

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: 26-Jun-2023
08-Jun-2023 4:39:34 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		05/31/2023	0.00000 %	8,440,644,709.54	0.00	61,382,880.56	0.00	8,379,278,751.13	61,382,880.56	0.00
1M-1	30711XEK6	06/23/2023	6.43800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	06/23/2023	8.68800 %	63,964,380.56	493,975.59	1,142,787.37	0.00	62,821,593.19	1,636,762.96	0.00
1M-2H		05/31/2023	0.00000 %	234,269,068.28	0.00	4,185,450.24	0.00	230,083,618.04	4,185,450.24	0.00
1M-2A	30711XEL4	06/23/2023	8.68800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	06/23/2023	8.68800 %	12,346,286.89	95,346.26	1,142,787.37	0.00	11,203,499.52	1,238,133.63	0.00
1M-BH		05/31/2023	0.00000 %	45,218,183.95	0.00	4,185,450.24	0.00	41,032,733.71	4,185,450.24	0.00
1M-2C	30711XEN0	06/23/2023	8.68800 %	51,618,093.67	398,629.33	0.00	0.00	51,618,093.67	398,629.33	0.00
1M-CH		05/31/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	06/23/2023	10.88800 %	143,674,000.00	1,390,508.90	0.00	0.00	143,674,000.00	1,390,508.90	0.00
1B-1H		05/31/2023	0.00000 %	75,115,980.00	0.00	0.00	0.00	75,115,980.00	0.00	0.00
1B-2H		05/31/2023	0.00000 %	215,652,524.99	0.00	0.00	16,922.16	215,635,602.83	0.00	3,154,377.17
1A-I1	30711XEW0	06/23/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	06/23/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	06/23/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	06/23/2023	2.30000 %	0.00	25,241.30	0.00	0.00	0.00	25,241.30	0.00
1B-I2	30711XFU3	06/23/2023	1.80000 %	0.00	19,754.06	0.00	0.00	0.00	19,754.06	0.00
1B-I3	30711XFB5	06/23/2023	1.30000 %	0.00	14,266.82	0.00	0.00	0.00	14,266.82	0.00
1B-I4	30711XFW9	06/23/2023	0.80000 %	0.00	8,779.58	0.00	0.00	0.00	8,779.58	0.00
1C-I1	30711XGJ7	06/23/2023	2.30000 %	0.00	105,530.32	0.00	0.00	0.00	105,530.32	0.00
1C-I2	30711XFX7	06/23/2023	1.80000 %	0.00	82,588.95	0.00	0.00	0.00	82,588.95	0.00
1C-I3	30711XFY5	06/23/2023	1.30000 %	0.00	59,647.57	0.00	0.00	0.00	59,647.57	0.00
1C-I4	30711XFZ2	06/23/2023	0.80000 %	0.00	36,706.20	0.00	0.00	0.00	36,706.20	0.00
1E-A1	30711XES9	06/23/2023	6.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	06/23/2023	6.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	06/23/2023	7.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	06/23/2023	7.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	06/23/2023	6.38800 %	12,346,286.89	70,104.96	1,142,787.37	0.00	11,203,499.52	1,212,892.33	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	06/23/2023	6.88800 %	12,346,286.89	75,592.20	1,142,787.37	0.00	11,203,499.52	1,218,379.57	0.00
1E-B3	30711XEZ3	06/23/2023	7.38800 %	12,346,286.89	81,079.44	1,142,787.37	0.00	11,203,499.52	1,223,866.81	0.00
1E-B4	30711XFA7	06/23/2023	7.88800 %	12,346,286.89	86,566.68	1,142,787.37	0.00	11,203,499.52	1,229,354.05	0.00
1E-C1	30711XFC3	06/23/2023	6.38800 %	51,618,093.67	293,099.01	0.00	0.00	51,618,093.67	293,099.01	0.00
1E-C2	30711XFD1	06/23/2023	6.88800 %	51,618,093.67	316,040.38	0.00	0.00	51,618,093.67	316,040.38	0.00
1E-C3	30711XFE9	06/23/2023	7.38800 %	51,618,093.67	338,981.76	0.00	0.00	51,618,093.67	338,981.76	0.00
1E-C4	30711XFF6	06/23/2023	7.88800 %	51,618,093.67	361,923.13	0.00	0.00	51,618,093.67	361,923.13	0.00
1E-D1	30711XFG4	06/23/2023	6.38800 %	12,346,286.89	70,104.96	1,142,787.37	0.00	11,203,499.52	1,212,892.33	0.00
1E-D2	30711XFH2	06/23/2023	6.88800 %	12,346,286.89	75,592.20	1,142,787.37	0.00	11,203,499.52	1,218,379.57	0.00
1E-D3	30711XFJ8	06/23/2023	7.38800 %	12,346,286.89	81,079.44	1,142,787.37	0.00	11,203,499.52	1,223,866.81	0.00
1E-D4	30711XFK5	06/23/2023	7.88800 %	12,346,286.89	86,566.68	1,142,787.37	0.00	11,203,499.52	1,229,354.05	0.00
1E-D5	30711XFL3	06/23/2023	8.68800 %	12,346,286.89	95,346.26	1,142,787.37	0.00	11,203,499.52	1,238,133.63	0.00
1E-F1	30711XFN9	06/23/2023	6.38800 %	63,964,380.56	363,203.97	1,142,787.37	0.00	62,821,593.19	1,505,991.34	0.00
1E-F2	30711XFP4	06/23/2023	6.88800 %	63,964,380.56	391,632.58	1,142,787.37	0.00	62,821,593.19	1,534,419.95	0.00
1E-F3	30711XFQ2	06/23/2023	7.38800 %	63,964,380.56	420,061.19	1,142,787.37	0.00	62,821,593.19	1,562,848.56	0.00
1E-F4	30711XFR0	06/23/2023	7.88800 %	63,964,380.56	448,489.81	1,142,787.37	0.00	62,821,593.19	1,591,277.18	0.00
1E-F5	30711XFS8	06/23/2023	8.68800 %	63,964,380.56	493,975.59	1,142,787.37	0.00	62,821,593.19	1,636,762.96	0.00
1X-1	30711XGA6	06/23/2023	2.30000 %	0.00	25,241.30	0.00	0.00	0.00	25,241.30	0.00
1X-2	30711XGB4	06/23/2023	1.80000 %	0.00	19,754.06	0.00	0.00	0.00	19,754.06	0.00
1X-3	30711XGC2	06/23/2023	1.30000 %	0.00	14,266.82	0.00	0.00	0.00	14,266.82	0.00
1X-4	30711XGD0	06/23/2023	0.80000 %	0.00	8,779.58	0.00	0.00	0.00	8,779.58	0.00
1Y-1	30711XGE8	06/23/2023	2.30000 %	0.00	130,771.62	0.00	0.00	0.00	130,771.62	0.00
1Y-2	30711XGF5	06/23/2023	1.80000 %	0.00	102,343.01	0.00	0.00	0.00	102,343.01	0.00
1Y-3	30711XGG3	06/23/2023	1.30000 %	0.00	73,914.40	0.00	0.00	0.00	73,914.40	0.00
1Y-4	30711XGH1	06/23/2023	0.80000 %	0.00	45,485.78	0.00	0.00	0.00	45,485.78	0.00
Totals				10,108,964,971.70	7,300,971.69	88,038,378.96	16,922.16	10,020,926,592.73	95,339,350.65	3,154,377.17

