0.00000000	0.00000000	0.00000000	3.54408885	0.00000000	677.38927569
1E-F3	103,236,187.33	6.26614 %	691.46776819	3.85140783	0.00000000	0.00000000	0.00000000	0.00000000	3.85140783	0.00000000	677.38927569
1E-F4	103,236,187.33	6.76614 %	691.46776819	4.15872691	0.00000000	0.00000000	0.00000000	0.00000000	4.15872691	0.00000000	677.38927569
1E-F5	103,236,187.33	7.56614 %	691.46776819	4.65043724	0.00000000	0.00000000	0.00000000	0.00000000	4.65043724	0.00000000	677.38927569
1X-1	0.00	2.30000 %	191.46776815	0.39144520	0.00000000	0.00000000	0.00000000	0.00000000	0.39144520	0.00000000	177.38927564
1X-2	0.00	1.80000 %	191.46776815	0.30634839	0.00000000	0.00000000	0.00000000	0.00000000	0.30634839	0.00000000	177.38927564
1X-3	0.00	1.30000 %	191.46776815	0.22125168	0.00000000	0.00000000	0.00000000	0.00000000	0.22125168	0.00000000	177.38927564
1X-4	0.00	0.80000 %	191.46776815	0.13615487	0.00000000	0.00000000	0.00000000	0.00000000	0.13615487	0.00000000	177.38927564
1Y-1	0.00	2.30000 %	691.46776810	1.41366747	0.00000000	0.00000000	0.00000000	0.00000000	1.41366747	0.00000000	677.38927569
1Y-2	0.00	1.80000 %	691.46776810	1.10634839	0.00000000	0.00000000	0.00000000	0.00000000	1.10634839	0.00000000	677.38927569
1Y-3	0.00	1.30000 %	691.46776810	0.79902941	0.00000000	0.00000000	0.00000000	0.00000000	0.79902941	0.00000000	677.38927569
1Y-4	0.00	0.80000 %	691.46776810	0.49171043	0.00000000	0.00000000	0.00000000	0.00000000	0.49171043	0.00000000	677.38927569

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

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

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 Computershare Trust Company, N.A.
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,776,241.77
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,223.20)
Total Deposits	3,757,018.57
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,737,851.91
Total Withdrawals (Pool Distribution Amount)	3,757,018.57
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	85,045,199.45
Total Principal Reduction Cumulative	34,232,820,072.34
Scheduled Principal Current	21,421,081.11
Scheduled Principal Cumulative	3,410,300,850.13
Unscheduled Principal Current	63,604,895.14
Unscheduled Principal Cumulative	30,820,018,585.06
Senior Reduction Amount	78,249,463.47
Subordinate Reduction Amount	6,776,512.78
Calculated Tranche Write-down Amount	19,223.20
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	102,080.87
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,692.90
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	53482
Period Reference Pool Removal Loan Count	353
Period Ending Loan Count	53129
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,525,175,960.35
Period PIF Loan Count Current	350
PIF Loan Count Cumulative	126794
Period PIF Loan UPB Current	56,675,799.59
PIF Loan UPB Cumulative	29,689,728,706.29
Period Partial Prepayment Amount	6,894,485.81
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	240,672.54
Credit Event Amount Cumulative	17,093,039.33
Total Active Modified Loan Count	919
Total Active Modified Loan UPB	221,157,305.02
Libor Rate	4.016140%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.009256%
Subordinate Percentage	7.990744%
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 %	4.530000 %	4.570000 %
1M-2H	0.00	0.00	1.000000 %	4.530000 %	4.570000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.030000 %	7.090000 %
1M-2C	0.00	0.00	1.000000 %	4.530000 %	4.570000 %
1B-1	0.00	0.00	0.500000 %	2.250000 %	2.270000 %
1B-1H	0.00	0.00	0.500000 %	2.250000 %	2.270000 %
1B-2H	19,223.20	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	503	93,622,548.39	0.946752 %	0.982896 %
60 Days	136	27,410,310.58	0.255981 %	0.287767 %
90 Days	67	12,877,662.40	0.126108 %	0.135196 %
120 Days	34	6,559,823.22	0.063995 %	0.068868 %
150 Days	35	6,866,535.76	0.065877 %	0.072088 %
180+ Days	316	67,022,418.92	0.594779 %	0.703634 %
Totals	1091	214,359,299.27	2.053492 %	2.250450 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	375	105,140,795.83	102,080.87	0.097090

