

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-May-2022
 10-May-2022 2:50:55 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		04/29/2022	0.00000 %	9,800,070,719.48	0.00	199,940,198.78	0.00	9,600,130,520.70	199,940,198.78	0.00
1M-1	30711XEK6	05/24/2022	1.96786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	05/24/2022	4.21786 %	395,134,820.88	1,388,852.80	16,498,809.29	0.00	378,636,011.59	17,887,662.09	0.00
1M-2H		04/29/2022	0.00000 %	20,797,532.06	0.00	868,398.57	0.00	19,929,133.48	868,398.57	0.00
1M-2A	30711XEL4	05/24/2022	4.21786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	05/24/2022	4.21786 %	166,499,820.88	585,227.45	16,498,809.29	0.00	150,001,011.59	17,084,036.74	0.00
1M-BH		04/29/2022	0.00000 %	8,763,554.06	0.00	868,398.57	0.00	7,895,155.48	868,398.57	0.00
1M-2C	30711XEN0	05/24/2022	4.21786 %	228,635,000.00	803,625.35	0.00	0.00	228,635,000.00	803,625.35	0.00
1M-CH		04/29/2022	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	05/24/2022	6.41786 %	207,850,000.00	1,111,626.83	0.00	0.00	207,850,000.00	1,111,626.83	0.00
1B-1H		04/29/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		04/29/2022	0.00000 %	216,531,954.40	0.00	0.00	(101.20)	216,532,055.60	0.00	2,257,924.40
1A-I1	30711XEW0	05/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	05/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	05/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	05/24/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	05/24/2022	2.30000 %	0.00	319,124.66	0.00	0.00	0.00	319,124.66	0.00
1B-I2	30711XFU3	05/24/2022	1.80000 %	0.00	249,749.73	0.00	0.00	0.00	249,749.73	0.00
1B-I3	30711XFB5	05/24/2022	1.30000 %	0.00	180,374.81	0.00	0.00	0.00	180,374.81	0.00
1B-I4	30711XFW9	05/24/2022	0.80000 %	0.00	110,999.88	0.00	0.00	0.00	110,999.88	0.00
1C-I1	30711XGJ7	05/24/2022	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	05/24/2022	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	05/24/2022	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	05/24/2022	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	05/24/2022	1.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	05/24/2022	2.41786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	05/24/2022	2.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	05/24/2022	3.41786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	05/24/2022	1.91786 %	166,499,820.88	266,102.79	16,498,809.29	0.00	150,001,011.59	16,764,912.08	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-May-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	05/24/2022	2.41786 %	166,499,820.88	335,477.71	16,498,809.29	0.00	150,001,011.59	16,834,287.00	0.00
1E-B3	30711XEZ3	05/24/2022	2.91786 %	166,499,820.88	404,852.64	16,498,809.29	0.00	150,001,011.59	16,903,661.93	0.00
1E-B4	30711XFA7	05/24/2022	3.41786 %	166,499,820.88	474,227.56	16,498,809.29	0.00	150,001,011.59	16,973,036.85	0.00
1E-C1	30711XFC3	05/24/2022	1.91786 %	228,635,000.00	365,408.27	0.00	0.00	228,635,000.00	365,408.27	0.00
1E-C2	30711XFD1	05/24/2022	2.41786 %	228,635,000.00	460,672.85	0.00	0.00	228,635,000.00	460,672.85	0.00
1E-C3	30711XFE9	05/24/2022	2.91786 %	228,635,000.00	555,937.43	0.00	0.00	228,635,000.00	555,937.43	0.00
1E-C4	30711XFF6	05/24/2022	3.41786 %	228,635,000.00	651,202.02	0.00	0.00	228,635,000.00	651,202.02	0.00
1E-D1	30711XFG4	05/24/2022	1.91786 %	166,499,820.88	266,102.79	16,498,809.29	0.00	150,001,011.59	16,764,912.08	0.00
1E-D2	30711XFH2	05/24/2022	2.41786 %	166,499,820.88	335,477.71	16,498,809.29	0.00	150,001,011.59	16,834,287.00	0.00
1E-D3	30711XFJ8	05/24/2022	2.91786 %	166,499,820.88	404,852.64	16,498,809.29	0.00	150,001,011.59	16,903,661.93	0.00
1E-D4	30711XFK5	05/24/2022	3.41786 %	166,499,820.88	474,227.56	16,498,809.29	0.00	150,001,011.59	16,973,036.85	0.00
1E-D5	30711XFL3	05/24/2022	4.21786 %	166,499,820.88	585,227.45	16,498,809.29	0.00	150,001,011.59	17,084,036.74	0.00
1E-F1	30711XFN9	05/24/2022	1.91786 %	395,134,820.88	631,511.06	16,498,809.29	0.00	378,636,011.59	17,130,320.35	0.00
1E-F2	30711XFP4	05/24/2022	2.41786 %	395,134,820.88	796,150.57	16,498,809.29	0.00	378,636,011.59	17,294,959.86	0.00
1E-F3	30711XFQ2	05/24/2022	2.91786 %	395,134,820.88	960,790.07	16,498,809.29	0.00	378,636,011.59	17,459,599.36	0.00
1E-F4	30711XFR0	05/24/2022	3.41786 %	395,134,820.88	1,125,429.58	16,498,809.29	0.00	378,636,011.59	17,624,238.87	0.00
1E-F5	30711XFS8	05/24/2022	4.21786 %	395,134,820.88	1,388,852.80	16,498,809.29	0.00	378,636,011.59	17,887,662.09	0.00
1X-1	30711XGA6	05/24/2022	2.30000 %	0.00	319,124.66	0.00	0.00	0.00	319,124.66	0.00
1X-2	30711XGB4	05/24/2022	1.80000 %	0.00	249,749.73	0.00	0.00	0.00	249,749.73	0.00
1X-3	30711XGC2	05/24/2022	1.30000 %	0.00	180,374.81	0.00	0.00	0.00	180,374.81	0.00
1X-4	30711XGD0	05/24/2022	0.80000 %	0.00	110,999.88	0.00	0.00	0.00	110,999.88	0.00
1Y-1	30711XGE8	05/24/2022	2.30000 %	0.00	757,341.74	0.00	0.00	0.00	757,341.74	0.00
1Y-2	30711XGF5	05/24/2022	1.80000 %	0.00	592,702.23	0.00	0.00	0.00	592,702.23	0.00
1Y-3	30711XGG3	05/24/2022	1.30000 %	0.00	428,062.72	0.00	0.00	0.00	428,062.72	0.00
1Y-4	30711XGH1	05/24/2022	0.80000 %	0.00	263,423.21	0.00	0.00	0.00	263,423.21	0.00
Totals				15,455,969,852.08	19,315,144.82	465,657,944.56	(101.20)	14,990,312,008.70	484,973,089.38	2,257,924.40

