

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-Apr-2023
 10-Apr-2023 11:02:17 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2023	0.00000 %	8,575,227,478.14	0.00	65,334,885.10	0.00	8,509,892,593.02	65,334,885.10	0.00
1M-1	30711XEK6	04/24/2023	6.14529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	04/24/2023	8.39529 %	66,417,988.27	449,176.39	1,166,195.67	0.00	65,251,792.59	1,615,372.06	0.00
1M-2H		03/31/2023	0.00000 %	243,255,388.27	0.00	4,271,182.98	0.00	238,984,205.28	4,271,182.98	0.00
1M-2A	30711XEL4	04/24/2023	8.39529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	04/24/2023	8.39529 %	14,799,894.60	100,089.80	1,166,195.67	0.00	13,633,698.92	1,266,285.47	0.00
1M-BH		03/31/2023	0.00000 %	54,204,503.94	0.00	4,271,182.98	0.00	49,933,320.95	4,271,182.98	0.00
1M-2C	30711XEN0	04/24/2023	8.39529 %	51,618,093.67	349,086.59	0.00	0.00	51,618,093.67	349,086.59	0.00
1M-CH		03/31/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	04/24/2023	10.59529 %	207,850,000.00	1,774,019.44	0.00	0.00	207,850,000.00	1,774,019.44	0.00
1B-1H		03/31/2023	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		03/31/2023	0.00000 %	216,298,465.26	0.00	0.00	689,861.94	215,608,603.32	0.00	3,181,376.68
1A-I1	30711XEW0	04/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	04/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	04/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	04/24/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	04/24/2023	2.30000 %	0.00	27,420.92	0.00	0.00	0.00	27,420.92	0.00
1B-I2	30711XFU3	04/24/2023	1.80000 %	0.00	21,459.85	0.00	0.00	0.00	21,459.85	0.00
1B-I3	30711XFV1	04/24/2023	1.30000 %	0.00	15,498.78	0.00	0.00	0.00	15,498.78	0.00
1B-I4	30711XFW9	04/24/2023	0.80000 %	0.00	9,537.71	0.00	0.00	0.00	9,537.71	0.00
1C-I1	30711XGJ7	04/24/2023	2.30000 %	0.00	95,636.86	0.00	0.00	0.00	95,636.86	0.00
1C-I2	30711XFX7	04/24/2023	1.80000 %	0.00	74,846.24	0.00	0.00	0.00	74,846.24	0.00
1C-I3	30711XFY5	04/24/2023	1.30000 %	0.00	54,055.61	0.00	0.00	0.00	54,055.61	0.00
1C-I4	30711XFZ2	04/24/2023	0.80000 %	0.00	33,264.99	0.00	0.00	0.00	33,264.99	0.00
1E-A1	30711XES9	04/24/2023	6.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	04/24/2023	6.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	04/24/2023	7.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	04/24/2023	7.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	04/24/2023	6.09529 %	14,799,894.60	72,668.88	1,166,195.67	0.00	13,633,698.92	1,238,864.55	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2023
10-Apr-2023 11:02:17 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	04/24/2023	6.59529 %	14,799,894.60	78,629.95	1,166,195.67	0.00	13,633,698.92	1,244,825.62	0.00
1E-B3	30711XEZ3	04/24/2023	7.09529 %	14,799,894.60	84,591.02	1,166,195.67	0.00	13,633,698.92	1,250,786.69	0.00
1E-B4	30711XFA7	04/24/2023	7.59529 %	14,799,894.60	90,552.09	1,166,195.67	0.00	13,633,698.92	1,256,747.76	0.00
1E-C1	30711XFC3	04/24/2023	6.09529 %	51,618,093.67	253,449.73	0.00	0.00	51,618,093.67	253,449.73	0.00
1E-C2	30711XFD1	04/24/2023	6.59529 %	51,618,093.67	274,240.35	0.00	0.00	51,618,093.67	274,240.35	0.00
1E-C3	30711XFE9	04/24/2023	7.09529 %	51,618,093.67	295,030.97	0.00	0.00	51,618,093.67	295,030.97	0.00
1E-C4	30711XFF6	04/24/2023	7.59529 %	51,618,093.67	315,821.59	0.00	0.00	51,618,093.67	315,821.59	0.00
1E-D1	30711XFG4	04/24/2023	6.09529 %	14,799,894.60	72,668.88	1,166,195.67	0.00	13,633,698.92	1,238,864.55	0.00
1E-D2	30711XFH2	04/24/2023	6.59529 %	14,799,894.60	78,629.95	1,166,195.67	0.00	13,633,698.92	1,244,825.62	0.00
1E-D3	30711XFJ8	04/24/2023	7.09529 %	14,799,894.60	84,591.02	1,166,195.67	0.00	13,633,698.92	1,250,786.69	0.00
1E-D4	30711XFK5	04/24/2023	7.59529 %	14,799,894.60	90,552.09	1,166,195.67	0.00	13,633,698.92	1,256,747.76	0.00
1E-D5	30711XFL3	04/24/2023	8.39529 %	14,799,894.60	100,089.80	1,166,195.67	0.00	13,633,698.92	1,266,285.47	0.00
1E-F1	30711XFN9	04/24/2023	6.09529 %	66,417,988.27	326,118.61	1,166,195.67	0.00	65,251,792.59	1,492,314.28	0.00
1E-F2	30711XFP4	04/24/2023	6.59529 %	66,417,988.27	352,870.30	1,166,195.67	0.00	65,251,792.59	1,519,065.97	0.00
1E-F3	30711XFQ2	04/24/2023	7.09529 %	66,417,988.27	379,621.99	1,166,195.67	0.00	65,251,792.59	1,545,817.66	0.00
1E-F4	30711XFR0	04/24/2023	7.59529 %	66,417,988.27	406,373.68	1,166,195.67	0.00	65,251,792.59	1,572,569.35	0.00
1E-F5	30711XFS8	04/24/2023	8.39529 %	66,417,988.27	449,176.39	1,166,195.67	0.00	65,251,792.59	1,615,372.06	0.00
1X-1	30711XGA6	04/24/2023	2.30000 %	0.00	27,420.92	0.00	0.00	0.00	27,420.92	0.00
1X-2	30711XGB4	04/24/2023	1.80000 %	0.00	21,459.85	0.00	0.00	0.00	21,459.85	0.00
1X-3	30711XGC2	04/24/2023	1.30000 %	0.00	15,498.78	0.00	0.00	0.00	15,498.78	0.00
1X-4	30711XGD0	04/24/2023	0.80000 %	0.00	9,537.71	0.00	0.00	0.00	9,537.71	0.00
1Y-1	30711XGE8	04/24/2023	2.30000 %	0.00	123,057.77	0.00	0.00	0.00	123,057.77	0.00
1Y-2	30711XGF5	04/24/2023	1.80000 %	0.00	96,306.08	0.00	0.00	0.00	96,306.08	0.00
1Y-3	30711XGG3	04/24/2023	1.30000 %	0.00	69,554.39	0.00	0.00	0.00	69,554.39	0.00
1Y-4	30711XGH1	04/24/2023	0.80000 %	0.00	42,802.70	0.00	0.00	0.00	42,802.70	0.00
Totals				10,301,424,043.91	7,215,408.67	92,536,381.78	689,861.94	10,208,197,799.99	99,751,790.45	3,181,376.68