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,171.87	95.12	0.029342
Summary	0037906667	153,151.63	207.39	0.135415
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	160,943.82	150.88	0.093747
Summary	0037907226	144,206.24	225.32	0.156248
Summary	0037907273	254,441.84	26.50	0.010415
Summary	0037907638	302,590.20	31.52	0.010417
Summary	0037907913	319,774.48	266.48	0.083334
Summary	0037908497	269,742.09	224.79	0.083335
Summary	0037910358	322,108.93	369.08	0.114582
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	413,219.78	645.66	0.156251
Summary	0037910785	209,873.94	284.20	0.135415
Summary	0037910899	88,712.91	92.41	0.104167
Summary	0037911544	72,901.40	60.75	0.083332
Summary	0037911950	161,365.33	134.47	0.083333
Summary	0037912743	256,055.73	293.40	0.114584
Summary	0037912808	152,347.96	174.57	0.114586
Summary	0037912864	135,758.84	127.27	0.093747
Summary	0037913549	249,743.23	312.18	0.125000
Summary	0037914152	403,184.70	503.98	0.125000
Summary	0037914854	217,103.36	293.99	0.135415
Summary	0037915031	352,940.87	294.12	0.083334
Summary	0037916242	363,108.26	340.41	0.093749
Summary	0037916736	390,037.28	40.63	0.010417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916774	588,706.65	797.21	0.135417
Summary	0037917245	251,752.30	419.59	0.166668
Summary	0037918000	96,835.51	70.61	0.072917
Summary	0037918420	358,218.45	410.46	0.114584
Summary	0037918526	114,053.89	178.21	0.156251
Summary	0037918962	117,621.86	196.04	0.166670
Summary	0037919007	224,154.09	334.74	0.149335
Summary	0037919126	396,605.92	206.57	0.052084
Summary	0037919910	224,981.13	187.48	0.083331
Summary	0037920217	217,555.70	249.28	0.114582
Summary	0037920228	379,613.40	514.06	0.135417
Summary	0037920310	619,078.82	967.31	0.156250
Summary	0037920328	89,109.12	110.64	0.124162
Summary	0037920372	94,119.23	98.04	0.104166
Summary	0037921630	200,969.64	314.02	0.156252
Summary	0037922111	327,072.34	476.98	0.145833
Summary	0037922321	237,433.10	197.86	0.083333
Summary	0037922778	473,300.30	542.32	0.114583
Summary	0037923627	441,907.94	410.61	0.092918
Summary	0037923690	274,273.23	285.70	0.104166
Summary	0037924175	348,258.63	544.15	0.156249
Summary	0037924237	128,284.89	160.36	0.125003
Summary	0037924491	39,218.44	73.53	0.187488
Summary	0037925406	347,693.17	323.06	0.092915
Summary	0037927043	490,123.54	816.87	0.166666
Summary	0037928080	381,978.27	238.74	0.062501
Summary	0037928632	212,817.96	230.55	0.108332
Summary	0037928829	358,171.17	447.71	0.124999
Summary	0037928948	409,445.78	59.65	0.014568
Summary	0037928963	200,540.49	229.79	0.114585
Summary	0037929618	218,357.15	84.61	0.038748
Summary	0037929685	351,758.44	219.85	0.062500
Summary	0037929845	474,363.77	345.89	0.072917
Summary	0037929890	238,339.40	211.79	0.088861