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-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
1A-H	42,117,071,181.00	9,800,070,719.48	21,805,507.74	178,134,691.05	0.00	0.00	199,940,198.78	9,600,130,520.70	0.22793918	199,940,198.78
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	395,134,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	378,636,011.59	0.55202399	16,498,809.29
1M-2H	36,101,934.00	20,797,532.06	94,707.73	773,690.85	0.00	0.00	868,398.57	19,929,133.48	0.55202399	868,398.57
1M-2A	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	228,635,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.65607196	16,498,809.29
1M-BH	12,033,978.00	8,763,554.06	94,707.73	773,690.85	0.00	0.00	868,398.57	7,895,155.48	0.65607196	868,398.57
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	216,531,954.40	0.00	0.00	0.00	(101.20)	(101.20)	216,532,055.60	0.98967995	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	228,635,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.65607196	16,498,809.29
1E-B2	228,635,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.65607196	16,498,809.29
1E-B3	228,635,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.65607196	16,498,809.29

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-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	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.65607196	16,498,809.29
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	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.32803598	16,498,809.29
1E-D2	457,270,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.32803598	16,498,809.29
1E-D3	457,270,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.32803598	16,498,809.29
1E-D4	457,270,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.32803598	16,498,809.29
1E-D5	457,270,000.00	166,499,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	150,001,011.59	0.32803598	16,498,809.29
1E-F1	457,270,000.00	395,134,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	378,636,011.59	0.82803598	16,498,809.29
1E-F2	457,270,000.00	395,134,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	378,636,011.59	0.82803598	16,498,809.29
1E-F3	457,270,000.00	395,134,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	378,636,011.59	0.82803598	16,498,809.29
1E-F4	457,270,000.00	395,134,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	378,636,011.59	0.82803598	16,498,809.29
1E-F5	457,270,000.00	395,134,820.88	1,799,363.50	14,699,445.79	0.00	0.00	16,498,809.29	378,636,011.59	0.82803598	16,498,809.29
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	15,455,969,852.08	50,784,739.20	414,873,205.39	0.00	(101.20)	465,657,843.36	14,990,312,008.70	0.28940881	465,657,944.56

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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	232.68642488	0.51773561	4.22951279	0.00000000	0.00000000	4.74724840	227.93917648	0.22793918	4.74724840
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	576.07805874	2.62334215	21.43073135	0.00000000	0.00000000	24.05407351	552.02398523	0.55202399	24.05407351
1M-2H	36,101,934.00	576.07805887	2.62334228	21.43073138	0.00000000	0.00000000	24.05407339	552.02398520	0.55202399	24.05407339
1M-2A	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	728.23417622	7.87002646	64.29219406	0.00000000	0.00000000	72.16222053	656.07195569	0.65607196	72.16222053
1M-BH	12,033,978.00	728.23417660	7.87002685	64.29219415	0.00000000	0.00000000	72.16222017	656.07195559	0.65607196	72.16222017
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	989.67948349	0.00000000	0.00000000	0.00000000	(0.00046254)	(0.00046254)	989.67994604	0.98967995	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	728.23417622	7.87002646	64.29219406	0.00000000	0.00000000	72.16222053	656.07195569	0.65607196	72.16222053
1E-B2	228,635,000.00	728.23417622	7.87002646	64.29219406	0.00000000	0.00000000	72.16222053	656.07195569	0.65607196	72.16222053
1E-B3	228,635,000.00	728.23417622	7.87002646	64.29219406	0.00000000	0.00000000	72.16222053	656.07195569	0.65607196	72.16222053