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2023
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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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
10-Apr-2023 11:02:17 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	8,575,227,478.14	19,707,737.85	45,627,147.25	0.00	0.00	65,334,885.10	8,509,892,593.02	0.20205329	65,334,885.10
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	66,417,988.27	367,105.07	799,090.61	0.00	0.00	1,166,195.67	65,251,792.59	0.42137545	1,166,195.67
1M-2H	567,152,653.00	243,255,388.27	1,344,519.58	2,926,663.40	0.00	0.00	4,271,182.98	238,984,205.28	0.42137545	4,271,182.98
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	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.26412635	1,166,195.67
1M-BH	189,050,884.33	54,204,503.94	1,344,519.58	2,926,663.40	0.00	0.00	4,271,182.98	49,933,320.95	0.26412635	4,271,182.98
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	216,298,465.26	0.00	0.00	0.00	689,861.94	689,861.94	215,608,603.32	0.98545922	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	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.26412635	1,166,195.67
1E-B2	51,618,093.67	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.26412635	1,166,195.67
1E-B3	51,618,093.67	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.26412635	1,166,195.67

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Distribution Date: 25-Apr-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.26412635	1,166,195.67
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	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.13206318	1,166,195.67
1E-D2	103,236,187.33	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.13206318	1,166,195.67
1E-D3	103,236,187.33	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.13206318	1,166,195.67
1E-D4	103,236,187.33	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.13206318	1,166,195.67
1E-D5	103,236,187.33	14,799,894.60	367,105.07	799,090.61	0.00	0.00	1,166,195.67	13,633,698.92	0.13206318	1,166,195.67
1E-F1	103,236,187.33	66,417,988.27	367,105.07	799,090.61	0.00	0.00	1,166,195.67	65,251,792.59	0.63206318	1,166,195.67
1E-F2	103,236,187.33	66,417,988.27	367,105.07	799,090.61	0.00	0.00	1,166,195.67	65,251,792.59	0.63206318	1,166,195.67
1E-F3	103,236,187.33	66,417,988.27	367,105.07	799,090.61	0.00	0.00	1,166,195.67	65,251,792.59	0.63206318	1,166,195.67
1E-F4	103,236,187.33	66,417,988.27	367,105.07	799,090.61	0.00	0.00	1,166,195.67	65,251,792.59	0.63206318	1,166,195.67
1E-F5	103,236,187.33	66,417,988.27	367,105.07	799,090.61	0.00	0.00	1,166,195.67	65,251,792.59	0.63206318	1,166,195.67
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	10,301,424,043.91	28,270,458.13	64,265,923.81	0.00	689,861.94	93,226,243.72	10,208,197,799.99	0.22128341	92,536,381.78

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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10-Apr-2023 11:02:17 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	203.60455363	0.46792755	1.08334093	0.00000000	0.00000000	1.55126848	202.05328515	0.20205329	1.55126848
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	428.90637470	2.37064851	5.16027458	0.00000000	0.00000000	7.53092302	421.37545161	0.42137545	7.53092302
1M-2H	567,152,653.00	428.90637465	2.37064849	5.16027455	0.00000000	0.00000000	7.53092304	421.37545159	0.42137545	7.53092304
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	286.71912401	7.11194552	15.48082374	0.00000000	0.00000000	22.59276907	264.12635475	0.26412635	22.59276907
1M-BH	189,050,884.33	286.71912397	7.11194547	15.48082364	0.00000000	0.00000000	22.59276911	264.12635480	0.26412635	22.59276911
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	988.61229961	0.00000000	0.00000000	0.00000000	3.15307831	3.15307831	985.45922130	0.98545922	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	286.71912401	7.11194552	15.48082374	0.00000000	0.00000000	22.59276907	264.12635475	0.26412635	22.59276907
1E-B2	51,618,093.67	286.71912401	7.11194552	15.48082374	0.00000000	0.00000000	22.59276907	264.12635475	0.26412635	22.59276907
1E-B3	51,618,093.67	286.71912401	7.11194552	15.48082374	0.00000000	0.00000000	22.59276907	264.12635475	0.26412635	22.59276907

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
10-Apr-2023 11:02:17 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	286.71912401	7.11194552	15.48082374	0.00000000	0.00000000	22.59276907	264.12635475	0.26412635	22.59276907
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	143.35956202	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	132.06317739	0.13206318	11.29638453
1E-D2	103,236,187.33	143.35956202	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	132.06317739	0.13206318	11.29638453
1E-D3	103,236,187.33	143.35956202	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	132.06317739	0.13206318	11.29638453
1E-D4	103,236,187.33	143.35956202	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	132.06317739	0.13206318	11.29638453
1E-D5	103,236,187.33	143.35956202	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	132.06317739	0.13206318	11.29638453
1E-F1	103,236,187.33	643.35956207	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	632.06317743	0.63206318	11.29638453
1E-F2	103,236,187.33	643.35956207	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	632.06317743	0.63206318	11.29638453
1E-F3	103,236,187.33	643.35956207	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	632.06317743	0.63206318	11.29638453
1E-F4	103,236,187.33	643.35956207	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	632.06317743	0.63206318	11.29638453
1E-F5	103,236,187.33	643.35956207	3.55597276	7.74041187	0.00000000	0.00000000	11.29638453	632.06317743	0.63206318	11.29638453
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-Apr-2023
10-Apr-2023 11:02:18 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,575,227,478.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,509,892,593.02
1M-1	N/A	N/A	6.14529 %	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	03/27/23 - 04/24/23	29	8.39529 %	66,417,988.27	449,176.39	0.00	0.00	0.00	0.00	449,176.39	0.00	65,251,792.59
1M-2H	N/A	N/A	0.00000 %	243,255,388.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	238,984,205.28
1M-2A	N/A	N/A	8.39529 %	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	03/27/23 - 04/24/23	29	8.39529 %	14,799,894.60	100,089.80	0.00	0.00	0.00	0.00	100,089.80	0.00	13,633,698.92
1M-BH	N/A	N/A	0.00000 %	54,204,503.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	49,933,320.95
1M-2C	03/27/23 - 04/24/23	29	8.39529 %	51,618,093.67	349,086.59	0.00	0.00	0.00	0.00	349,086.59	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	03/27/23 - 04/24/23	29	10.59529 %	207,850,000.00	1,774,019.44	0.00	0.00	0.00	0.00	1,774,019.44	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 %	216,298,465.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,608,603.32
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	03/27/23 - 04/24/23	29	2.30000 %	14,799,894.60	27,420.92	0.00	0.00	0.00	0.00	27,420.92	0.00	13,633,698.92
1B-I2	03/27/23 - 04/24/23	29	1.80000 %	14,799,894.60	21,459.85	0.00	0.00	0.00	0.00	21,459.85	0.00	13,633,698.92
1B-I3	03/27/23 - 04/24/23	29	1.30000 %	14,799,894.60	15,498.78	0.00	0.00	0.00	0.00	15,498.78	0.00	13,633,698.92
1B-I4	03/27/23 - 04/24/23	29	0.80000 %	14,799,894.60	9,537.71	0.00	0.00	0.00	0.00	9,537.71	0.00	13,633,698.92
1C-I1	03/27/23 - 04/24/23	29	2.30000 %	51,618,093.67	95,636.86	0.00	0.00	0.00	0.00	95,636.86	0.00	51,618,093.67
1C-I2	03/27/23 - 04/24/23	29	1.80000 %	51,618,093.67	74,846.24	0.00	0.00	0.00	0.00	74,846.24	0.00	51,618,093.67
1C-I3	03/27/23 - 04/24/23	29	1.30000 %	51,618,093.67	54,055.61	0.00	0.00	0.00	0.00	54,055.61	0.00	51,618,093.67
1C-I4	03/27/23 - 04/24/23	29	0.80000 %	51,618,093.67	33,264.99	0.00	0.00	0.00	0.00	33,264.99	0.00	51,618,093.67
1E-A1	N/A	N/A	6.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.09529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.59529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/27/23 - 04/24/23	29	6.09529 %	14,799,894.60	72,668.88	0.00	0.00	0.00	0.00	72,668.88	0.00	13,633,698.92
1E-B2	03/27/23 - 04/24/23	29	6.59529 %	14,799,894.60	78,629.95	0.00	0.00	0.00	0.00	78,629.95	0.00	13,633,698.92