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929894	280,166.14	175.10	0.062499
Summary	0037930108	218,437.52	182.03	0.083333
Summary	0037930698	206,502.61	236.62	0.114585
Summary	0037931237	88,437.38	137.45	0.155421
Summary	0037931245	127,201.26	159.00	0.124999
Summary	0037931314	283,918.44	325.32	0.114582
Summary	0037931403	351,955.32	37.71	0.010714
Summary	0037931764	400,554.14	163.56	0.040833
Summary	0037932340	339,475.27	388.98	0.114583
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933234	306,090.88	446.38	0.145833
Summary	0037933278	616,579.57	834.95	0.135416
Summary	0037933299	193,996.12	363.74	0.187499
Summary	0037933427	380,319.73	515.02	0.135418
Summary	0037933708	195,562.73	162.97	0.083334
Summary	0037934240	277,780.39	233.10	0.083915
Summary	0037935410	168,806.38	298.93	0.177085
Summary	0037935747	244,684.67	203.90	0.083332
Summary	0037936143	348,116.82	217.57	0.062499
Summary	0037936485	256,977.67	214.15	0.083334
Summary	0037936534	248,595.93	155.37	0.062499
Summary	0037937608	83,548.69	113.14	0.135418
Summary	0037937662	178,933.22	322.39	0.180173
Summary	0037938096	144,688.82	241.15	0.166668
Summary	0037938169	86,084.86	125.54	0.145833
Summary	0037939239	167,781.25	209.73	0.125002
Summary	0037939504	411,679.03	343.07	0.083334
Summary	0037939825	222,901.98	232.19	0.104167
Summary	0037939872	348,340.69	399.14	0.114583
Summary	0037939910	193,065.16	181.00	0.093751
Summary	0037940164	202,407.27	231.92	0.114581
Summary	0037940409	260,859.02	163.04	0.062501
Summary	0037941023	146,064.95	182.58	0.124999
Summary	0037941111	376,334.89	470.42	0.125000

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941564	104,775.32	174.63	0.166671
Summary	0037941808	252,027.68	315.03	0.124998
Summary	0037942230	486,286.75	557.20	0.114583
Summary	0037942354	167,565.75	104.73	0.062501
Summary	0037942765	610,196.69	439.85	0.072083
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	79,000.18	115.21	0.145835
Summary	0037942984	52,162.34	65.20	0.124994
Summary	0037943035	155,602.37	226.92	0.145833
Summary	0037943056	383,295.68	399.27	0.104168
Summary	0037943120	395,304.36	535.31	0.135417
Summary	0037943660	80,495.71	36.78	0.045692
Summary	0037944097	222,616.99	347.84	0.156250
Summary	0037944396	419,604.11	305.96	0.072916
Summary	0037944613	559,789.08	408.18	0.072917
Summary	0037945192	133,725.46	30.86	0.023077
Summary	0037945934	196,224.84	3.78	0.001926
Summary	0037947230	272,743.57	170.46	0.062498
Summary	0037947271	631,528.19	657.84	0.104166
Summary	0037947337	238,815.62	74.63	0.031250
Summary	0037948144	529,566.48	657.55	0.124168
Summary	0037948457	414,141.86	345.12	0.083334
Summary	0037949123	202,420.67	147.60	0.072917
Summary	0037949245	428,654.24	198.64	0.046340
Summary	0037949905	544,563.54	397.08	0.072917
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037950387	146,399.75	2.59	0.001769
Summary	0037951417	86,425.45	3.39	0.003922
Summary	0037951452	197,650.81	311.98	0.157844
Summary	0037951661	244,082.48	211.74	0.086749
Summary	0037952031	573,818.47	597.73	0.104167
Summary	0037953222	355,644.35	333.42	0.093751
Summary	0037954837	576,299.24	420.22	0.072917
Summary	0037955036	79,160.01	82.46	0.104169