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2022
 10-May-2022 2:50:55 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	228,635,000.00	728.23417622	7.87002646	64.29219406	0.00000000	0.00000000	72.16222053	656.07195569	0.65607196	72.16222053
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	364.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	328.03597785	0.32803598	36.08111026
1E-D2	457,270,000.00	364.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	328.03597785	0.32803598	36.08111026
1E-D3	457,270,000.00	364.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	328.03597785	0.32803598	36.08111026
1E-D4	457,270,000.00	364.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	328.03597785	0.32803598	36.08111026
1E-D5	457,270,000.00	364.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	328.03597785	0.32803598	36.08111026
1E-F1	457,270,000.00	864.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	828.03597785	0.82803598	36.08111026
1E-F2	457,270,000.00	864.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	828.03597785	0.82803598	36.08111026
1E-F3	457,270,000.00	864.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	828.03597785	0.82803598	36.08111026
1E-F4	457,270,000.00	864.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	828.03597785	0.82803598	36.08111026
1E-F5	457,270,000.00	864.11708811	3.93501323	32.14609703	0.00000000	0.00000000	36.08111026	828.03597785	0.82803598	36.08111026
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-May-2022
 10-May-2022 2:50:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,800,070,719.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,600,130,520.70
1M-1	N/A	N/A	1.96786 %	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	04/25/22 - 05/24/22	30	4.21786 %	395,134,820.88	1,388,852.80	0.00	0.00	0.00	0.00	1,388,852.80	0.00	378,636,011.59
1M-2H	N/A	N/A	0.00000 %	20,797,532.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,929,133.48
1M-2A	N/A	N/A	4.21786 %	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	04/25/22 - 05/24/22	30	4.21786 %	166,499,820.88	585,227.45	0.00	0.00	0.00	0.00	585,227.45	0.00	150,001,011.59
1M-BH	N/A	N/A	0.00000 %	8,763,554.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,895,155.48
1M-2C	04/25/22 - 05/24/22	30	4.21786 %	228,635,000.00	803,625.35	0.00	0.00	0.00	0.00	803,625.35	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	04/25/22 - 05/24/22	30	6.41786 %	207,850,000.00	1,111,626.83	0.00	0.00	0.00	0.00	1,111,626.83	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 %	216,531,954.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,532,055.60
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	04/25/22 - 05/24/22	30	2.30000 %	166,499,820.88	319,124.66	0.00	0.00	0.00	0.00	319,124.66	0.00	150,001,011.59
1B-I2	04/25/22 - 05/24/22	30	1.80000 %	166,499,820.88	249,749.73	0.00	0.00	0.00	0.00	249,749.73	0.00	150,001,011.59
1B-I3	04/25/22 - 05/24/22	30	1.30000 %	166,499,820.88	180,374.81	0.00	0.00	0.00	0.00	180,374.81	0.00	150,001,011.59
1B-I4	04/25/22 - 05/24/22	30	0.80000 %	166,499,820.88	110,999.88	0.00	0.00	0.00	0.00	110,999.88	0.00	150,001,011.59
1C-I1	04/25/22 - 05/24/22	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	04/25/22 - 05/24/22	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	04/25/22 - 05/24/22	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	04/25/22 - 05/24/22	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	N/A	N/A	1.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.41786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.91786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.41786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/22 - 05/24/22	30	1.91786 %	166,499,820.88	266,102.79	0.00	0.00	0.00	0.00	266,102.79	0.00	150,001,011.59
1E-B2	04/25/22 - 05/24/22	30	2.41786 %	166,499,820.88	335,477.71	0.00	0.00	0.00	0.00	335,477.71	0.00	150,001,011.59

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2022
 10-May-2022 2:50:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/22 - 05/24/22	30	2.91786 %	166,499,820.88	404,852.64	0.00	0.00	0.00	0.00	404,852.64	0.00	150,001,011.59
1E-B4	04/25/22 - 05/24/22	30	3.41786 %	166,499,820.88	474,227.56	0.00	0.00	0.00	0.00	474,227.56	0.00	150,001,011.59
1E-C1	04/25/22 - 05/24/22	30	1.91786 %	228,635,000.00	365,408.27	0.00	0.00	0.00	0.00	365,408.27	0.00	228,635,000.00
1E-C2	04/25/22 - 05/24/22	30	2.41786 %	228,635,000.00	460,672.85	0.00	0.00	0.00	0.00	460,672.85	0.00	228,635,000.00
1E-C3	04/25/22 - 05/24/22	30	2.91786 %	228,635,000.00	555,937.43	0.00	0.00	0.00	0.00	555,937.43	0.00	228,635,000.00
1E-C4	04/25/22 - 05/24/22	30	3.41786 %	228,635,000.00	651,202.02	0.00	0.00	0.00	0.00	651,202.02	0.00	228,635,000.00
1E-D1	04/25/22 - 05/24/22	30	1.91786 %	166,499,820.88	266,102.79	0.00	0.00	0.00	0.00	266,102.79	0.00	150,001,011.59
1E-D2	04/25/22 - 05/24/22	30	2.41786 %	166,499,820.88	335,477.71	0.00	0.00	0.00	0.00	335,477.71	0.00	150,001,011.59
1E-D3	04/25/22 - 05/24/22	30	2.91786 %	166,499,820.88	404,852.64	0.00	0.00	0.00	0.00	404,852.64	0.00	150,001,011.59
1E-D4	04/25/22 - 05/24/22	30	3.41786 %	166,499,820.88	474,227.56	0.00	0.00	0.00	0.00	474,227.56	0.00	150,001,011.59
1E-D5	04/25/22 - 05/24/22	30	4.21786 %	166,499,820.88	585,227.45	0.00	0.00	0.00	0.00	585,227.45	0.00	150,001,011.59
1E-F1	04/25/22 - 05/24/22	30	1.91786 %	395,134,820.88	631,511.06	0.00	0.00	0.00	0.00	631,511.06	0.00	378,636,011.59
1E-F2	04/25/22 - 05/24/22	30	2.41786 %	395,134,820.88	796,150.57	0.00	0.00	0.00	0.00	796,150.57	0.00	378,636,011.59
1E-F3	04/25/22 - 05/24/22	30	2.91786 %	395,134,820.88	960,790.07	0.00	0.00	0.00	0.00	960,790.07	0.00	378,636,011.59
1E-F4	04/25/22 - 05/24/22	30	3.41786 %	395,134,820.88	1,125,429.58	0.00	0.00	0.00	0.00	1,125,429.58	0.00	378,636,011.59
1E-F5	04/25/22 - 05/24/22	30	4.21786 %	395,134,820.88	1,388,852.80	0.00	0.00	0.00	0.00	1,388,852.80	0.00	378,636,011.59
1X-1	04/25/22 - 05/24/22	30	2.30000 %	166,499,820.88	319,124.66	0.00	0.00	0.00	0.00	319,124.66	0.00	150,001,011.59
1X-2	04/25/22 - 05/24/22	30	1.80000 %	166,499,820.88	249,749.73	0.00	0.00	0.00	0.00	249,749.73	0.00	150,001,011.59
1X-3	04/25/22 - 05/24/22	30	1.30000 %	166,499,820.88	180,374.81	0.00	0.00	0.00	0.00	180,374.81	0.00	150,001,011.59
1X-4	04/25/22 - 05/24/22	30	0.80000 %	166,499,820.88	110,999.88	0.00	0.00	0.00	0.00	110,999.88	0.00	150,001,011.59
1Y-1	04/25/22 - 05/24/22	30	2.30000 %	395,134,820.88	757,341.74	0.00	0.00	0.00	0.00	757,341.74	0.00	378,636,011.59
1Y-2	04/25/22 - 05/24/22	30	1.80000 %	395,134,820.88	592,702.23	0.00	0.00	0.00	0.00	592,702.23	0.00	378,636,011.59
1Y-3	04/25/22 - 05/24/22	30	1.30000 %	395,134,820.88	428,062.72	0.00	0.00	0.00	0.00	428,062.72	0.00	378,636,011.59
1Y-4	04/25/22 - 05/24/22	30	0.80000 %	395,134,820.88	263,423.21	0.00	0.00	0.00	0.00	263,423.21	0.00	378,636,011.59
Totals					19,315,144.82	0.00	0.00	0.00	0.00	19,315,144.82	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2022
10-May-2022 2:50:56 PM