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

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

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Series 2017-C01



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

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	8,440,644,709.54	18,805,760.33	42,577,120.23	0.00	0.00	61,382,880.56	8,379,278,751.13	0.19895208	61,382,880.56
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	63,964,380.56	350,113.67	792,673.70	0.00	0.00	1,142,787.37	62,821,593.19	0.40568199	1,142,787.37
1M-2H	567,152,653.00	234,269,068.28	1,282,288.70	2,903,161.54	0.00	0.00	4,185,450.24	230,083,618.04	0.40568199	4,185,450.24
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	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.21704598	1,142,787.37
1M-BH	189,050,884.33	45,218,183.95	1,282,288.70	2,903,161.54	0.00	0.00	4,185,450.24	41,032,733.71	0.21704598	4,185,450.24
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	1.00000000	0.00
1B-1	143,674,000.00	143,674,000.00	0.00	0.00	0.00	0.00	0.00	143,674,000.00	1.00000000	0.00
1B-1H	75,115,980.00	75,115,980.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00	1.00000000	0.00
1B-2H	218,789,980.00	215,652,524.99	0.00	0.00	0.00	16,922.16	16,922.16	215,635,602.83	0.98558263	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	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.21704598	1,142,787.37
1E-B2	51,618,093.67	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.21704598	1,142,787.37
1E-B3	51,618,093.67	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.21704598	1,142,787.37

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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	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.21704598	1,142,787.37
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	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.10852299	1,142,787.37
1E-D2	103,236,187.33	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.10852299	1,142,787.37
1E-D3	103,236,187.33	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.10852299	1,142,787.37
1E-D4	103,236,187.33	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.10852299	1,142,787.37
1E-D5	103,236,187.33	12,346,286.89	350,113.67	792,673.70	0.00	0.00	1,142,787.37	11,203,499.52	0.10852299	1,142,787.37
1E-F1	103,236,187.33	63,964,380.56	350,113.67	792,673.70	0.00	0.00	1,142,787.37	62,821,593.19	0.60852299	1,142,787.37
1E-F2	103,236,187.33	63,964,380.56	350,113.67	792,673.70	0.00	0.00	1,142,787.37	62,821,593.19	0.60852299	1,142,787.37
1E-F3	103,236,187.33	63,964,380.56	350,113.67	792,673.70	0.00	0.00	1,142,787.37	62,821,593.19	0.60852299	1,142,787.37
1E-F4	103,236,187.33	63,964,380.56	350,113.67	792,673.70	0.00	0.00	1,142,787.37	62,821,593.19	0.60852299	1,142,787.37
1E-F5	103,236,187.33	63,964,380.56	350,113.67	792,673.70	0.00	0.00	1,142,787.37	62,821,593.19	0.60852299	1,142,787.37
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	10,108,964,971.70	26,972,156.45	61,066,222.51	0.00	16,922.16	88,055,301.12	10,020,926,592.73	0.21722392	88,038,378.96

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

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$64,176,000 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
08-Jun-2023 4:39:34 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	200.40910901	0.44651159	1.01092310	0.00000000	0.00000000	1.45743469	198.95207611	0.19895208	1.45743469
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	413.06175165	2.26092342	5.11883620	0.00000000	0.00000000	7.37975962	405.68199203	0.40568199	7.37975962
1M-2H	567,152,653.00	413.06175161	2.26092339	5.11883622	0.00000000	0.00000000	7.37975961	405.68199201	0.40568199	7.37975961
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	239.18525486	6.78277025	15.35650861	0.00000000	0.00000000	22.13927886	217.04597600	0.21704598	22.13927886
1M-BH	189,050,884.33	239.18525486	6.78277018	15.35650865	0.00000000	0.00000000	22.13927882	217.04597604	0.21704598	22.13927882
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	143,674,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,115,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	985.65996939	0.00000000	0.00000000	0.00000000	0.07734431	0.07734431	985.58262508	0.98558263	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	239.18525486	6.78277025	15.35650861	0.00000000	0.00000000	22.13927886	217.04597600	0.21704598	22.13927886
1E-B2	51,618,093.67	239.18525486	6.78277025	15.35650861	0.00000000	0.00000000	22.13927886	217.04597600	0.21704598	22.13927886
1E-B3	51,618,093.67	239.18525486	6.78277025	15.35650861	0.00000000	0.00000000	22.13927886	217.04597600	0.21704598	22.13927886