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037955188	120,944.98	188.98	0.156253
Summary	0037955574	633,371.51	461.83	0.072916
Summary	0037955856	412,141.86	382.95	0.092917
Summary	0037955992	380,194.67	372.27	0.097916
Summary	0037956042	110,356.77	160.94	0.145836
Summary	0037956344	214,596.37	312.95	0.145832
Summary	0037956651	396,467.70	412.99	0.104167
Summary	0037956697	403,570.26	252.23	0.062500
Summary	0037956792	346,127.59	288.44	0.083333
Summary	0037956995	97,334.50	172.36	0.177080
Summary	0037957674	201,860.80	189.24	0.093748
Summary	0037958257	340,465.60	425.58	0.124999
Summary	0037958446	407,868.95	509.84	0.125001
Summary	0037958789	177,343.23	43.28	0.024405
Summary	0037958853	298,945.70	217.98	0.072916
Summary	0037958941	403,901.78	378.66	0.093751
Summary	0037959210	418,387.62	305.07	0.072916
Summary	0037959486	130,564.09	231.21	0.177085
Summary	0037959703	465,826.30	671.49	0.144150
Summary	0037959834	504,006.51	787.51	0.156250
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037960833	148,106.75	107.99	0.072914
Summary	0037961113	240,812.67	275.93	0.114583
Summary	0037962551	401,133.12	250.71	0.062500
Summary	0037963051	344,371.33	286.98	0.083334
Summary	0037963863	403,827.81	168.26	0.041666
Summary	0037963954	255,954.99	106.65	0.041667
Summary	0037964051	403,376.95	336.15	0.083334
Summary	0037964118	196,658.50	122.91	0.062499
Summary	0037964539	180,060.02	150.05	0.083333
Summary	0037964730	146,083.20	182.60	0.124997
Summary	0037966128	400,685.68	482.16	0.120334
Summary	0037966854	246,349.45	256.61	0.104165
Summary	0037966959	191,803.39	16.79	0.008754

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037967749	531,286.91	332.05	0.062499
Summary	0037967788	95,823.79	8.92	0.009309
Summary	0037968251	158,439.53	214.55	0.135414
Summary	0037968520	231,011.41	216.57	0.093749
Summary	0037969438	285,096.80	326.67	0.114582
Summary	0037969557	142,170.26	192.52	0.135415
Summary	0037970194	608,479.87	570.45	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	132,976.26	110.81	0.083331
Summary	0037971104	210,830.24	241.58	0.114585
Summary	0037971636	342,165.80	356.42	0.104166
Summary	0037971676	207,198.92	207.20	0.100001
Summary	0037971677	157,003.53	163.55	0.104170
Summary	0037971975	138,496.27	173.12	0.125000
Summary	0037972397	244,268.15	127.22	0.052082
Summary	0037972886	203,428.65	233.10	0.114586
Summary	0037972921	391,380.49	489.23	0.125001
Summary	0037973601	162,632.76	152.47	0.093751
Summary	0037973741	386,285.51	241.43	0.062500
Summary	0037974449	153,532.10	95.96	0.062502
Summary	0037974450	340,898.78	213.06	0.062499
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	234,976.83	244.77	0.104168
Summary	0037976401	87,869.41	118.99	0.135417
Summary	0037977307	218,938.88	147.17	0.067220
Summary	0037978472	189,693.22	177.84	0.093751
Summary	0037978532	201,509.03	188.91	0.093748
Summary	0037979877	373,270.42	505.47	0.135417
Summary	0037981346	92,139.38	76.78	0.083330
Summary	0037981367	161,244.50	33.59	0.020832
Summary	0037981586	323,207.48	168.34	0.052084
Summary	0037982100	558,181.08	639.58	0.114583
Summary	0037982810	231,573.04	217.10	0.093750
Summary	0037982823	239,851.65	199.88	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037984013	131,642.59	191.98	0.145834
Summary	0037984054	123,041.23	128.17	0.104168
Summary	0037984873	223,711.58	302.94	0.135415
Summary	0037984901	650,404.48	1,151.76	0.177084
Summary	0037984906	245,484.42	332.43	0.135418
Summary	0037985043	259,098.66	404.84	0.156249
Summary	0037985656	276,384.71	287.90	0.104166
Summary	0037985917	336,653.01	210.41	0.062501
Summary	0037987955	492,669.25	410.56	0.083334
Summary	0037988315	350,790.98	109.62	0.031249
Summary	0037989012	278,522.28	174.08	0.062501
Summary	0037989593	335,919.59	454.89	0.135416
Summary	0037990479	133,669.62	125.32	0.093754
Summary	0037991131	74,682.80	53.83	0.072078
Summary	0037991482	372,336.03	14.10	0.003787
Summary	0037991712	191,452.37	239.32	0.125002
Summary	0037991764	390,945.33	354.90	0.090780
Summary	0037992592	132,156.20	122.80	0.092920
Summary	0037992663	424,090.20	485.94	0.114584
Summary	0037992750	110,288.94	83.95	0.076118
Summary	0037994165	579,361.25	482.80	0.083333
Summary	0037994776	235,807.14	219.10	0.092915
Summary	0037995663	282,015.53	323.14	0.114582
Summary	0037995791	81,909.67	68.26	0.083336
Summary	0037995851	113,865.69	154.19	0.135414
Summary	0037996072	162,850.18	41.39	0.025416
Summary	0037996145	263,431.15	244.77	0.092916
Summary	0037997456	653,073.30	680.28	0.104166
Summary	0037998555	472,720.35	393.93	0.083333
Summary	0037999224	211,658.59	242.53	0.114585
Summary	0037999339	406,007.40	592.09	0.145832
Summary	0037999501	356,416.68	482.65	0.135417
Summary	0037999724	254,776.04	185.77	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038001096	127,995.64	133.33	0.104168
Summary	0038001111	337,459.48	12.20	0.003615
Summary	0038002395	258,216.81	242.08	0.093751
Summary	0038003503	257,013.17	187.41	0.072918
Summary	0038003541	397,529.16	414.09	0.104166
Summary	0038003890	174,589.60	290.98	0.166665
Summary	0038003894	220,937.46	322.20	0.145833
Summary	0038004305	141,316.81	161.93	0.114587
Summary	0038006391	302,738.15	94.61	0.031251
Summary	0038006561	124,205.66	64.69	0.052083
Summary	0038007050	87,451.52	109.31	0.124995
Summary	0038007659	418,626.29	392.46	0.093749
Summary	0038008390	1,195,479.14	1,369.82	0.114583
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	125,588.28	196.23	0.156249
Summary	0038008503	298,430.96	373.04	0.125000
Summary	0038011142	352,216.64	293.51	0.083332
Summary	0038011269	123,931.69	142.01	0.114587
Summary	0038011489	147,628.31	215.29	0.145832
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	326,084.31	373.64	0.114584
Summary	0038012001	608,976.68	824.66	0.135417
Summary	0038012287	80,425.34	92.15	0.114578
Summary	0038012288	115,057.31	23.97	0.020833
Summary	0038013195	175,512.88	255.96	0.145835
Summary	0038013556	342,532.92	214.08	0.062499
Summary	0038013828	604,148.44	503.46	0.083334
Summary	0038014437	333,010.37	450.95	0.135416
Summary	0038015845	351,285.73	681.84	0.194098
Summary	0038015927	175,433.23	73.10	0.041668
Summary	0038016659	308,572.49	29.57	0.009583
Summary	0038018327	111,273.81	127.50	0.114582
Summary	0038018498	215,064.23	155.03	0.072085
Summary	0038019091	105,736.04	154.20	0.145835