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/27/23 - 04/24/23	29	7.09529 %	14,799,894.60	84,591.02	0.00	0.00	0.00	0.00	84,591.02	0.00	13,633,698.92
1E-B4	03/27/23 - 04/24/23	29	7.59529 %	14,799,894.60	90,552.09	0.00	0.00	0.00	0.00	90,552.09	0.00	13,633,698.92
1E-C1	03/27/23 - 04/24/23	29	6.09529 %	51,618,093.67	253,449.73	0.00	0.00	0.00	0.00	253,449.73	0.00	51,618,093.67
1E-C2	03/27/23 - 04/24/23	29	6.59529 %	51,618,093.67	274,240.35	0.00	0.00	0.00	0.00	274,240.35	0.00	51,618,093.67
1E-C3	03/27/23 - 04/24/23	29	7.09529 %	51,618,093.67	295,030.97	0.00	0.00	0.00	0.00	295,030.97	0.00	51,618,093.67
1E-C4	03/27/23 - 04/24/23	29	7.59529 %	51,618,093.67	315,821.59	0.00	0.00	0.00	0.00	315,821.59	0.00	51,618,093.67
1E-D1	03/27/23 - 04/24/23	29	6.09529 %	14,799,894.60	72,668.88	0.00	0.00	0.00	0.00	72,668.88	0.00	13,633,698.92
1E-D2	03/27/23 - 04/24/23	29	6.59529 %	14,799,894.60	78,629.95	0.00	0.00	0.00	0.00	78,629.95	0.00	13,633,698.92
1E-D3	03/27/23 - 04/24/23	29	7.09529 %	14,799,894.60	84,591.02	0.00	0.00	0.00	0.00	84,591.02	0.00	13,633,698.92
1E-D4	03/27/23 - 04/24/23	29	7.59529 %	14,799,894.60	90,552.09	0.00	0.00	0.00	0.00	90,552.09	0.00	13,633,698.92
1E-D5	03/27/23 - 04/24/23	29	8.39529 %	14,799,894.60	100,089.80	0.00	0.00	0.00	0.00	100,089.80	0.00	13,633,698.92
1E-F1	03/27/23 - 04/24/23	29	6.09529 %	66,417,988.27	326,118.61	0.00	0.00	0.00	0.00	326,118.61	0.00	65,251,792.59
1E-F2	03/27/23 - 04/24/23	29	6.59529 %	66,417,988.27	352,870.30	0.00	0.00	0.00	0.00	352,870.30	0.00	65,251,792.59
1E-F3	03/27/23 - 04/24/23	29	7.09529 %	66,417,988.27	379,621.99	0.00	0.00	0.00	0.00	379,621.99	0.00	65,251,792.59
1E-F4	03/27/23 - 04/24/23	29	7.59529 %	66,417,988.27	406,373.68	0.00	0.00	0.00	0.00	406,373.68	0.00	65,251,792.59
1E-F5	03/27/23 - 04/24/23	29	8.39529 %	66,417,988.27	449,176.39	0.00	0.00	0.00	0.00	449,176.39	0.00	65,251,792.59
1X-1	03/27/23 - 04/24/23	29	2.30000 %	14,799,894.60	27,420.92	0.00	0.00	0.00	0.00	27,420.92	0.00	13,633,698.92
1X-2	03/27/23 - 04/24/23	29	1.80000 %	14,799,894.60	21,459.85	0.00	0.00	0.00	0.00	21,459.85	0.00	13,633,698.92
1X-3	03/27/23 - 04/24/23	29	1.30000 %	14,799,894.60	15,498.78	0.00	0.00	0.00	0.00	15,498.78	0.00	13,633,698.92
1X-4	03/27/23 - 04/24/23	29	0.80000 %	14,799,894.60	9,537.71	0.00	0.00	0.00	0.00	9,537.71	0.00	13,633,698.92
1Y-1	03/27/23 - 04/24/23	29	2.30000 %	66,417,988.26	123,057.77	0.00	0.00	0.00	0.00	123,057.77	0.00	65,251,792.59
1Y-2	03/27/23 - 04/24/23	29	1.80000 %	66,417,988.26	96,306.08	0.00	0.00	0.00	0.00	96,306.08	0.00	65,251,792.59
1Y-3	03/27/23 - 04/24/23	29	1.30000 %	66,417,988.26	69,554.39	0.00	0.00	0.00	0.00	69,554.39	0.00	65,251,792.59
1Y-4	03/27/23 - 04/24/23	29	0.80000 %	66,417,988.26	42,802.70	0.00	0.00	0.00	0.00	42,802.70	0.00	65,251,792.59
Totals					7,215,408.67	0.00	0.00	0.00	0.00	7,215,408.67	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-Apr-2023
10-Apr-2023 11:02:18 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	203.60455363	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	202.05328515
1M-1	457,271,000.00	6.14529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	8.39529 %	428.90637470	2.90063915	0.00000000	0.00000000	0.00000000	0.00000000	2.90063915	0.00000000	421.37545161
1M-2H	567,152,653.00	0.00000 %	428.90637465	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	421.37545159
1M-2A	51,618,093.67	8.39529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	8.39529 %	286.71912401	1.93904488	0.00000000	0.00000000	0.00000000	0.00000000	1.93904488	0.00000000	264.12635475
1M-BH	189,050,884.33	0.00000 %	286.71912397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	264.12635480
1M-2C	51,618,093.67	8.39529 %	1000.00000000	6.76287257	0.00000000	0.00000000	0.00000000	0.00000000	6.76287257	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	10.59529 %	1000.00000000	8.53509473	0.00000000	0.00000000	0.00000000	0.00000000	8.53509473	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 %	988.61229961	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.45922130
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 %	286.71912401	0.53122690	0.00000000	0.00000000	0.00000000	0.00000000	0.53122690	0.00000000	264.12635475
1B-I2	0.00	1.80000 %	286.71912401	0.41574278	0.00000000	0.00000000	0.00000000	0.00000000	0.41574278	0.00000000	264.12635475
1B-I3	0.00	1.30000 %	286.71912401	0.30025867	0.00000000	0.00000000	0.00000000	0.00000000	0.30025867	0.00000000	264.12635475
1B-I4	0.00	0.80000 %	286.71912401	0.18477455	0.00000000	0.00000000	0.00000000	0.00000000	0.18477455	0.00000000	264.12635475
1C-I1	0.00	2.30000 %	1000.00000000	1.85277784	0.00000000	0.00000000	0.00000000	0.00000000	1.85277784	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000008	0.00000000	0.00000000	0.00000000	0.00000000	1.45000008	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722213	0.00000000	0.00000000	0.00000000	0.00000000	1.04722213	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444437	0.00000000	0.00000000	0.00000000	0.00000000	0.64444437	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.09529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.59529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.09529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
10-Apr-2023 11:02:18 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	7.59529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.09529 %	286.71912401	1.40781797	0.00000000	0.00000000	0.00000000	0.00000000	1.40781797	0.00000000	264.12635475
1E-B2	51,618,093.67	6.59529 %	286.71912401	1.52330209	0.00000000	0.00000000	0.00000000	0.00000000	1.52330209	0.00000000	264.12635475
1E-B3	51,618,093.67	7.09529 %	286.71912401	1.63878621	0.00000000	0.00000000	0.00000000	0.00000000	1.63878621	0.00000000	264.12635475
1E-B4	51,618,093.67	7.59529 %	286.71912401	1.75427033	0.00000000	0.00000000	0.00000000	0.00000000	1.75427033	0.00000000	264.12635475
1E-C1	51,618,093.67	6.09529 %	1000.00000000	4.91009474	0.00000000	0.00000000	0.00000000	0.00000000	4.91009474	0.00000000	1000.00000000
1E-C2	51,618,093.67	6.59529 %	1000.00000000	5.31287249	0.00000000	0.00000000	0.00000000	0.00000000	5.31287249	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.09529 %	1000.00000000	5.71565025	0.00000000	0.00000000	0.00000000	0.00000000	5.71565025	0.00000000	1000.00000000
1E-C4	51,618,093.67	7.59529 %	1000.00000000	6.11842801	0.00000000	0.00000000	0.00000000	0.00000000	6.11842801	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.09529 %	143.35956202	0.70390899	0.00000000	0.00000000	0.00000000	0.00000000	0.70390899	0.00000000	132.06317739
1E-D2	103,236,187.33	6.59529 %	143.35956202	0.76165105	0.00000000	0.00000000	0.00000000	0.00000000	0.76165105	0.00000000	132.06317739
1E-D3	103,236,187.33	7.09529 %	143.35956202	0.81939310	0.00000000	0.00000000	0.00000000	0.00000000	0.81939310	0.00000000	132.06317739
1E-D4	103,236,187.33	7.59529 %	143.35956202	0.87713516	0.00000000	0.00000000	0.00000000	0.00000000	0.87713516	0.00000000	132.06317739
1E-D5	103,236,187.33	8.39529 %	143.35956202	0.96952244	0.00000000	0.00000000	0.00000000	0.00000000	0.96952244	0.00000000	132.06317739
1E-F1	103,236,187.33	6.09529 %	643.35956207	3.15895635	0.00000000	0.00000000	0.00000000	0.00000000	3.15895635	0.00000000	632.06317743
1E-F2	103,236,187.33	6.59529 %	643.35956207	3.41808729	0.00000000	0.00000000	0.00000000	0.00000000	3.41808729	0.00000000	632.06317743
1E-F3	103,236,187.33	7.09529 %	643.35956207	3.67721823	0.00000000	0.00000000	0.00000000	0.00000000	3.67721823	0.00000000	632.06317743
1E-F4	103,236,187.33	7.59529 %	643.35956207	3.93634917	0.00000000	0.00000000	0.00000000	0.00000000	3.93634917	0.00000000	632.06317743
1E-F5	103,236,187.33	8.39529 %	643.35956207	4.35095873	0.00000000	0.00000000	0.00000000	0.00000000	4.35095873	0.00000000	632.06317743
1X-1	0.00	2.30000 %	143.35956202	0.26561345	0.00000000	0.00000000	0.00000000	0.00000000	0.26561345	0.00000000	132.06317739
1X-2	0.00	1.80000 %	143.35956202	0.20787139	0.00000000	0.00000000	0.00000000	0.00000000	0.20787139	0.00000000	132.06317739
1X-3	0.00	1.30000 %	143.35956202	0.15012933	0.00000000	0.00000000	0.00000000	0.00000000	0.15012933	0.00000000	132.06317739
1X-4	0.00	0.80000 %	143.35956202	0.09238727	0.00000000	0.00000000	0.00000000	0.00000000	0.09238727	0.00000000	132.06317739
1Y-1	0.00	2.30000 %	643.35956197	1.19200227	0.00000000	0.00000000	0.00000000	0.00000000	1.19200227	0.00000000	632.06317743
1Y-2	0.00	1.80000 %	643.35956197	0.93287134	0.00000000	0.00000000	0.00000000	0.00000000	0.93287134	0.00000000	632.06317743
1Y-3	0.00	1.30000 %	643.35956197	0.67374040	0.00000000	0.00000000	0.00000000	0.00000000	0.67374040	0.00000000	632.06317743
1Y-4	0.00	0.80000 %	643.35956197	0.41460946	0.00000000	0.00000000	0.00000000	0.00000000	0.41460946	0.00000000	632.06317743