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	239.18525486	6.78277025	15.35650861	0.00000000	0.00000000	22.13927886	217.04597600	0.21704598	22.13927886
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	119.59262744	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	108.52298801	0.10852299	11.06963943
1E-D2	103,236,187.33	119.59262744	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	108.52298801	0.10852299	11.06963943
1E-D3	103,236,187.33	119.59262744	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	108.52298801	0.10852299	11.06963943
1E-D4	103,236,187.33	119.59262744	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	108.52298801	0.10852299	11.06963943
1E-D5	103,236,187.33	119.59262744	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	108.52298801	0.10852299	11.06963943
1E-F1	103,236,187.33	619.59262749	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	608.52298806	0.60852299	11.06963943
1E-F2	103,236,187.33	619.59262749	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	608.52298806	0.60852299	11.06963943
1E-F3	103,236,187.33	619.59262749	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	608.52298806	0.60852299	11.06963943
1E-F4	103,236,187.33	619.59262749	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	608.52298806	0.60852299	11.06963943
1E-F5	103,236,187.33	619.59262749	3.39138512	7.67825431	0.00000000	0.00000000	11.06963943	608.52298806	0.60852299	11.06963943
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: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,440,644,709.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,379,278,751.13
1M-1	N/A	N/A	6.43800 %	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	05/25/23 - 06/25/23	32	8.68800 %	63,964,380.56	493,975.59	0.00	0.00	0.00	0.00	493,975.59	0.00	62,821,593.19
1M-2H	N/A	N/A	0.00000 %	234,269,068.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	230,083,618.04
1M-2A	N/A	N/A	8.68800 %	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	05/25/23 - 06/25/23	32	8.68800 %	12,346,286.89	95,346.26	0.00	0.00	0.00	0.00	95,346.26	0.00	11,203,499.52
1M-BH	N/A	N/A	0.00000 %	45,218,183.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	41,032,733.71
1M-2C	05/25/23 - 06/25/23	32	8.68800 %	51,618,093.67	398,629.33	0.00	0.00	0.00	0.00	398,629.33	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	05/25/23 - 06/25/23	32	10.88800 %	143,674,000.00	1,390,508.90	0.00	0.00	0.00	0.00	1,390,508.90	0.00	143,674,000.00
1B-1H	N/A	N/A	0.00000 %	75,115,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00
1B-2H	N/A	N/A	0.00000 %	215,652,524.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,635,602.83
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	05/25/23 - 06/25/23	32	2.30000 %	12,346,286.89	25,241.30	0.00	0.00	0.00	0.00	25,241.30	0.00	11,203,499.52
1B-I2	05/25/23 - 06/25/23	32	1.80000 %	12,346,286.89	19,754.06	0.00	0.00	0.00	0.00	19,754.06	0.00	11,203,499.52
1B-I3	05/25/23 - 06/25/23	32	1.30000 %	12,346,286.89	14,266.82	0.00	0.00	0.00	0.00	14,266.82	0.00	11,203,499.52
1B-I4	05/25/23 - 06/25/23	32	0.80000 %	12,346,286.89	8,779.58	0.00	0.00	0.00	0.00	8,779.58	0.00	11,203,499.52
1C-I1	05/25/23 - 06/25/23	32	2.30000 %	51,618,093.67	105,530.32	0.00	0.00	0.00	0.00	105,530.32	0.00	51,618,093.67
1C-I2	05/25/23 - 06/25/23	32	1.80000 %	51,618,093.67	82,588.95	0.00	0.00	0.00	0.00	82,588.95	0.00	51,618,093.67
1C-I3	05/25/23 - 06/25/23	32	1.30000 %	51,618,093.67	59,647.57	0.00	0.00	0.00	0.00	59,647.57	0.00	51,618,093.67
1C-I4	05/25/23 - 06/25/23	32	0.80000 %	51,618,093.67	36,706.20	0.00	0.00	0.00	0.00	36,706.20	0.00	51,618,093.67
1E-A1	N/A	N/A	6.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.38800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.88800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/23 - 06/25/23	32	6.38800 %	12,346,286.89	70,104.96	0.00	0.00	0.00	0.00	70,104.96	0.00	11,203,499.52
1E-B2	05/25/23 - 06/25/23	32	6.88800 %	12,346,286.89	75,592.20	0.00	0.00	0.00	0.00	75,592.20	0.00	11,203,499.52