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038019732	495,673.39	619.59	0.125000
Summary	0038019761	202,178.17	231.66	0.114582
Summary	0038021361	205,119.77	106.83	0.052082
Summary	0038021392	210,415.89	175.35	0.083335
Summary	0038021618	159,402.18	182.65	0.114584
Summary	0038021905	198,253.03	184.21	0.092917
Summary	0038022113	256,786.08	160.49	0.062499
Summary	0038022294	350,946.36	329.36	0.093849
Summary	0038022359	266,029.07	332.54	0.125001
Summary	0038022535	320,243.94	467.02	0.145833
Summary	0038022987	195,642.67	163.04	0.083336
Summary	0038024644	161,727.57	116.58	0.072084
Summary	0038024715	295,399.08	307.71	0.104168
Summary	0038025122	363,480.44	37.86	0.010416
Summary	0038025316	358,366.57	298.64	0.083334
Summary	0038025508	258,283.65	376.66	0.145832
Summary	0038025653	209,847.12	174.87	0.083332
Summary	0038026322	342,221.15	213.89	0.062501
Summary	0038026775	299,057.58	186.91	0.062500
Summary	0038027127	315,311.21	164.22	0.052082
Summary	0038028847	703,761.17	879.70	0.125000
Summary	0038028911	328,022.07	341.69	0.104167
Summary	0038029096	157,830.83	246.61	0.156250
Summary	0038029488	91,048.64	66.39	0.072917
Summary	0038030860	211,154.51	175.96	0.083332
Summary	0038031062	319,370.64	133.07	0.041666
Summary	0038031835	162,443.44	270.74	0.166667
Summary	0038031840	382,383.79	477.98	0.125000
Summary	0038031918	282,315.34	382.30	0.135416
Summary	0038032384	112,673.33	35.21	0.031250
Summary	0038032497	293,757.32	244.80	0.083334
Summary	0038032614	159,475.39	132.90	0.083336
Summary	0038034066	420,589.66	820.54	0.195093
Summary	0038034222	325,096.63	203.19	0.062501