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

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

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Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,098,420.10
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(689,861.94)
Total Deposits	3,408,558.16
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,389,391.50
Total Withdrawals (Pool Distribution Amount)	3,408,558.16
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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	71,462,125.70
Total Principal Reduction Cumulative	34,509,468,858.43
Scheduled Principal Current	21,419,362.50
Scheduled Principal Cumulative	3,497,458,582.07
Unscheduled Principal Current	49,352,901.26
Unscheduled Principal Cumulative	31,008,828,941.68
Senior Reduction Amount	65,334,885.10
Subordinate Reduction Amount	5,437,378.66
Calculated Tranche Write-down Amount	689,861.94
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	103,862.82
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	52314
Period Reference Pool Removal Loan Count	266
Period Ending Loan Count	52048
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,248,527,174.26
Period PIF Loan Count Current	248
PIF Loan Count Cumulative	127855
Period PIF Loan UPB Current	39,137,148.91
PIF Loan UPB Cumulative	29,847,071,884.75
Period Partial Prepayment Amount	7,633,975.89
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	3,418,478.15
Credit Event Amount Cumulative	20,721,992.40
Total Active Modified Loan Count	930
Total Active Modified Loan UPB	223,845,132.63
Libor Rate	4.845290%

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10-Apr-2023 11:02:18 AM

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Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.008984%
Subordinate Percentage	7.991016%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

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 %	4.670000 %	4.700000 %
1M-2H	0.00	0.00	1.000000 %	4.670000 %	4.700000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.250000 %	7.300000 %
1M-2C	0.00	0.00	1.000000 %	4.670000 %	4.700000 %
1B-1	0.00	0.00	0.500000 %	2.320000 %	2.330000 %
1B-1H	0.00	0.00	0.500000 %	2.320000 %	2.330000 %
1B-2H	689,861.94	0.00	0.000000 %	0.000000 %	0.000000 %

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10-Apr-2023 11:02:18 AM

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Credit-Linked Notes
Series 2017-C01



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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	542	100,928,663.97	1.041346 %	1.091294 %
60 Days	109	20,160,680.20	0.209422 %	0.217988 %
90 Days	45	7,721,195.52	0.086459 %	0.083486 %
120 Days	43	10,264,184.20	0.082616 %	0.110982 %
150 Days	37	7,451,960.21	0.071088 %	0.080575 %
180+ Days	246	52,415,208.84	0.472641 %	0.566741 %
Totals	1022	198,941,892.94	1.963572 %	2.151066 %

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Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	376	106,908,311.17	103,862.82	0.097151

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	160,204.62	150.19	0.093749
Summary	0037907226	143,543.92	224.29	0.156252
Summary	0037907273	252,820.24	26.34	0.010418
Summary	0037907638	301,649.28	31.42	0.010416
Summary	0037907913	318,393.68	265.33	0.083334
Summary	0037908497	268,015.90	223.35	0.083335
Summary	0037909377	627,805.97	392.38	0.062500
Summary	0037910358	320,721.83	367.49	0.114582
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	411,311.89	642.67	0.156249
Summary	0037910785	208,909.49	282.90	0.135417
Summary	0037910899	88,305.45	91.98	0.104161
Summary	0037911544	72,665.06	60.55	0.083328
Summary	0037911950	160,447.32	133.71	0.083336
Summary	0037912743	254,886.01	292.06	0.114585
Summary	0037912808	151,695.38	173.82	0.114585
Summary	0037912864	135,021.96	126.58	0.093748
Summary	0037913549	248,676.64	310.85	0.125002
Summary	0037914152	401,326.32	501.66	0.125001
Summary	0037914854	216,106.83	292.64	0.135415
Summary	0037915031	351,308.33	292.76	0.083334
Summary	0037915737	428,819.77	430.37	0.100362