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 %	232.68642488	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	227.93917648
1M-1	457,271,000.00	1.96786 %	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	4.21786 %	576.07805874	2.02484717	0.00000000	0.00000000	0.00000000	0.00000000	2.02484717	0.00000000	552.02398523
1M-2H	36,101,934.00	0.00000 %	576.07805887	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	552.02398520
1M-2A	228,635,000.00	4.21786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	4.21786 %	728.23417622	2.55965819	0.00000000	0.00000000	0.00000000	0.00000000	2.55965819	0.00000000	656.07195569
1M-BH	12,033,978.00	0.00000 %	728.23417660	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	656.07195559
1M-2C	228,635,000.00	4.21786 %	1000.00000000	3.51488333	0.00000000	0.00000000	0.00000000	0.00000000	3.51488333	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	6.41786 %	1000.00000000	5.34821665	0.00000000	0.00000000	0.00000000	0.00000000	5.34821665	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 %	989.67948349	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.67994604
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 %	728.23417622	1.39578219	0.00000000	0.00000000	0.00000000	0.00000000	1.39578219	0.00000000	656.07195569
1B-I2	0.00	1.80000 %	728.23417622	1.09235126	0.00000000	0.00000000	0.00000000	0.00000000	1.09235126	0.00000000	656.07195569
1B-I3	0.00	1.30000 %	728.23417622	0.78892038	0.00000000	0.00000000	0.00000000	0.00000000	0.78892038	0.00000000	656.07195569
1B-I4	0.00	0.80000 %	728.23417622	0.48548945	0.00000000	0.00000000	0.00000000	0.00000000	0.48548945	0.00000000	656.07195569
1C-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.91786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	2.41786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	2.91786 %	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	228,635,000.00	3.41786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	1.91786 %	728.23417622	1.16387600	0.00000000	0.00000000	0.00000000	0.00000000	1.16387600	0.00000000	656.07195569
1E-B2	228,635,000.00	2.41786 %	728.23417622	1.46730689	0.00000000	0.00000000	0.00000000	0.00000000	1.46730689	0.00000000	656.07195569
1E-B3	228,635,000.00	2.91786 %	728.23417622	1.77073781	0.00000000	0.00000000	0.00000000	0.00000000	1.77073781	0.00000000	656.07195569
1E-B4	228,635,000.00	3.41786 %	728.23417622	2.07416870	0.00000000	0.00000000	0.00000000	0.00000000	2.07416870	0.00000000	656.07195569
1E-C1	228,635,000.00	1.91786 %	1000.00000000	1.59821668	0.00000000	0.00000000	0.00000000	0.00000000	1.59821668	0.00000000	1000.00000000
1E-C2	228,635,000.00	2.41786 %	1000.00000000	2.01488333	0.00000000	0.00000000	0.00000000	0.00000000	2.01488333	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.91786 %	1000.00000000	2.43154998	0.00000000	0.00000000	0.00000000	0.00000000	2.43154998	0.00000000	1000.00000000
1E-C4	228,635,000.00	3.41786 %	1000.00000000	2.84821668	0.00000000	0.00000000	0.00000000	0.00000000	2.84821668	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.91786 %	364.11708811	0.58193800	0.00000000	0.00000000	0.00000000	0.00000000	0.58193800	0.00000000	328.03597785
1E-D2	457,270,000.00	2.41786 %	364.11708811	0.73365344	0.00000000	0.00000000	0.00000000	0.00000000	0.73365344	0.00000000	328.03597785
1E-D3	457,270,000.00	2.91786 %	364.11708811	0.88536891	0.00000000	0.00000000	0.00000000	0.00000000	0.88536891	0.00000000	328.03597785
1E-D4	457,270,000.00	3.41786 %	364.11708811	1.03708435	0.00000000	0.00000000	0.00000000	0.00000000	1.03708435	0.00000000	328.03597785
1E-D5	457,270,000.00	4.21786 %	364.11708811	1.27982909	0.00000000	0.00000000	0.00000000	0.00000000	1.27982909	0.00000000	328.03597785
1E-F1	457,270,000.00	1.91786 %	864.11708811	1.38104634	0.00000000	0.00000000	0.00000000	0.00000000	1.38104634	0.00000000	828.03597785
1E-F2	457,270,000.00	2.41786 %	864.11708811	1.74109513	0.00000000	0.00000000	0.00000000	0.00000000	1.74109513	0.00000000	828.03597785
1E-F3	457,270,000.00	2.91786 %	864.11708811	2.10114390	0.00000000	0.00000000	0.00000000	0.00000000	2.10114390	0.00000000	828.03597785
1E-F4	457,270,000.00	3.41786 %	864.11708811	2.46119269	0.00000000	0.00000000	0.00000000	0.00000000	2.46119269	0.00000000	828.03597785
1E-F5	457,270,000.00	4.21786 %	864.11708811	3.03727076	0.00000000	0.00000000	0.00000000	0.00000000	3.03727076	0.00000000	828.03597785
1X-1	0.00	2.30000 %	364.11708811	0.69789109	0.00000000	0.00000000	0.00000000	0.00000000	0.69789109	0.00000000	328.03597785
1X-2	0.00	1.80000 %	364.11708811	0.54617563	0.00000000	0.00000000	0.00000000	0.00000000	0.54617563	0.00000000	328.03597785
1X-3	0.00	1.30000 %	364.11708811	0.39446019	0.00000000	0.00000000	0.00000000	0.00000000	0.39446019	0.00000000	328.03597785
1X-4	0.00	0.80000 %	364.11708811	0.24274472	0.00000000	0.00000000	0.00000000	0.00000000	0.24274472	0.00000000	328.03597785
1Y-1	0.00	2.30000 %	864.11708811	1.65622442	0.00000000	0.00000000	0.00000000	0.00000000	1.65622442	0.00000000	828.03597785
1Y-2	0.00	1.80000 %	864.11708811	1.29617563	0.00000000	0.00000000	0.00000000	0.00000000	1.29617563	0.00000000	828.03597785
1Y-3	0.00	1.30000 %	864.11708811	0.93612684	0.00000000	0.00000000	0.00000000	0.00000000	0.93612684	0.00000000	828.03597785
1Y-4	0.00	0.80000 %	864.11708811	0.57607805	0.00000000	0.00000000	0.00000000	0.00000000	0.57607805	0.00000000	828.03597785