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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	0038034654	201,979.66	189.36	0.093752
Summary	0038035260	186,067.75	271.35	0.145834
Summary	0038035918	388,820.09	405.02	0.104166
Summary	0038037051	376,838.24	353.29	0.093751
Summary	0038037345	436,709.08	409.41	0.093749
Summary	0038039792	324,673.99	169.10	0.052083
Summary	0038043127	133,623.50	99.29	0.074306
Summary	0038043596	420,511.19	393.88	0.093667
Summary	0038044317	181,886.65	18.95	0.010419
Summary	0038044822	59,889.88	36.37	0.060728
Summary	0038045629	615,193.92	576.74	0.093749
Summary	0038046388	551,316.55	631.72	0.114584
Summary	0038046883	138,995.54	231.66	0.166667
Summary	0038047173	306,091.04	127.54	0.041667
Summary	0038048113	367,136.81	382.43	0.104166
Summary	0038048610	92,120.41	95.96	0.104168
Summary	0038049391	281,786.63	234.82	0.083333
Summary	0038049580	321,219.61	234.22	0.072916
Summary	0038052449	152,725.32	190.91	0.125002
Summary	0038052814	1,077,046.86	1,953.65	0.181390
Summary	0038052902	402,077.47	376.95	0.093751
Summary	0038053555	89,988.73	34.82	0.038694
Summary	0038055270	518,343.77	539.94	0.104166
Summary	0038055358	118,290.09	134.55	0.113746
Summary	0038056750	292,747.05	152.47	0.052083
Summary	0038057036	221,851.08	207.99	0.093752
Summary	0038059209	378,396.66	275.91	0.072916
Summary	0038059651	280,054.27	107.33	0.038325
Summary	0038060684	311,429.23	227.08	0.072915
Summary	0038061275	48,778.16	66.05	0.135409
Summary	0038061628	419,948.54	393.70	0.093750
Summary	0038062823	304,799.08	222.25	0.072917
Summary	0038062899	138,489.28	86.56	0.062503
Summary	0038062918	385,705.00	321.42	0.083333

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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	366,680.37	424.71	0.115826
Summary	0038063951	297,495.66	214.44	0.072082
Summary	0038063988	168,247.16	280.41	0.166666
Summary	0038064208	322,006.98	234.80	0.072918
Summary	0038064848	420,216.17	350.18	0.083333
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	404,193.03	631.55	0.156250
Summary	0038065246	144,530.80	210.77	0.145831
Summary	0038065526	173,267.64	126.34	0.072916
Summary	0038067996	153,698.86	80.05	0.052082
Summary	0038068248	57,354.39	53.77	0.093750
Summary	0038068842	257,483.07	375.50	0.145835
Summary	0038069719	336,817.76	315.77	0.093751
Summary	0038070082	181,178.60	94.34	0.052070
Summary	0038070250	218,966.36	205.28	0.093750
Summary	0038070374	319,109.79	299.17	0.093751
Summary	0038070435	301,525.96	376.91	0.125001
Summary	0038071595	305,694.05	355.06	0.116149
Summary	0038072253	486,656.96	304.16	0.062500
Summary	0038074587	413,055.39	344.21	0.083333
Summary	0038075022	140,982.00	132.17	0.093750
Summary	0038075618	99,718.97	10.39	0.010419
Summary	0038075628	181,016.94	207.42	0.114586
Summary	0038076557	87,544.04	100.31	0.114582
Summary	0038076966	345,376.40	251.84	0.072918
Summary	0038077065	253,458.08	184.81	0.072915
Summary	0038077162	340,445.43	425.56	0.125001
Summary	0038077227	258,099.76	349.51	0.135417
Summary	0038081872	435,025.11	271.89	0.062500
Summary	0038082233	331,205.85	177.68	0.053646
Summary	0038082800	77,574.01	136.72	0.176245
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038083637	321,615.21	301.51	0.093749
Summary	0038084293	124,383.51	90.70	0.072920