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:02:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916242	361,503.01	338.91	0.093750
Summary	0037916736	388,432.28	40.46	0.010416
Summary	0037916774	586,173.94	793.78	0.135417
Summary	0037917245	250,315.42	417.19	0.166666
Summary	0037918000	96,491.60	70.36	0.072918
Summary	0037918420	356,671.66	408.69	0.114584
Summary	0037918526	113,531.71	177.39	0.156247
Summary	0037918592	211,064.35	131.92	0.062502
Summary	0037918962	116,892.14	194.82	0.166666
Summary	0037919007	223,189.34	333.30	0.149335
Summary	0037919126	394,899.66	205.68	0.052084
Summary	0037919235	333,316.89	381.93	0.114585
Summary	0037919910	224,251.70	186.88	0.083335
Summary	0037920217	216,633.34	248.23	0.114585
Summary	0037920228	377,863.69	511.69	0.135417
Summary	0037920310	616,201.34	962.81	0.156249
Summary	0037920328	88,761.09	110.21	0.124165
Summary	0037920372	93,714.26	97.62	0.104168
Summary	0037921630	200,108.20	312.67	0.156250
Summary	0037921946	215,972.48	89.99	0.041667
Summary	0037922111	326,325.67	475.89	0.145833
Summary	0037922321	236,589.82	197.16	0.083334
Summary	0037922778	471,125.98	539.83	0.114583
Summary	0037923627	439,892.58	408.73	0.092916
Summary	0037923690	273,009.06	284.38	0.104165
Summary	0037924175	346,644.64	541.63	0.156249
Summary	0037924237	127,635.11	159.54	0.124997
Summary	0037924491	39,038.32	73.20	0.187508
Summary	0037925153	228,306.40	309.16	0.135415
Summary	0037925406	346,492.65	321.95	0.092917
Summary	0037927043	487,872.43	813.12	0.166667
Summary	0037928632	211,833.38	229.49	0.108335
Summary	0037928829	354,365.82	442.96	0.125001
Summary	0037928948	407,677.41	59.65	0.014632

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:09 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037928963	199,619.43	228.73	0.114583
Summary	0037929618	216,254.21	83.80	0.038751
Summary	0037929685	350,629.06	219.14	0.062499
Summary	0037929845	472,835.17	344.78	0.072918
Summary	0037929890	237,602.45	211.49	0.089010
Summary	0037929894	278,953.21	174.35	0.062502
Summary	0037930698	205,319.84	235.26	0.114582
Summary	0037931237	88,056.92	136.86	0.155422
Summary	0037931245	126,654.02	158.32	0.125002
Summary	0037931314	282,701.46	323.93	0.114584
Summary	0037931403	350,646.44	37.71	0.010754
Summary	0037931764	398,995.71	162.92	0.040833
Summary	0037932340	337,910.57	387.19	0.114584
Summary	0037933234	304,774.03	444.46	0.145833
Summary	0037933278	613,737.63	831.10	0.135416
Summary	0037933299	192,884.97	361.66	0.187500
Summary	0037933427	379,089.67	513.35	0.135417
Summary	0037933708	194,194.51	161.83	0.083334
Summary	0037934240	276,589.69	232.10	0.083915
Summary	0037935410	167,931.05	297.38	0.177085
Summary	0037935747	243,564.71	202.97	0.083333
Summary	0037936143	345,593.64	216.00	0.062501
Summary	0037936485	255,734.96	213.11	0.083332
Summary	0037936534	247,513.57	154.70	0.062502
Summary	0037937636	179,618.35	243.23	0.135415
Summary	0037937662	177,298.09	320.35	0.180684
Summary	0037938096	144,026.61	240.04	0.166664
Summary	0037938169	85,659.31	124.92	0.145834
Summary	0037939022	319,692.32	199.81	0.062501
Summary	0037939239	167,013.37	208.77	0.125002
Summary	0037939504	409,787.50	341.49	0.083333
Summary	0037939825	221,619.87	230.85	0.104165
Summary	0037939872	346,735.12	397.30	0.114583
Summary	0037939910	192,181.56	180.17	0.093750

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037940164	201,477.63	230.86	0.114583
Summary	0037940409	259,841.02	162.40	0.062500
Summary	0037941023	145,438.86	181.80	0.125001
Summary	0037941111	374,576.51	468.22	0.125000
Summary	0037941808	250,844.82	313.56	0.125002
Summary	0037941995	287,337.99	239.45	0.083334
Summary	0037942230	484,045.35	554.64	0.114584
Summary	0037942354	166,852.69	104.28	0.062498
Summary	0037942765	607,571.50	437.96	0.072084
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,633.06	114.67	0.145829
Summary	0037942984	51,937.94	64.92	0.124995
Summary	0037943035	154,885.15	225.87	0.145831
Summary	0037943056	381,339.46	397.23	0.104167
Summary	0037943120	393,488.73	532.85	0.135417
Summary	0037943660	80,209.75	36.78	0.045855
Summary	0037944097	221,192.58	345.61	0.156248
Summary	0037944396	417,683.71	304.56	0.072916
Summary	0037944613	557,398.33	406.44	0.072917
Summary	0037945192	133,234.60	30.86	0.023162
Summary	0037947230	271,774.87	169.86	0.062500
Summary	0037947271	628,617.34	654.81	0.104167
Summary	0037947337	237,965.03	74.36	0.031248
Summary	0037948144	527,506.08	654.99	0.124167
Summary	0037948457	412,246.43	343.54	0.083334
Summary	0037949123	201,473.74	146.91	0.072918
Summary	0037949245	428,654.24	198.64	0.046340
Summary	0037949905	542,062.37	395.25	0.072916
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037951417	85,066.87	3.39	0.003985
Summary	0037951452	196,806.52	310.66	0.157850
Summary	0037951648	244,162.67	255.64	0.104701
Summary	0037951661	243,601.18	211.74	0.086921
Summary	0037952031	571,177.05	594.98	0.104167

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Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953193	97,496.03	6.66	0.006831
Summary	0037953222	353,898.82	331.78	0.093750
Summary	0037954837	573,642.94	418.28	0.072916
Summary	0037955036	79,069.44	82.36	0.104162
Summary	0037955188	120,383.66	188.10	0.156250
Summary	0037955574	628,403.07	458.21	0.072917
Summary	0037955856	410,242.21	381.18	0.092916
Summary	0037955992	377,983.05	370.11	0.097917
Summary	0037956042	109,985.01	160.39	0.145829
Summary	0037956344	213,603.76	311.51	0.145835
Summary	0037956651	394,646.48	411.09	0.104167
Summary	0037956697	402,004.18	251.25	0.062499
Summary	0037956792	344,627.52	287.19	0.083333
Summary	0037956995	96,907.86	171.61	0.177086
Summary	0037957674	200,773.86	188.23	0.093752
Summary	0037958257	338,896.32	423.62	0.125000
Summary	0037958446	406,465.64	508.08	0.124999
Summary	0037958789	176,704.05	43.28	0.024493
Summary	0037958853	297,660.27	217.04	0.072915
Summary	0037958941	402,033.53	376.91	0.093751
Summary	0037959210	416,472.78	303.68	0.072917
Summary	0037959486	129,964.41	230.15	0.177087
Summary	0037959703	464,084.87	669.49	0.144260
Summary	0037959834	502,264.98	784.79	0.156250
Summary	0037960833	147,469.56	107.53	0.072917
Summary	0037961113	239,882.22	274.87	0.114585
Summary	0037962551	399,297.24	249.56	0.062500
Summary	0037963051	342,799.00	285.67	0.083335
Summary	0037963863	401,706.89	167.38	0.041667
Summary	0037963954	250,758.85	104.48	0.041666
Summary	0037964051	401,477.38	334.56	0.083332
Summary	0037964118	194,625.32	121.64	0.062500
Summary	0037964539	179,288.20	149.41	0.083335
Summary	0037964730	145,407.34	181.76	0.125001