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	19,018,354.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	101.20
Total Deposits	19,018,455.58
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,999,288.92
Total Withdrawals (Pool Distribution Amount)	19,018,455.58
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	217,307,305.45
Total Principal Reduction Cumulative	33,323,978,331.32
Scheduled Principal Current	23,699,578.96
Scheduled Principal Cumulative	3,254,095,620.33
Unscheduled Principal Current	193,607,827.69
Unscheduled Principal Cumulative	30,067,624,828.59
Senior Reduction Amount	199,940,198.78
Subordinate Reduction Amount	17,367,207.87
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	101.20
Modification Loss Amount	46,266.26
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	58240
Period Reference Pool Removal Loan Count	1010
Period Ending Loan Count	57230
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	10,434,017,701.37
Period PIF Loan Count Current	1010
PIF Loan Count Cumulative	122704
Period PIF Loan UPB Current	184,751,530.05
PIF Loan UPB Cumulative	28,992,115,271.36
Period Partial Prepayment Amount	9,460,921.71
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	155
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,757,414.36
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	15,584,389.76
Total Active Modified Loan Count	797
Total Active Modified Loan UPB	185,948,847.26
Libor Rate	0.667860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.007996%
Subordinate Percentage	7.992004%
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 %	4.090000 %	4.170000 %
1M-2H	0.00	0.00	1.000000 %	4.090000 %	4.170000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.350000 %	6.480000 %
1M-2C	0.00	0.00	1.000000 %	4.090000 %	4.170000 %
1B-1	0.00	0.00	0.500000 %	2.030000 %	2.080000 %
1B-1H	0.00	0.00	0.500000 %	2.030000 %	2.080000 %
1B-2H	0.00	101.20	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	464	90,118,400.29	0.810764 %	0.863698 %
60 Days	104	20,159,346.42	0.181723 %	0.193208 %
90 Days	74	15,225,672.50	0.129303 %	0.145923 %
120 Days	50	11,056,616.38	0.087367 %	0.105967 %
150 Days	48	8,486,463.41	0.083872 %	0.081335 %
180+ Days	629	142,811,178.57	1.099074 %	1.368707 %
Totals	1369	287,857,677.57	2.392102 %	2.758838 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	177	48,176,785.80	46,266.26	0.096034