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/23 - 06/25/23	32	7.38800 %	12,346,286.89	81,079.44	0.00	0.00	0.00	0.00	81,079.44	0.00	11,203,499.52
1E-B4	05/25/23 - 06/25/23	32	7.88800 %	12,346,286.89	86,566.68	0.00	0.00	0.00	0.00	86,566.68	0.00	11,203,499.52
1E-C1	05/25/23 - 06/25/23	32	6.38800 %	51,618,093.67	293,099.01	0.00	0.00	0.00	0.00	293,099.01	0.00	51,618,093.67
1E-C2	05/25/23 - 06/25/23	32	6.88800 %	51,618,093.67	316,040.38	0.00	0.00	0.00	0.00	316,040.38	0.00	51,618,093.67
1E-C3	05/25/23 - 06/25/23	32	7.38800 %	51,618,093.67	338,981.76	0.00	0.00	0.00	0.00	338,981.76	0.00	51,618,093.67
1E-C4	05/25/23 - 06/25/23	32	7.88800 %	51,618,093.67	361,923.13	0.00	0.00	0.00	0.00	361,923.13	0.00	51,618,093.67
1E-D1	05/25/23 - 06/25/23	32	6.38800 %	12,346,286.89	70,104.96	0.00	0.00	0.00	0.00	70,104.96	0.00	11,203,499.52
1E-D2	05/25/23 - 06/25/23	32	6.88800 %	12,346,286.89	75,592.20	0.00	0.00	0.00	0.00	75,592.20	0.00	11,203,499.52
1E-D3	05/25/23 - 06/25/23	32	7.38800 %	12,346,286.89	81,079.44	0.00	0.00	0.00	0.00	81,079.44	0.00	11,203,499.52
1E-D4	05/25/23 - 06/25/23	32	7.88800 %	12,346,286.89	86,566.68	0.00	0.00	0.00	0.00	86,566.68	0.00	11,203,499.52
1E-D5	05/25/23 - 06/25/23	32	8.68800 %	12,346,286.89	95,346.26	0.00	0.00	0.00	0.00	95,346.26	0.00	11,203,499.52
1E-F1	05/25/23 - 06/25/23	32	6.38800 %	63,964,380.56	363,203.97	0.00	0.00	0.00	0.00	363,203.97	0.00	62,821,593.19
1E-F2	05/25/23 - 06/25/23	32	6.88800 %	63,964,380.56	391,632.58	0.00	0.00	0.00	0.00	391,632.58	0.00	62,821,593.19
1E-F3	05/25/23 - 06/25/23	32	7.38800 %	63,964,380.56	420,061.19	0.00	0.00	0.00	0.00	420,061.19	0.00	62,821,593.19
1E-F4	05/25/23 - 06/25/23	32	7.88800 %	63,964,380.56	448,489.81	0.00	0.00	0.00	0.00	448,489.81	0.00	62,821,593.19
1E-F5	05/25/23 - 06/25/23	32	8.68800 %	63,964,380.56	493,975.59	0.00	0.00	0.00	0.00	493,975.59	0.00	62,821,593.19
1X-1	05/25/23 - 06/25/23	32	2.30000 %	12,346,286.89	25,241.30	0.00	0.00	0.00	0.00	25,241.30	0.00	11,203,499.52
1X-2	05/25/23 - 06/25/23	32	1.80000 %	12,346,286.89	19,754.06	0.00	0.00	0.00	0.00	19,754.06	0.00	11,203,499.52
1X-3	05/25/23 - 06/25/23	32	1.30000 %	12,346,286.89	14,266.82	0.00	0.00	0.00	0.00	14,266.82	0.00	11,203,499.52
1X-4	05/25/23 - 06/25/23	32	0.80000 %	12,346,286.89	8,779.58	0.00	0.00	0.00	0.00	8,779.58	0.00	11,203,499.52
1Y-1	05/25/23 - 06/25/23	32	2.30000 %	63,964,380.55	130,771.62	0.00	0.00	0.00	0.00	130,771.62	0.00	62,821,593.18
1Y-2	05/25/23 - 06/25/23	32	1.80000 %	63,964,380.55	102,343.01	0.00	0.00	0.00	0.00	102,343.01	0.00	62,821,593.18
1Y-3	05/25/23 - 06/25/23	32	1.30000 %	63,964,380.55	73,914.40	0.00	0.00	0.00	0.00	73,914.40	0.00	62,821,593.18
1Y-4	05/25/23 - 06/25/23	32	0.80000 %	63,964,380.55	45,485.78	0.00	0.00	0.00	0.00	45,485.78	0.00	62,821,593.18
Totals					7,300,971.69	0.00	0.00	0.00	0.00	7,300,971.69	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: 26-Jun-2023
08-Jun-2023 4:39:34 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 %	200.40910901	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	198.95207611
1M-1	457,271,000.00	6.43800 %	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	8.68800 %	413.06175165	3.18993822	0.00000000	0.00000000	0.00000000	0.00000000	3.18993822	0.00000000	405.68199203
1M-2H	567,152,653.00	0.00000 %	413.06175161	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	405.68199201
1M-2A	51,618,093.67	8.68800 %	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	8.68800 %	239.18525486	1.84714803	0.00000000	0.00000000	0.00000000	0.00000000	1.84714803	0.00000000	217.04597600
1M-BH	189,050,884.33	0.00000 %	239.18525486	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	217.04597604
1M-2C	51,618,093.67	8.68800 %	1000.00000000	7.72266664	0.00000000	0.00000000	0.00000000	0.00000000	7.72266664	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	143,674,000.00	10.88800 %	1000.00000000	9.67822223	0.00000000	0.00000000	0.00000000	0.00000000	9.67822223	0.00000000	1000.00000000
1B-1H	75,115,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	985.65996939	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.58262508
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 %	239.18525486	0.48900101	0.00000000	0.00000000	0.00000000	0.00000000	0.48900101	0.00000000	217.04597600
1B-I2	0.00	1.80000 %	239.18525486	0.38269643	0.00000000	0.00000000	0.00000000	0.00000000	0.38269643	0.00000000	217.04597600
1B-I3	0.00	1.30000 %	239.18525486	0.27639184	0.00000000	0.00000000	0.00000000	0.00000000	0.27639184	0.00000000	217.04597600
1B-I4	0.00	0.80000 %	239.18525486	0.17008726	0.00000000	0.00000000	0.00000000	0.00000000	0.17008726	0.00000000	217.04597600
1C-I1	0.00	2.30000 %	1000.00000000	2.04444435	0.00000000	0.00000000	0.00000000	0.00000000	2.04444435	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555546	0.00000000	0.00000000	0.00000000	0.00000000	1.15555546	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111111	0.00000000	0.00000000	0.00000000	0.00000000	0.71111111	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.38800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.88800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.38800 %	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: 26-Jun-2023
08-Jun-2023 4:39:34 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
1E-A4	51,618,093.67	7.88800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.38800 %	239.18525486	1.35814702	0.00000000	0.00000000	0.00000000	0.00000000	1.35814702	0.00000000	217.04597600
1E-B2	51,618,093.67	6.88800 %	239.18525486	1.46445160	0.00000000	0.00000000	0.00000000	0.00000000	1.46445160	0.00000000	217.04597600
1E-B3	51,618,093.67	7.38800 %	239.18525486	1.57075619	0.00000000	0.00000000	0.00000000	0.00000000	1.57075619	0.00000000	217.04597600
1E-B4	51,618,093.67	7.88800 %	239.18525486	1.67706077	0.00000000	0.00000000	0.00000000	0.00000000	1.67706077	0.00000000	217.04597600
1E-C1	51,618,093.67	6.38800 %	1000.00000000	5.67822229	0.00000000	0.00000000	0.00000000	0.00000000	5.67822229	0.00000000	1000.00000000
1E-C2	51,618,093.67	6.88800 %	1000.00000000	6.12266664	0.00000000	0.00000000	0.00000000	0.00000000	6.12266664	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.38800 %	1000.00000000	6.56711118	0.00000000	0.00000000	0.00000000	0.00000000	6.56711118	0.00000000	1000.00000000
1E-C4	51,618,093.67	7.88800 %	1000.00000000	7.01155553	0.00000000	0.00000000	0.00000000	0.00000000	7.01155553	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.38800 %	119.59262744	0.67907351	0.00000000	0.00000000	0.00000000	0.00000000	0.67907351	0.00000000	108.52298801
1E-D2	103,236,187.33	6.88800 %	119.59262744	0.73222580	0.00000000	0.00000000	0.00000000	0.00000000	0.73222580	0.00000000	108.52298801
1E-D3	103,236,187.33	7.38800 %	119.59262744	0.78537809	0.00000000	0.00000000	0.00000000	0.00000000	0.78537809	0.00000000	108.52298801
1E-D4	103,236,187.33	7.88800 %	119.59262744	0.83853039	0.00000000	0.00000000	0.00000000	0.00000000	0.83853039	0.00000000	108.52298801
1E-D5	103,236,187.33	8.68800 %	119.59262744	0.92357401	0.00000000	0.00000000	0.00000000	0.00000000	0.92357401	0.00000000	108.52298801
1E-F1	103,236,187.33	6.38800 %	619.59262749	3.51818465	0.00000000	0.00000000	0.00000000	0.00000000	3.51818465	0.00000000	608.52298806
1E-F2	103,236,187.33	6.88800 %	619.59262749	3.79355912	0.00000000	0.00000000	0.00000000	0.00000000	3.79355912	0.00000000	608.52298806
1E-F3	103,236,187.33	7.38800 %	619.59262749	4.06893359	0.00000000	0.00000000	0.00000000	0.00000000	4.06893359	0.00000000	608.52298806
1E-F4	103,236,187.33	7.88800 %	619.59262749	4.34430815	0.00000000	0.00000000	0.00000000	0.00000000	4.34430815	0.00000000	608.52298806
1E-F5	103,236,187.33	8.68800 %	619.59262749	4.78490734	0.00000000	0.00000000	0.00000000	0.00000000	4.78490734	0.00000000	608.52298806
1X-1	0.00	2.30000 %	119.59262744	0.24450051	0.00000000	0.00000000	0.00000000	0.00000000	0.24450051	0.00000000	108.52298801
1X-2	0.00	1.80000 %	119.59262744	0.19134821	0.00000000	0.00000000	0.00000000	0.00000000	0.19134821	0.00000000	108.52298801
1X-3	0.00	1.30000 %	119.59262744	0.13819592	0.00000000	0.00000000	0.00000000	0.00000000	0.13819592	0.00000000	108.52298801
1X-4	0.00	0.80000 %	119.59262744	0.08504363	0.00000000	0.00000000	0.00000000	0.00000000	0.08504363	0.00000000	108.52298801
1Y-1	0.00	2.30000 %	619.59262739	1.26672268	0.00000000	0.00000000	0.00000000	0.00000000	1.26672268	0.00000000	608.52298796
1Y-2	0.00	1.80000 %	619.59262739	0.99134821	0.00000000	0.00000000	0.00000000	0.00000000	0.99134821	0.00000000	608.52298796
1Y-3	0.00	1.30000 %	619.59262739	0.71597375	0.00000000	0.00000000	0.00000000	0.00000000	0.71597375	0.00000000	608.52298796
1Y-4	0.00	0.80000 %	619.59262739	0.44059918	0.00000000	0.00000000	0.00000000	0.00000000	0.44059918	0.00000000	608.52298796