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037966128	397,999.58	478.93	0.120334
Summary	0037966854	245,297.37	255.52	0.104167
Summary	0037966959	190,640.47	16.79	0.008807
Summary	0037967749	528,841.03	330.53	0.062501
Summary	0037967788	95,431.73	8.92	0.009347
Summary	0037968251	157,223.42	212.91	0.135419
Summary	0037968520	229,932.28	215.56	0.093749
Summary	0037969438	283,782.74	325.17	0.114584
Summary	0037969557	141,517.27	191.64	0.135418
Summary	0037970194	605,684.44	567.83	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	132,365.46	110.30	0.083330
Summary	0037971104	209,698.69	240.28	0.114583
Summary	0037971636	340,692.64	354.89	0.104167
Summary	0037971676	206,260.80	206.26	0.100000
Summary	0037971677	156,292.79	162.80	0.104163
Summary	0037971975	137,862.42	172.33	0.125001
Summary	0037972397	243,102.91	126.62	0.052085
Summary	0037972886	202,345.23	231.85	0.114581
Summary	0037972921	386,447.21	483.06	0.125000
Summary	0037973601	161,824.38	151.71	0.093750
Summary	0037973741	384,498.73	240.31	0.062500
Summary	0037974449	152,705.36	95.44	0.062499
Summary	0037974450	338,685.13	211.68	0.062501
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	234,222.41	243.98	0.104166
Summary	0037976401	87,491.37	118.48	0.135419
Summary	0037977307	218,087.09	146.82	0.067322
Summary	0037978472	188,825.05	177.02	0.093748
Summary	0037978532	200,427.92	187.90	0.093749
Summary	0037978651	385,859.33	120.58	0.031250
Summary	0037979877	371,549.95	503.14	0.135417
Summary	0037981346	91,846.80	76.54	0.083334
Summary	0037981367	160,671.84	33.47	0.020831

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981586	321,717.74	167.56	0.052083
Summary	0037982100	555,626.43	636.66	0.114584
Summary	0037982810	230,770.63	216.35	0.093751
Summary	0037982823	238,798.00	199.00	0.083334
Summary	0037984013	131,189.02	191.32	0.145835
Summary	0037984054	122,513.81	127.62	0.104168
Summary	0037984873	222,743.36	301.63	0.135416
Summary	0037984901	647,427.76	1,146.49	0.177084
Summary	0037984906	244,421.72	330.99	0.135418
Summary	0037985043	257,986.43	403.10	0.156249
Summary	0037985656	275,115.28	286.58	0.104167
Summary	0037985917	335,112.21	209.45	0.062501
Summary	0037987955	490,413.90	408.68	0.083334
Summary	0037988315	349,267.52	109.15	0.031251
Summary	0037989012	277,238.53	173.27	0.062499
Summary	0037989578	334,771.81	341.29	0.101947
Summary	0037989593	334,342.17	452.76	0.135418
Summary	0037990479	133,053.48	124.74	0.093752
Summary	0037991131	74,362.66	53.60	0.072079
Summary	0037991482	370,725.23	14.10	0.003803
Summary	0037991712	190,558.99	238.20	0.125001
Summary	0037991764	389,750.58	354.90	0.091058
Summary	0037992592	131,547.07	122.23	0.092917
Summary	0037992663	422,142.37	483.70	0.114582
Summary	0037994165	577,353.74	481.13	0.083334
Summary	0037994776	234,720.26	218.09	0.092915
Summary	0037995663	291,019.39	333.46	0.114583
Summary	0037995791	81,530.80	67.94	0.083330
Summary	0037995851	113,346.71	153.49	0.135416
Summary	0037996072	162,274.00	41.24	0.025414
Summary	0037996145	262,212.45	243.64	0.092917
Summary	0037997456	650,263.63	677.36	0.104167
Summary	0037998555	470,535.35	392.11	0.083333
Summary	0037999224	211,658.59	242.53	0.114585

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037999339	404,254.20	589.54	0.145834
Summary	0037999501	359,296.62	486.55	0.135417
Summary	0037999724	253,874.86	185.12	0.072918
Summary	0038001096	127,547.69	132.86	0.104165
Summary	0038001111	334,663.20	12.20	0.003645
Summary	0038002395	257,378.59	241.29	0.093749
Summary	0038002946	292,314.90	426.29	0.145832
Summary	0038003503	255,903.39	186.60	0.072918
Summary	0038003541	395,684.22	412.17	0.104166
Summary	0038003890	173,784.87	289.64	0.166666
Summary	0038003894	219,917.04	320.71	0.145832
Summary	0038004305	140,628.23	161.14	0.114586
Summary	0038006391	301,530.02	94.23	0.031251
Summary	0038006561	123,656.89	64.40	0.052080
Summary	0038007050	87,073.92	108.84	0.124997
Summary	0038007659	416,838.45	390.79	0.093751
Summary	0038008390	1,191,654.94	1,365.44	0.114584
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	125,015.18	195.34	0.156253
Summary	0038008503	297,118.37	371.40	0.125001
Summary	0038011142	350,593.18	292.16	0.083333
Summary	0038011269	123,392.51	141.39	0.114586
Summary	0038011489	146,944.91	214.29	0.145830
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	324,585.66	371.92	0.114583
Summary	0038012001	606,318.69	821.06	0.135417
Summary	0038012287	80,164.60	91.86	0.114589
Summary	0038012288	114,648.65	23.89	0.020838
Summary	0038013195	173,839.94	253.52	0.145835
Summary	0038013556	341,070.02	213.17	0.062500
Summary	0038013828	601,383.40	501.15	0.083333
Summary	0038014437	331,486.26	448.89	0.135417
Summary	0038015845	349,595.19	679.19	0.194279
Summary	0038015927	174,624.61	72.76	0.041667

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038016650	598,070.47	373.79	0.062499
Summary	0038016659	307,170.37	29.44	0.009584
Summary	0038018327	109,629.89	125.62	0.114586
Summary	0038019091	105,080.71	153.24	0.145831
Summary	0038019732	493,302.61	616.63	0.125000
Summary	0038019761	200,257.35	229.46	0.114583
Summary	0038021361	204,391.27	106.45	0.052081
Summary	0038021392	209,245.17	174.37	0.083333
Summary	0038021618	158,663.21	181.80	0.114582
Summary	0038021905	197,325.15	183.35	0.092918
Summary	0038022113	255,685.36	159.80	0.062499
Summary	0038022294	349,583.26	328.22	0.093889
Summary	0038022359	264,807.21	331.01	0.125000
Summary	0038022535	318,861.10	465.01	0.145835
Summary	0038022987	195,014.48	162.51	0.083332
Summary	0038024644	161,210.22	116.21	0.072086
Summary	0038024715	293,422.91	305.65	0.104167
Summary	0038025122	362,340.15	37.74	0.010416
Summary	0038025316	356,679.09	297.23	0.083333
Summary	0038025508	257,097.38	374.93	0.145832
Summary	0038025653	209,175.86	174.31	0.083332
Summary	0038026322	340,775.11	212.98	0.062499
Summary	0038027127	313,957.75	163.52	0.052083
Summary	0038028847	700,540.23	875.68	0.125001
Summary	0038028911	326,609.82	340.22	0.104167
Summary	0038029096	157,105.94	245.48	0.156251
Summary	0038029488	86,182.09	62.84	0.072915
Summary	0038030860	212,426.61	177.02	0.083332
Summary	0038031062	318,123.22	132.55	0.041666
Summary	0038031835	161,882.56	269.80	0.166664
Summary	0038031840	380,621.30	475.78	0.125001
Summary	0038031918	281,004.84	380.53	0.135418
Summary	0038032384	111,672.61	34.90	0.031252
Summary	0038032497	292,403.32	243.67	0.083334