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906216	222,443.64	393.91	0.177083
Summary	0037906233	324,597.15	95.12	0.029304
Summary	0037906920	162,401.16	152.25	0.093749
Summary	0037907273	256,226.56	26.69	0.010417
Summary	0037910436	415,770.80	563.02	0.135416
Summary	0037910899	89,316.82	93.04	0.104169
Summary	0037911084	72,204.52	90.26	0.125006
Summary	0037914152	406,394.37	507.99	0.124999
Summary	0037915031	355,760.50	296.47	0.083334
Summary	0037918962	118,561.54	197.60	0.166665
Summary	0037919017	350,436.09	620.56	0.177082
Summary	0037920228	382,635.40	518.15	0.135416
Summary	0037920310	624,048.61	975.08	0.156251
Summary	0037923690	276,456.60	287.98	0.104168
Summary	0037924175	350,665.61	547.92	0.156251
Summary	0037924237	127,547.89	159.43	0.124996
Summary	0037924491	39,529.53	74.12	0.187505
Summary	0037925406	350,852.73	326.00	0.092916
Summary	0037927043	494,011.48	823.35	0.166666
Summary	0037928632	214,518.50	232.40	0.108336
Summary	0037928948	418,457.37	59.65	0.014255
Summary	0037928963	202,131.28	231.61	0.114584
Summary	0037929618	221,970.60	86.01	0.038748
Summary	0037929890	239,602.09	212.32	0.088614
Summary	0037930108	213,576.87	177.98	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037930698	207,903.38	238.22	0.114582
Summary	0037931403	354,200.51	37.71	0.010647
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933278	621,487.99	841.60	0.135417
Summary	0037936143	351,291.46	219.56	0.062501
Summary	0037936333	294,702.07	89.05	0.030217
Summary	0037936485	259,185.75	215.99	0.083334
Summary	0037937662	181,259.09	325.30	0.179467
Summary	0037938169	86,819.83	126.61	0.145831
Summary	0037938423	247,948.75	55.22	0.022271
Summary	0037939504	414,478.23	345.40	0.083334
Summary	0037939825	225,220.27	234.60	0.104165
Summary	0037939872	351,114.50	402.32	0.114584
Summary	0037940164	204,012.87	233.76	0.114581
Summary	0037940843	78,381.93	63.93	0.081562
Summary	0037941111	378,898.77	473.62	0.124999
Summary	0037941564	105,606.46	176.01	0.166666
Summary	0037941808	254,130.49	317.66	0.124999
Summary	0037942230	491,252.11	562.89	0.114583
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037942960	79,841.10	116.43	0.145827
Summary	0037943035	156,841.11	228.73	0.145835
Summary	0037943660	80,987.08	36.78	0.045415
Summary	0037945192	134,567.92	30.86	0.022933
Summary	0037945934	197,300.14	3.78	0.001916
Summary	0037947271	636,555.63	663.08	0.104167
Summary	0037947337	240,277.20	75.09	0.031251
Summary	0037949123	204,056.16	148.79	0.072916
Summary	0037949245	430,934.96	198.64	0.046095
Summary	0037950343	406,976.08	551.11	0.135416
Summary	0037950387	146,904.50	2.59	0.001763
Summary	0037951417	87,598.24	3.39	0.003870
Summary	0037951452	199,108.54	314.26	0.157834
Summary	0037952031	579,432.85	603.58	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037952442	447,106.86	396.52	0.088686
Summary	0037953222	358,485.55	336.08	0.093750
Summary	0037955036	79,468.38	82.78	0.104167
Summary	0037955188	121,914.44	190.49	0.156249
Summary	0037956042	109,854.15	39.19	0.035675
Summary	0037956344	216,310.74	315.45	0.145832
Summary	0037956573	351,486.74	475.97	0.135416
Summary	0037957412	317,851.51	258.24	0.081245
Summary	0037958257	343,175.95	428.97	0.125000
Summary	0037958446	362,351.76	18.91	0.005219
Summary	0037958789	178,440.27	43.28	0.024255
Summary	0037958941	407,128.51	381.68	0.093749
Summary	0037959486	131,599.80	233.04	0.177082
Summary	0037959834	508,589.87	794.67	0.156250
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961113	243,044.70	278.49	0.114584
Summary	0037961723	78,535.23	40.20	0.051187
Summary	0037962977	215,092.37	55.47	0.025789
Summary	0037964051	408,643.46	340.54	0.083334
Summary	0037964730	147,250.51	184.06	0.124998
Summary	0037966959	193,110.02	16.79	0.008695
Summary	0037967749	535,907.45	334.94	0.062500
Summary	0037967788	96,517.47	8.92	0.009242
Summary	0037968520	232,875.20	218.32	0.093750
Summary	0037969134	105,086.46	164.20	0.156252
Summary	0037969438	287,687.47	329.64	0.114583
Summary	0037969557	143,298.07	194.05	0.135417
Summary	0037970194	613,357.53	575.02	0.093750
Summary	0037971104	212,702.40	243.72	0.114583
Summary	0037971676	208,827.19	208.83	0.100001
Summary	0037971677	158,230.37	164.82	0.104165
Summary	0037972921	397,050.43	496.31	0.124999
Summary	0037973386	325,917.78	237.65	0.072917
Summary	0037973601	164,313.73	154.04	0.093747