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038084323	234,013.11	365.65	0.156252
Summary	0038084713	338,391.47	563.99	0.166668
Summary	0038085226	235,143.08	122.47	0.052083
Summary	0038085336	317,129.93	228.60	0.072084
Summary	0038086049	360,310.15	75.06	0.020832
Summary	0038086689	418,149.95	176.44	0.042195
Summary	0038087470	565,331.16	588.89	0.104167
Summary	0038087593	324,229.01	405.29	0.125001
Summary	0038087691	290,279.46	151.19	0.052084
Summary	0038087693	285,143.92	287.23	0.100732

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	240,672.54	19,223.20	7.987

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037943948	101,262.08	13,245.10	13.080
0037948884	97,798.17	12,017.45	12.288
0038027060	41,612.29	(6,039.35)	(14.513)

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
108	17,093,039.33	2,500,680.82	14.630

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	99,138.40	105.235
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,606.48	18.289
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	1,334.98	0.773

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037935431	49,759.43	7,300.38	14.671
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	13,245.10	13.080
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	12,017.45	12.288
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	6,158.50	6.210
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	45,604.63	11.228
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	(6,039.35)	(14.513)
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
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	240,672.54	19,223.20	0.000 %	0	0.00	0.00	0.000 %	3	240,672.54	19,223.20	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037943948	108,000.00	5.125 %	IN	80.00	360	101,262.08	11/30/2022	13,245.10	13,245.10
Summary	0037948884	108,000.00	4.750 %	NM	69.00	360	97,798.17	11/30/2022	12,017.45	12,017.45
Summary	0038027060	47,000.00	4.250 %	TN	80.00	360	41,612.29	11/30/2022	(6,039.35)	(6,039.35)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

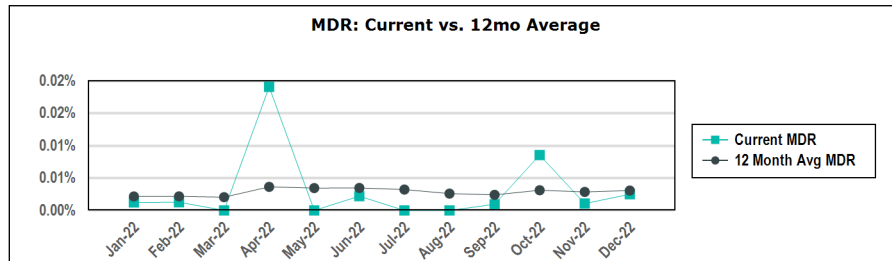
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Summary