(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: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,063,360.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(16,922.16)
Total Deposits	3,046,438.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,027,271.86
Total Withdrawals (Pool Distribution Amount)	3,046,438.52
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: 26-Jun-2023
08-Jun-2023 4:39:34 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	66,711,118.17
Total Principal Reduction Cumulative	34,651,386,487.45
Scheduled Principal Current	20,438,162.70
Scheduled Principal Cumulative	3,541,087,000.56
Unscheduled Principal Current	46,256,033.31
Unscheduled Principal Cumulative	31,107,145,151.72
Senior Reduction Amount	61,365,958.40
Subordinate Reduction Amount	5,328,237.61
Calculated Tranche Write-down Amount	16,922.16
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	103,065.37
Recovery Principal on Previously Liquidated Loan Current	16,922.16
Recovery Principal on Previously Liquidated Loan Cumulative	51,615.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	51729
Period Reference Pool Removal Loan Count	274
Period Ending Loan Count	51455
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,106,609,545.24
Period PIF Loan Count Current	274
PIF Loan Count Cumulative	128447
Period PIF Loan UPB Current	39,338,261.45
PIF Loan UPB Cumulative	29,929,847,684.67
Period Partial Prepayment Amount	7,071,987.81
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	20,769,907.50
Total Active Modified Loan Count	944
Total Active Modified Loan UPB	226,817,798.81
Libor Rate	5.138000%