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037973741	389,371.52	243.36	0.062501
Summary	0037975871	190,721.82	112.64	0.059060
Summary	0037977307	220,402.51	147.78	0.067050
Summary	0037978214	252,522.40	187.81	0.074374
Summary	0037978694	140,860.79	134.79	0.095690
Summary	0037979271	410,417.18	400.91	0.097684
Summary	0037979877	376,241.91	509.49	0.135416
Summary	0037981586	325,780.45	169.68	0.052084
Summary	0037982810	233,946.00	219.32	0.093748
Summary	0037983263	372,969.34	62.93	0.016873
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037985656	278,577.19	290.18	0.104165
Summary	0037989012	280,739.49	175.46	0.062499
Summary	0037989593	338,644.02	458.58	0.135417
Summary	0037991482	375,105.43	14.10	0.003759
Summary	0037991764	392,998.36	354.90	0.090306
Summary	0037992264	108,984.26	77.84	0.071423
Summary	0037992592	133,208.24	123.77	0.092915
Summary	0037992663	426,977.20	489.24	0.114582
Summary	0037992750	111,320.95	83.95	0.075413
Summary	0037994165	584,644.67	487.20	0.083333
Summary	0037994776	237,684.34	220.85	0.092917
Summary	0037995663	283,284.94	324.60	0.114584
Summary	0037995791	82,656.62	68.88	0.083333
Summary	0037996145	265,536.01	246.73	0.092918
Summary	0037998555	476,500.48	397.08	0.083333
Summary	0037999501	336,263.60	178.67	0.053134
Summary	0038001111	342,258.81	12.20	0.003565
Summary	0038003672	91,872.84	172.26	0.187498
Summary	0038005661	375,541.86	48.30	0.012861
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,716.66	194.87	0.156250
Summary	0038011489	148,808.63	217.01	0.145832
Summary	0038011635	84,624.32	28.62	0.033820

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038015845	353,543.86	685.36	0.193854
Summary	0038015927	177,027.68	73.76	0.041666
Summary	0038019091	106,922.87	155.93	0.145834
Summary	0038019732	499,981.42	624.98	0.125001
Summary	0038021392	212,338.22	176.95	0.083334
Summary	0038021618	160,678.47	184.11	0.114583
Summary	0038021905	199,864.95	185.71	0.092918
Summary	0038022294	353,292.56	331.31	0.093778
Summary	0038022359	268,139.38	335.17	0.124998
Summary	0038025316	361,255.03	301.05	0.083334
Summary	0038025508	260,332.50	379.65	0.145833
Summary	0038029096	159,082.81	248.57	0.156252
Summary	0038029488	91,668.47	66.84	0.072915
Summary	0038031835	163,553.19	272.59	0.166667
Summary	0038031840	385,427.84	481.78	0.124999
Summary	0038031918	284,578.75	385.37	0.135418
Summary	0038032384	114,270.29	35.71	0.031250
Summary	0038032497	296,756.84	247.30	0.083334
Summary	0038035260	187,567.89	273.54	0.145835
Summary	0038037051	379,850.30	356.11	0.093750
Summary	0038043127	134,564.09	99.98	0.074299
Summary	0038043596	423,871.80	397.03	0.093667
Summary	0038044822	60,371.43	36.37	0.060244
Summary	0038046883	140,100.72	233.50	0.166666
Summary	0038049391	284,029.82	236.69	0.083333
Summary	0038052814	1,087,611.82	1,970.16	0.181146
Summary	0038053555	90,676.23	34.82	0.038400
Summary	0038055270	522,518.12	544.29	0.104167
Summary	0038059651	280,518.56	107.33	0.038261
Summary	0038060684	313,549.27	228.63	0.072917
Summary	0038064234	353,792.14	405.39	0.114584
Summary	0038064848	423,549.55	352.96	0.083334
Summary	0038064853	411,385.28	122.50	0.029777
Summary	0038065075	407,444.75	636.63	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038065526	174,645.03	127.35	0.072919
Summary	0038067996	148,651.01	77.42	0.052082
Summary	0038070082	182,263.44	94.34	0.051760
Summary	0038070250	220,949.10	207.14	0.093750
Summary	0038070435	303,926.34	379.91	0.125001
Summary	0038071595	306,993.36	356.26	0.116048
Summary	0038074587	416,377.93	346.98	0.083333
Summary	0038075022	142,104.58	133.22	0.093748
Summary	0038075628	182,470.20	209.08	0.114583
Summary	0038081872	438,567.89	274.10	0.062499
Summary	0038082233	332,713.57	177.68	0.053403
Summary	0038083109	63,491.22	22.03	0.034698
Summary	0038084323	235,869.42	368.55	0.156252
Summary	0038084713	340,703.23	567.84	0.166667
Summary	0038086689	420,547.32	176.94	0.042074
Summary	0038087470	569,949.84	593.70	0.104167

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	406,166.56	(101.20)	46,211.83	11.378

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	46,211.83	11.378

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
98	15,584,389.76	2,257,926.07	14.488

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	85,334.75	109.823
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	46,211.83	11.378
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038055137	50,767.01	12,628.10	24.875
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	1	406,166.56	(101.20)	(0.000 %)	0	0.00	0.00	0.000 %	1	406,166.56	(101.20)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	46,211.83

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

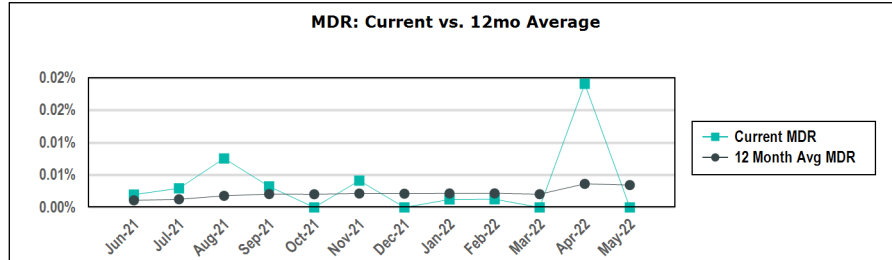
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Realized Loss Report - Collateral