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032614	158,744.88	132.29	0.083335
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	200,505.45	187.97	0.093748
Summary	0038035260	185,199.19	270.08	0.145832
Summary	0038035918	387,307.32	403.45	0.104168
Summary	0038037051	375,094.27	351.65	0.093750
Summary	0038037345	434,843.98	407.67	0.093751
Summary	0038043040	543,269.82	621.51	0.114402
Summary	0038043127	132,987.25	98.83	0.074315
Summary	0038043596	419,054.00	392.51	0.093666
Summary	0038044317	181,402.87	18.90	0.010419
Summary	0038044822	59,649.51	36.37	0.060973
Summary	0038045629	613,888.40	575.52	0.093750
Summary	0038046388	548,937.88	628.99	0.114583
Summary	0038046883	138,355.65	230.59	0.166665
Summary	0038047173	304,741.04	126.98	0.041668
Summary	0038048113	365,368.19	380.59	0.104166
Summary	0038048610	91,723.93	95.55	0.104171
Summary	0038049391	280,487.82	233.74	0.083333
Summary	0038049580	319,749.49	233.15	0.072916
Summary	0038052449	152,070.66	190.09	0.125001
Summary	0038052814	1,070,641.00	1,943.64	0.181540
Summary	0038052902	400,346.39	375.32	0.093749
Summary	0038053555	89,685.46	34.82	0.038825
Summary	0038055270	507,394.44	528.54	0.104167
Summary	0038055358	117,782.35	133.98	0.113752
Summary	0038056750	291,496.66	151.82	0.052083
Summary	0038057036	220,832.14	207.03	0.093750
Summary	0038059209	376,748.16	274.71	0.072916
Summary	0038059651	304,302.80	308.11	0.101251
Summary	0038060684	309,998.87	226.04	0.072916
Summary	0038061275	48,568.29	65.77	0.135418
Summary	0038061628	418,033.34	391.91	0.093751
Summary	0038062823	303,432.02	221.25	0.072916

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038062899	137,999.10	86.25	0.062500
Summary	0038062918	383,938.59	319.95	0.083334
Summary	0038063121	363,799.83	422.31	0.116083
Summary	0038063951	296,220.48	213.53	0.072085
Summary	0038063988	167,165.81	278.61	0.166667
Summary	0038064208	320,609.69	233.78	0.072917
Summary	0038064234	353,781.62	405.37	0.114582
Summary	0038064848	418,286.16	348.57	0.083333
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	402,309.22	628.61	0.156250
Summary	0038065246	143,866.99	209.81	0.145836
Summary	0038065526	172,474.52	125.76	0.072915
Summary	0038067996	152,535.26	79.45	0.052086
Summary	0038068248	57,103.17	53.53	0.093743
Summary	0038068842	256,383.42	373.89	0.145832
Summary	0038069719	335,368.71	314.41	0.093751
Summary	0038070082	180,547.25	94.34	0.052252
Summary	0038070250	217,960.66	204.34	0.093751
Summary	0038070374	317,618.25	297.77	0.093751
Summary	0038070435	300,136.16	375.17	0.125000
Summary	0038071595	304,137.77	353.61	0.116266
Summary	0038072253	484,563.27	302.85	0.062500
Summary	0038074587	411,131.65	342.61	0.083333
Summary	0038075022	140,332.02	131.56	0.093749
Summary	0038075618	99,408.88	10.36	0.010422
Summary	0038075628	179,963.89	206.21	0.114584
Summary	0038076966	343,872.28	250.74	0.072917
Summary	0038077065	252,362.96	184.01	0.072915
Summary	0038077162	338,565.58	423.21	0.125001
Summary	0038077227	256,720.10	347.64	0.135416
Summary	0038081872	433,005.41	270.63	0.062500
Summary	0038082233	330,325.89	177.68	0.053789
Summary	0038082800	77,216.46	136.09	0.176245
Summary	0038083109	63,308.91	21.98	0.034719

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038083637	320,140.55	300.13	0.093749
Summary	0038084293	123,943.57	90.38	0.072920
Summary	0038084323	233,207.98	364.39	0.156251
Summary	0038084713	336,831.76	561.39	0.166668
Summary	0038085226	234,138.85	121.95	0.052084
Summary	0038085336	315,765.57	227.61	0.072082
Summary	0038086049	358,884.54	74.77	0.020834
Summary	0038086689	417,103.66	176.22	0.042248
Summary	0038087593	322,834.12	403.54	0.124999
Summary	0038087691	289,035.16	150.54	0.052084
Summary	0038087693	284,523.51	287.23	0.100951

Contact:
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2023
10-Apr-2023 11:03:10 AM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
18	3,418,478.15	793,545.21	23.213

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037909339	435,806.60	104,608.49	24.003
0037932832	114,881.01	54,855.85	47.750
0037938237	103,222.77	15,296.28	14.819
0037941465	378,867.66	93,299.95	24.626
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741
0037964212	399,963.96	73,628.14	18.409
0037973677	27,792.28	20,996.80	75.549
0037977103	208,145.79	26,251.32	12.612
0037983961	141,629.91	29,059.33	20.518
0037987199	151,184.65	41,761.73	27.623
0037992546	278,338.82	44,683.73	16.054
0037995814	191,196.61	37,491.54	19.609
0038004763	244,748.64	6,612.58	2.702
0038033903	68,000.50	90,120.02	132.528
0038036515	110,473.97	61,668.24	55.822
0038069537	158,175.83	37,963.41	24.001
0038074443	165,657.62	4,594.24	2.773

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	601,635.09	(103,683.27)	53,900.06	8.959

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037920453	94,206.45	(105,111.65)	(5,973.25)	(6.341)
0037943948	101,262.08	1,529.58	14,774.68	14.591
0038010004	406,166.56	(101.20)	45,098.63	11.103

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Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
128	20,721,992.40	3,181,378.35	15.353

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	104,608.49	24.003
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	(5,973.25)	(6.341)
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	54,855.85	47.750
0037935431	49,759.43	7,300.38	14.671
0037938237	103,222.77	15,296.28	14.819
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941465	378,867.66	93,299.95	24.626
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	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
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	73,628.14	18.409
0037964659	77,701.91	87,309.75	112.365

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Credit-Linked Notes

Series 2017-C01



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 10-Apr-2023 11:03:10 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037973677	27,792.28	20,996.80	75.549
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	26,251.32	12.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	29,059.33	20.518
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	6,158.50	6.210
0037992546	278,338.82	44,683.73	16.054
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	45,098.63	11.103

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Series 2017-C01



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 10-Apr-2023 11:03:10 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
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
0038033903	68,000.50	90,120.02	132.528
0038036515	110,473.97	61,668.24	55.822
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
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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074443	165,657.62	4,594.24	2.773
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

Distribution Date: 25-Apr-2023
10-Apr-2023 11:03:10 AM

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	21	4,020,113.24	689,861.94	0.007 %	0	0.00	0.00	0.000 %	21	4,020,113.24	689,861.94	0.007 %