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08-Jun-2023 4:39:34 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.012969%
Subordinate Percentage	7.987031%
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: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

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 %	4.740000 %	4.770000 %
1M-2H	0.00	0.00	1.000000 %	4.740000 %	4.770000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.360000 %	7.410000 %
1M-2C	0.00	0.00	1.000000 %	4.740000 %	4.770000 %
1B-1	0.00	0.00	0.500000 %	2.350000 %	2.370000 %
1B-1H	0.00	0.00	0.500000 %	2.350000 %	2.370000 %
1B-2H	16,922.16	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Jun-2023 4:39:34 PM

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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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	564	100,247,781.34	1.096103 %	1.100824 %
60 Days	109	21,836,073.85	0.211836 %	0.239783 %
90 Days	36	7,136,838.26	0.069964 %	0.078370 %
120 Days	28	5,329,273.40	0.054416 %	0.058521 %
150 Days	31	5,564,311.57	0.060247 %	0.061102 %
180+ Days	242	52,099,950.41	0.470314 %	0.572111 %
Totals	1010	192,214,228.83	1.962880 %	2.110711 %

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	375	106,240,698.95	103,065.37	0.097011

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	151,072.94	204.58	0.135418
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	159,832.36	149.84	0.093748
Summary	0037907226	143,543.92	224.29	0.156252
Summary	0037907273	252,612.08	26.31	0.010415
Summary	0037907638	301,173.66	31.37	0.010416
Summary	0037907913	317,697.88	264.75	0.083334
Summary	0037908497	267,434.50	222.86	0.083333
Summary	0037909377	626,573.94	391.61	0.062500
Summary	0037910358	320,022.84	366.69	0.114582
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	410,351.06	641.17	0.156249
Summary	0037910785	208,423.79	282.24	0.135416
Summary	0037910899	88,100.26	91.77	0.104165
Summary	0037911544	72,605.43	60.50	0.083327
Summary	0037911950	160,077.02	133.40	0.083335
Summary	0037912743	254,296.93	291.38	0.114583
Summary	0037912808	151,366.53	173.44	0.114583
Summary	0037912864	134,724.51	126.30	0.093747
Summary	0037914152	400,390.44	500.49	0.125000
Summary	0037914854	215,604.99	291.97	0.135419
Summary	0037915031	350,486.18	292.07	0.083333
Summary	0037915737	428,349.11	430.37	0.100472
Summary	0037916242	360,694.10	338.15	0.093750

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916736	387,643.68	40.38	0.010417
Summary	0037916774	584,897.66	792.05	0.135417
Summary	0037917245	250,025.97	416.71	0.166667
Summary	0037918000	96,404.93	70.30	0.072922
Summary	0037918420	355,892.21	407.79	0.114582
Summary	0037918526	113,400.38	177.19	0.156252
Summary	0037918592	210,686.10	131.68	0.062501
Summary	0037918962	116,617.26	194.36	0.166665
Summary	0037919007	222,703.19	332.57	0.149333
Summary	0037919126	394,039.85	205.23	0.052084
Summary	0037919235	332,544.07	381.04	0.114583
Summary	0037919910	223,762.24	186.47	0.083334
Summary	0037920217	216,168.55	247.69	0.114582
Summary	0037920228	376,982.53	510.50	0.135417
Summary	0037920310	614,752.24	960.55	0.156250
Summary	0037920328	88,585.55	109.99	0.124162
Summary	0037920372	93,510.19	97.41	0.104170
Summary	0037921630	199,674.11	311.99	0.156250
Summary	0037921946	215,547.63	89.81	0.041666
Summary	0037922111	324,821.55	473.70	0.145834
Summary	0037922321	236,164.09	196.80	0.083332
Summary	0037922778	470,030.99	538.58	0.114584
Summary	0037923627	438,877.64	407.79	0.092917
Summary	0037923690	272,372.42	283.72	0.104166
Summary	0037924175	345,831.83	540.36	0.156249
Summary	0037924237	127,324.88	159.16	0.125003
Summary	0037924491	38,947.61	73.03	0.187508
Summary	0037925153	227,854.25	308.55	0.135416
Summary	0037925406	345,687.51	321.20	0.092916
Summary	0037927043	486,738.77	811.23	0.166666
Summary	0037928632	211,336.62	228.95	0.108334
Summary	0037928829	353,951.23	442.44	0.125000
Summary	0037928948	406,783.52	59.65	0.014664
Summary	0037928963	199,155.58	228.20	0.114584

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929618	215,192.20	83.39	0.038751
Summary	0037929685	349,490.83	218.43	0.062499
Summary	0037929845	471,294.60	343.65	0.072916
Summary	0037929890	237,229.70	211.33	0.089082
Summary	0037929894	278,341.42	173.96	0.062499
Summary	0037930698	204,842.75	234.72	0.114585
Summary	0037931237	87,865.20	136.56	0.155420
Summary	0037931245	126,378.26	157.97	0.124998
Summary	0037931314	282,088.20	323.23	0.114585
Summary	0037931403	349,984.82	37.71	0.010775
Summary	0037931764	398,209.66	162.60	0.040833
Summary	0037932340	337,122.58	386.29	0.114584
Summary	0037933234	304,110.45	443.49	0.145832
Summary	0037933278	612,306.42	829.16	0.135416
Summary	0037933299	192,661.14	361.24	0.187500
Summary	0037933427	378,264.28	512.23	0.135416
Summary	0037933708	193,505.04	161.25	0.083331
Summary	0037934240	275,989.69	231.60	0.083916
Summary	0037935410	167,742.61	297.04	0.177081
Summary	0037935747	243,000.70	202.50	0.083333
Summary	0037936143	344,778.33	215.49	0.062501
Summary	0037936485	255,109.22	212.59	0.083333
Summary	0037936534	246,968.16	154.36	0.062502
Summary	0037937636	179,238.59	242.72	0.135417
Summary	0037937662	176,474.64	319.32	0.180944
Summary	0037938096	143,693.11	239.49	0.166668
Summary	0037938169	85,445.01	124.61	0.145836
Summary	0037939022	319,126.43	199.45	0.062499
Summary	0037939239	166,626.66	208.28	0.124998
Summary	0037939504	408,834.03	340.70	0.083335
Summary	0037939825	220,280.14	229.46	0.104167
Summary	0037939872	345,873.45	396.31	0.114582
Summary	0037939910	191,736.57	179.75	0.093748
Summary	0037940164	201,009.47	230.32	0.114582