Summary

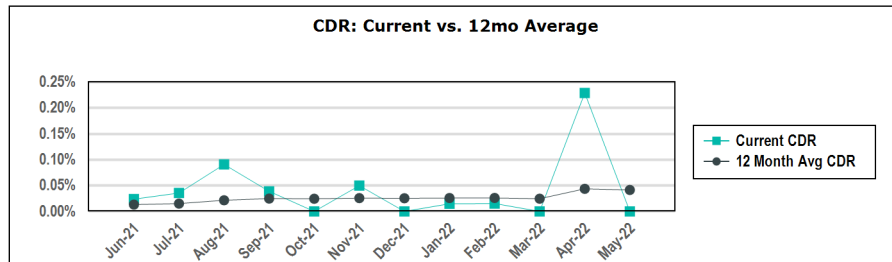
MDR

Current Month 0.000 %
 3 Month Average 0.006 %
 12 Month Average 0.003 %



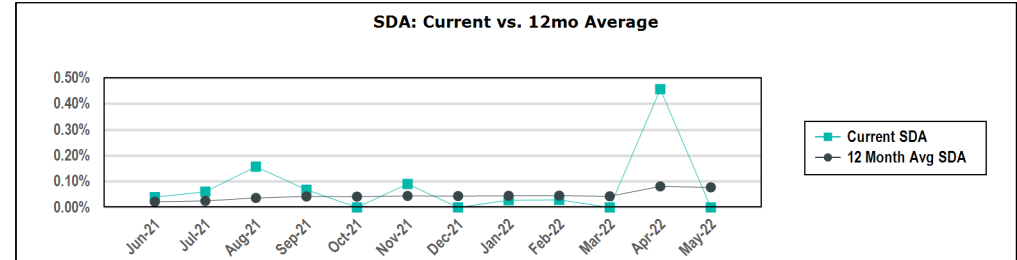
CDR

Current Month 0.000 %
 3 Month Average 0.076 %
 12 Month Average 0.041 %



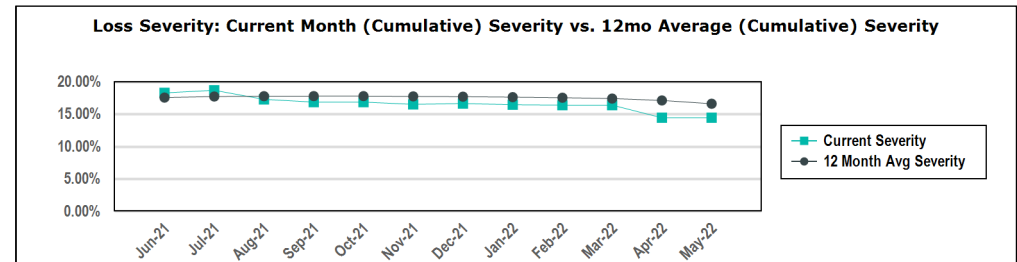
SDA

Current Month 0.000 %
 3 Month Average 0.152 %
 12 Month Average 0.078 %



Loss Severity

Current Month (Cumulative) 14.488 %
 3 Month Average (Cumulative) 15.141 %
 12 Month Average (Cumulative) 16.658 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	1.822 %
3 Month Average	1.973 %
12 Month Average	3.066 %

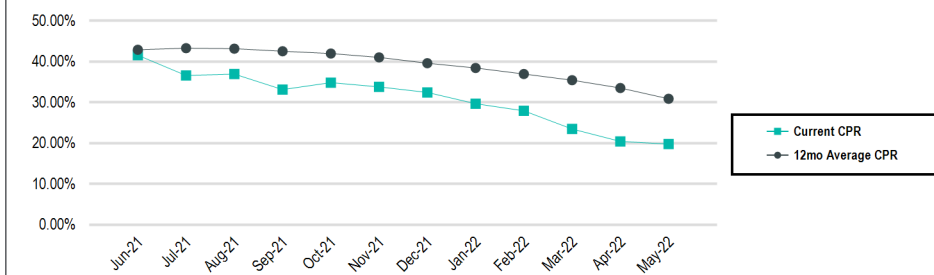
CPR

Current Month	19.798 %
3 Month Average	21.251 %
12 Month Average	30.904 %

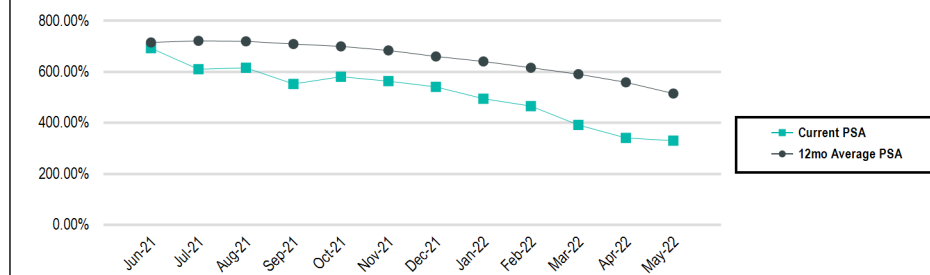
PSA

Current Month	329.970 %
3 Month Average	354.182 %
12 Month Average	515.068 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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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9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

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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.