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	0037909339	476,000.00	4.875 %	NY	75.00	360	435,806.60	03/31/2023	104,608.49	104,608.49
Summary	0037920453	104,000.00	3.750 %	MI	76.00	360	94,206.45	08/31/2022	(105,111.65)	(5,973.25)
Summary	0037932832	118,000.00	4.000 %	PA	80.00	360	114,881.01	03/31/2023	54,855.85	54,855.85
Summary	0037938237	107,000.00	4.500 %	MN	70.00	360	103,222.77	03/31/2023	15,296.28	15,296.28
Summary	0037941465	380,000.00	4.750 %	FL	67.00	360	378,867.66	03/31/2023	93,299.95	93,299.95
Summary	0037943948	108,000.00	5.125 %	IN	80.00	360	101,262.08	11/30/2022	1,529.58	14,774.68
Summary	0037957713	177,000.00	4.250 %	TX	75.00	360	160,510.45	03/31/2023	30,889.94	30,889.94
Summary	0037960508	82,000.00	4.500 %	KY	75.00	360	79,881.08	03/31/2023	19,763.62	19,763.62
Summary	0037964212	425,000.00	3.875 %	NJ	80.00	360	399,963.96	03/31/2023	73,628.14	73,628.14
Summary	0037973677	32,000.00	4.625 %	NY	75.00	360	27,792.28	03/31/2023	20,996.80	20,996.80
Summary	0037977103	220,000.00	5.125 %	WA	80.00	360	208,145.79	03/31/2023	26,251.32	26,251.32
Summary	0037983961	135,000.00	4.250 %	PA	80.00	360	141,629.91	03/31/2023	29,059.33	29,059.33
Summary	0037987199	152,000.00	3.750 %	MD	75.00	360	151,184.65	03/31/2023	41,761.73	41,761.73
Summary	0037992546	287,000.00	4.250 %	SC	80.00	360	278,338.82	03/31/2023	44,683.73	44,683.73
Summary	0037995814	207,000.00	4.500 %	CO	70.00	360	191,196.61	03/31/2023	37,491.54	37,491.54
Summary	0038004763	247,000.00	4.375 %	OK	80.00	360	244,748.64	03/31/2023	6,612.58	6,612.58
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	45,098.63
Summary	0038033903	75,000.00	4.125 %	AL	80.00	360	68,000.50	03/31/2023	90,120.02	90,120.02
Summary	0038036515	116,000.00	4.250 %	NJ	75.00	360	110,473.97	03/31/2023	61,668.24	61,668.24
Summary	0038069537	170,000.00	4.125 %	CO	80.00	360	158,175.83	03/31/2023	37,963.41	37,963.41
Summary	0038074443	175,000.00	4.000 %	CO	69.00	360	165,657.62	03/31/2023	4,594.24	4,594.24

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
10-Apr-2023 11:03:10 AM

* 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



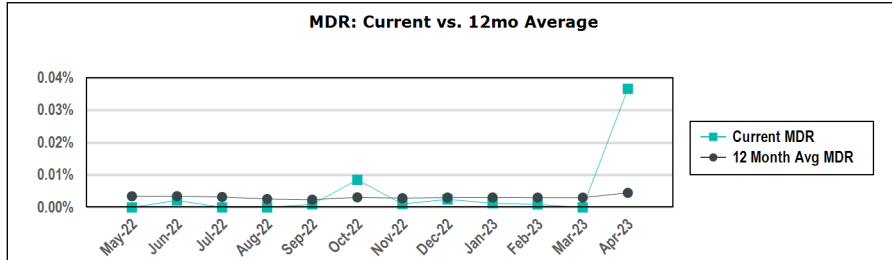
Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:10 AM

Realized Loss Report - Collateral

Summary

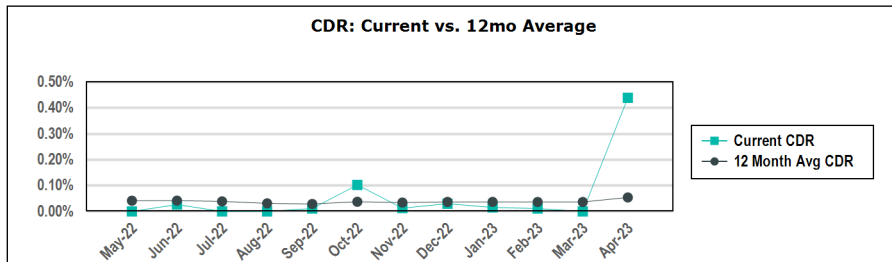
MDR

Current Month 0.037 %
 3 Month Average 0.013 %
 12 Month Average 0.005 %



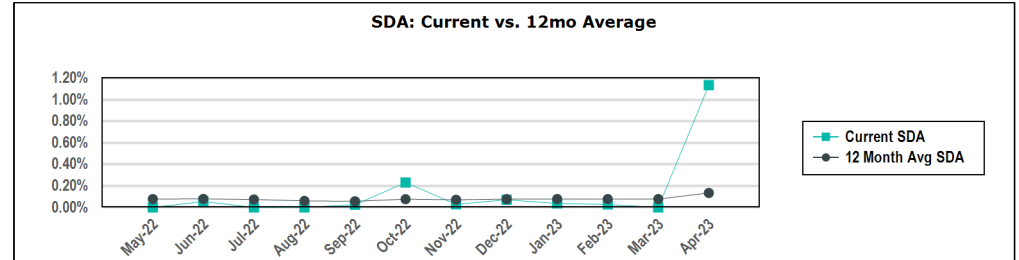
CDR

Current Month 0.439 %
 3 Month Average 0.150 %
 12 Month Average 0.054 %



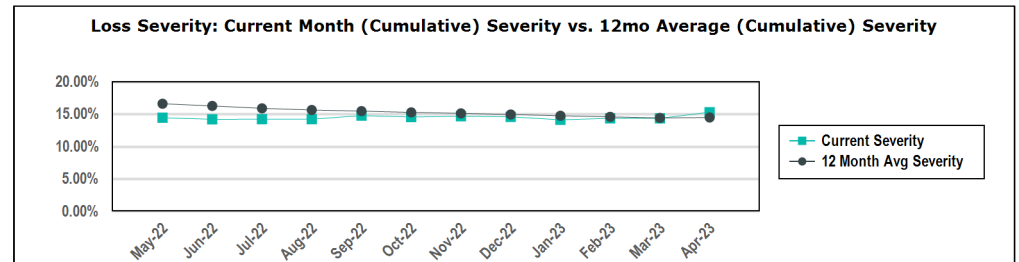
SDA

Current Month 1.135 %
 3 Month Average 0.388 %
 12 Month Average 0.134 %



Loss Severity

Current Month (Cumulative) 15.353 %
 3 Month Average (Cumulative) 14.717 %
 12 Month Average (Cumulative) 14.534 %



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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:11 AM

Prepayment Rates

Summary

SMM

Current Month	0.538 %
3 Month Average	0.487 %
12 Month Average	0.945 %

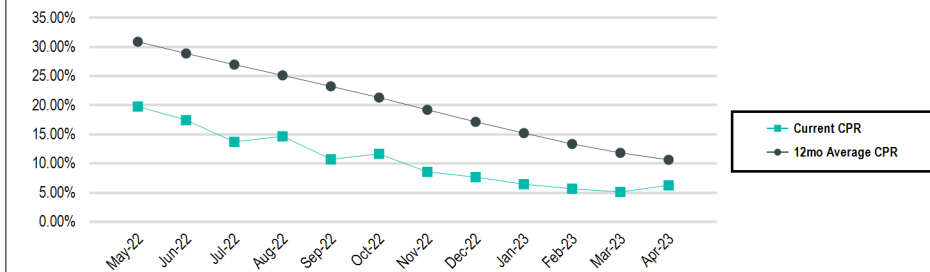
CPR

Current Month	6.270 %
3 Month Average	5.689 %
12 Month Average	10.654 %

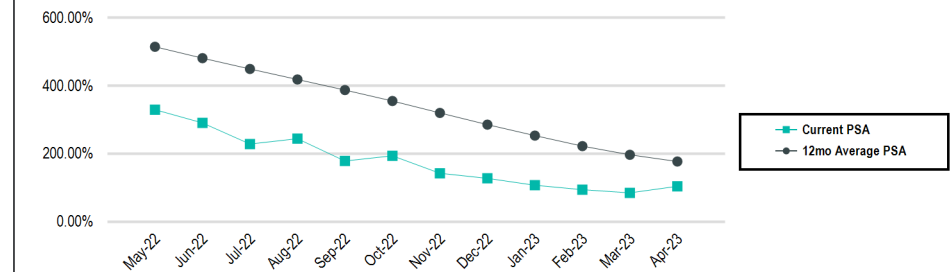
PSA

Current Month	104.506 %
3 Month Average	94.816 %
12 Month Average	177.570 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:12 AM

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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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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2023
 10-Apr-2023 11:03:12 AM

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>