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037940409	259,327.55	162.08	0.062500
Summary	0037941023	145,089.70	181.36	0.124999
Summary	0037941111	373,705.23	467.13	0.125000
Summary	0037941808	250,249.13	312.81	0.124999
Summary	0037941995	286,726.01	238.94	0.083334
Summary	0037942230	482,916.58	553.34	0.114583
Summary	0037942354	166,493.37	104.06	0.062501
Summary	0037942765	606,248.64	437.00	0.072083
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,448.18	114.40	0.145829
Summary	0037942984	51,824.87	64.78	0.124998
Summary	0037943035	154,523.96	225.35	0.145835
Summary	0037943056	380,354.32	396.20	0.104166
Summary	0037943120	392,574.38	531.61	0.135416
Summary	0037943660	80,065.35	36.78	0.045937
Summary	0037944097	220,640.34	344.75	0.156250
Summary	0037944396	416,716.59	303.86	0.072918
Summary	0037944613	556,193.60	405.56	0.072917
Summary	0037945192	132,986.56	30.86	0.023205
Summary	0037947230	271,285.82	169.55	0.062499
Summary	0037947271	627,151.43	653.28	0.104166
Summary	0037947337	237,535.47	74.23	0.031250
Summary	0037948144	525,265.95	652.21	0.124168
Summary	0037948457	411,291.89	342.74	0.083333
Summary	0037949123	200,996.87	146.56	0.072917
Summary	0037949245	428,654.24	198.64	0.046340
Summary	0037949905	540,802.78	394.34	0.072918
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037951417	84,715.90	3.39	0.004002
Summary	0037951452	196,306.74	309.88	0.157855
Summary	0037951648	243,900.19	255.64	0.104813
Summary	0037951661	243,277.80	211.74	0.087036
Summary	0037952031	569,846.82	593.59	0.104167
Summary	0037953193	97,354.23	6.66	0.006841

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953222	353,069.89	331.00	0.093749
Summary	0037954837	572,305.22	417.31	0.072917
Summary	0037955036	81,159.95	84.54	0.104165
Summary	0037955188	120,100.98	187.66	0.156252
Summary	0037955574	626,908.68	457.12	0.072917
Summary	0037955856	409,285.55	380.29	0.092916
Summary	0037955992	376,982.46	369.13	0.097917
Summary	0037956042	109,860.50	160.21	0.145830
Summary	0037956344	213,103.88	310.78	0.145835
Summary	0037956651	393,729.32	410.13	0.104165
Summary	0037956697	401,214.27	250.76	0.062500
Summary	0037956792	344,250.06	286.88	0.083335
Summary	0037956995	96,692.86	171.23	0.177086
Summary	0037957674	200,554.77	188.02	0.093750
Summary	0037958257	338,106.03	422.63	0.124999
Summary	0037958446	405,524.48	506.91	0.125001
Summary	0037958789	176,381.06	43.28	0.024538
Summary	0037958853	297,012.52	216.57	0.072916
Summary	0037958941	401,092.68	376.02	0.093749
Summary	0037959210	415,508.47	302.97	0.072915
Summary	0037959486	129,662.41	229.61	0.177083
Summary	0037959703	463,207.33	668.49	0.144318
Summary	0037959834	501,097.01	782.96	0.156249
Summary	0037960833	147,148.48	107.30	0.072920
Summary	0037961113	239,241.47	274.13	0.114583
Summary	0037962551	398,372.69	248.98	0.062499
Summary	0037963051	342,007.17	285.01	0.083335
Summary	0037963863	400,738.41	166.97	0.041666
Summary	0037963954	248,140.44	103.39	0.041666
Summary	0037964051	400,520.76	333.77	0.083334
Summary	0037964118	193,616.40	121.01	0.062500
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	145,066.97	181.33	0.124997
Summary	0037966128	396,564.28	477.20	0.120334

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037966854	244,767.22	254.97	0.104168
Summary	0037966959	190,253.34	16.79	0.008825
Summary	0037967749	528,225.89	330.14	0.062500
Summary	0037967788	95,233.86	8.92	0.009366
Summary	0037968231	319,380.52	378.16	0.118404
Summary	0037968251	156,703.88	212.20	0.135415
Summary	0037968520	229,388.83	215.05	0.093749
Summary	0037969438	283,120.98	324.41	0.114584
Summary	0037969557	141,188.42	191.19	0.135415
Summary	0037970194	604,276.65	566.51	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	132,057.87	110.05	0.083335
Summary	0037971104	208,805.98	239.26	0.114585
Summary	0037971636	339,950.30	354.11	0.104165
Summary	0037971676	205,788.21	205.79	0.100001
Summary	0037971677	155,934.74	162.43	0.104165
Summary	0037971975	137,543.21	171.93	0.125001
Summary	0037972397	242,518.69	126.31	0.052083
Summary	0037972886	201,907.90	231.35	0.114582
Summary	0037972921	383,812.16	479.77	0.125001
Summary	0037973601	161,376.57	151.29	0.093750
Summary	0037973741	383,598.90	239.75	0.062500
Summary	0037974449	152,036.19	95.02	0.062498
Summary	0037974450	337,447.50	210.90	0.062499
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	233,716.18	243.45	0.104165
Summary	0037976249	30,050.27	25.04	0.083327
Summary	0037976401	87,300.86	118.22	0.135417
Summary	0037977307	217,656.92	146.64	0.067372
Summary	0037978472	188,087.83	176.33	0.093749
Summary	0037978532	199,991.53	187.49	0.093749
Summary	0037978651	385,165.04	120.36	0.031249
Summary	0037979877	370,683.51	501.97	0.135417
Summary	0037981346	91,846.80	76.54	0.083334