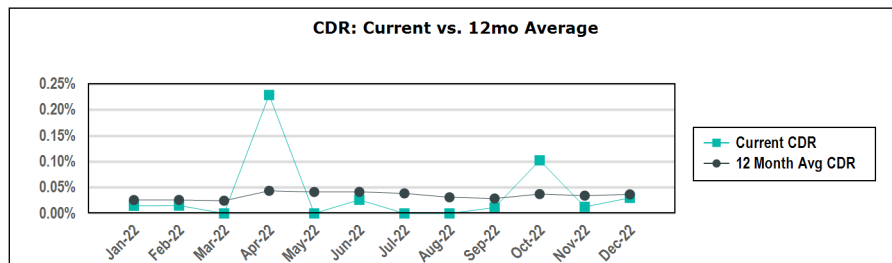
MDR

Current Month 0.003 %
 3 Month Average 0.004 %
 12 Month Average 0.003 %



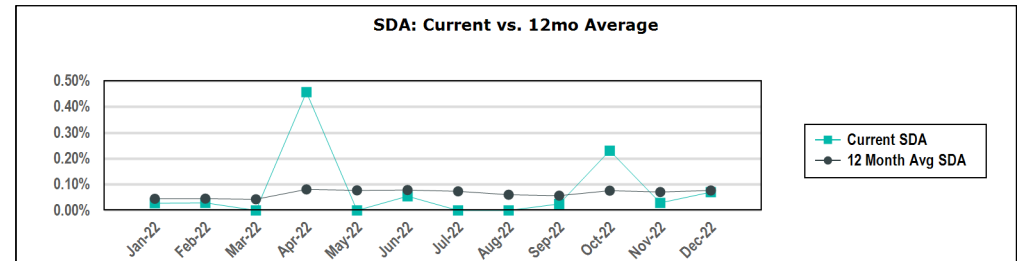
CDR

Current Month 0.030 %
 3 Month Average 0.048 %
 12 Month Average 0.037 %



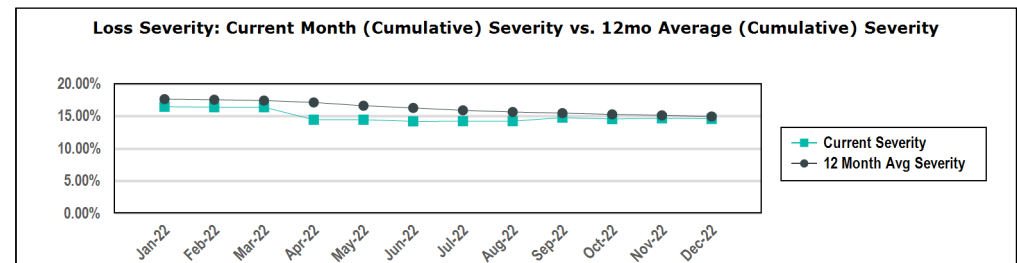
SDA

Current Month 0.071 %
 3 Month Average 0.110 %
 12 Month Average 0.077 %



Loss Severity

Current Month (Cumulative) 14.630 %
 3 Month Average (Cumulative) 14.653 %
 12 Month Average (Cumulative) 14.998 %



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	0.664 %
3 Month Average	0.812 %
12 Month Average	1.584 %

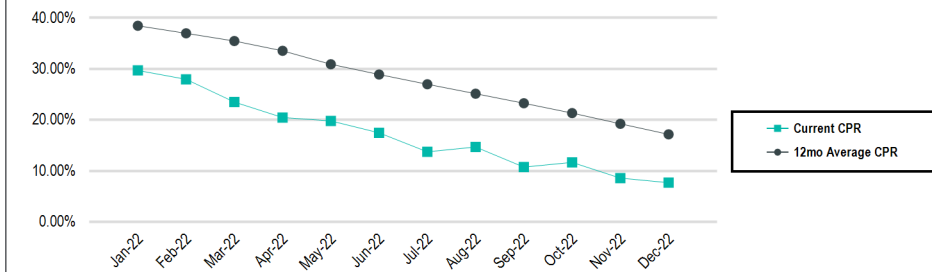
CPR

Current Month	7.678 %
3 Month Average	9.306 %
12 Month Average	17.160 %

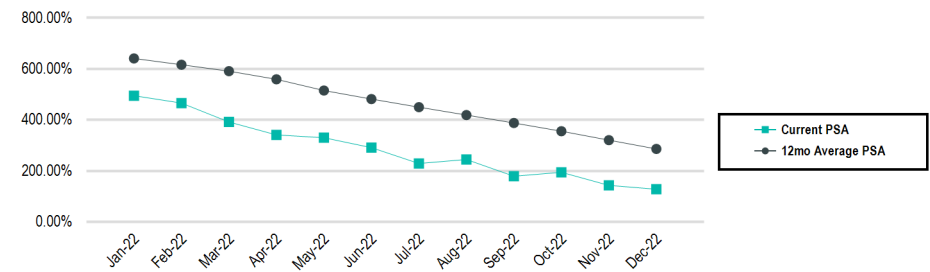
PSA

Current Month	127.968 %
3 Month Average	155.097 %
12 Month Average	286.006 %

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>