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981367	160,382.73	33.41	0.020831
Summary	0037981586	320,967.50	167.17	0.052083
Summary	0037982100	554,339.91	635.18	0.114583
Summary	0037982810	230,770.63	216.35	0.093751
Summary	0037982823	238,267.05	198.56	0.083335
Summary	0037984013	130,884.83	190.87	0.145830
Summary	0037984054	122,248.04	127.34	0.104165
Summary	0037984873	222,255.47	300.97	0.135416
Summary	0037984901	645,928.69	1,143.83	0.177083
Summary	0037984906	243,886.21	330.26	0.135416
Summary	0037985043	257,425.96	402.23	0.156251
Summary	0037985656	274,476.00	285.91	0.104166
Summary	0037985917	334,336.26	208.96	0.062500
Summary	0037987955	489,278.10	407.73	0.083333
Summary	0037988315	348,499.82	108.91	0.031251
Summary	0037989012	276,915.67	173.07	0.062499
Summary	0037989578	334,409.23	341.29	0.102058
Summary	0037989593	333,547.78	451.68	0.135417
Summary	0037990479	132,743.19	124.45	0.093752
Summary	0037991131	74,201.33	53.49	0.072088
Summary	0037991482	369,912.00	14.10	0.003812
Summary	0037991712	190,109.09	237.64	0.125002
Summary	0037991764	389,449.41	354.90	0.091129
Summary	0037992592	131,240.31	121.94	0.092914
Summary	0037992663	421,652.49	483.14	0.114583
Summary	0037994165	576,007.37	480.01	0.083334
Summary	0037994776	234,172.91	217.59	0.092919
Summary	0037995663	290,369.31	332.71	0.114582
Summary	0037995791	81,435.51	67.86	0.083330
Summary	0037995851	113,085.26	153.14	0.135420
Summary	0037996072	161,983.11	41.17	0.025416
Summary	0037996145	261,598.71	243.07	0.092917
Summary	0037997456	648,847.80	675.88	0.104166
Summary	0037998555	469,434.98	391.20	0.083334

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037999224	209,626.32	240.20	0.114585
Summary	0037999339	403,370.75	588.25	0.145834
Summary	0037999501	358,120.71	484.96	0.135418
Summary	0037999724	253,419.89	184.79	0.072919
Summary	0038001096	127,257.37	132.56	0.104167
Summary	0038001111	333,250.16	12.20	0.003661
Summary	0038002395	256,816.14	240.77	0.093752
Summary	0038002946	291,635.83	425.30	0.145833
Summary	0038003503	255,344.16	186.19	0.072917
Summary	0038003541	394,767.27	411.22	0.104168
Summary	0038003894	219,403.15	319.96	0.145832
Summary	0038004305	140,281.46	160.74	0.114584
Summary	0038006391	300,853.63	94.02	0.031251
Summary	0038006561	123,379.66	64.26	0.052083
Summary	0038007050	86,883.65	108.60	0.124995
Summary	0038007659	415,937.54	389.94	0.093750
Summary	0038008390	1,191,654.94	1,365.44	0.114584
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,726.57	194.89	0.156254
Summary	0038008503	296,456.95	370.57	0.125000
Summary	0038011142	349,775.60	291.48	0.083333
Summary	0038011269	123,120.80	141.08	0.114587
Summary	0038011489	146,600.75	213.79	0.145831
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	323,830.94	371.06	0.114584
Summary	0038012001	604,991.34	819.26	0.135417
Summary	0038012287	79,989.63	91.65	0.114577
Summary	0038012288	114,442.34	23.84	0.020831
Summary	0038013195	173,083.75	252.41	0.145831
Summary	0038013556	340,332.84	212.71	0.062501
Summary	0038013828	599,990.92	499.99	0.083333
Summary	0038014437	330,718.72	447.85	0.135417
Summary	0038015845	348,934.26	678.16	0.194352
Summary	0038015927	174,217.38	72.59	0.041666

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Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038016650	596,994.27	373.12	0.062500
Summary	0038016659	306,603.16	29.38	0.009582
Summary	0038018327	109,629.89	125.62	0.114586
Summary	0038019091	104,830.79	152.88	0.145835
Summary	0038019732	491,920.64	614.90	0.125000
Summary	0038019761	200,055.19	229.23	0.114583
Summary	0038021361	204,023.48	106.26	0.052082
Summary	0038021392	208,655.60	173.88	0.083333
Summary	0038021618	158,291.07	181.38	0.114586
Summary	0038021905	196,857.87	182.91	0.092915
Summary	0038022113	255,130.70	159.46	0.062501
Summary	0038022294	348,895.52	327.65	0.093911
Summary	0038022359	264,191.88	330.24	0.125000
Summary	0038022535	318,164.27	463.99	0.145833
Summary	0038022987	194,592.95	162.16	0.083333
Summary	0038024644	160,863.07	115.96	0.072086
Summary	0038024715	292,427.70	304.61	0.104166
Summary	0038025122	361,763.74	37.68	0.010416
Summary	0038025316	355,836.79	296.53	0.083333
Summary	0038025508	256,499.97	374.06	0.145832
Summary	0038025653	208,460.86	173.72	0.083335
Summary	0038026322	340,411.25	212.76	0.062501
Summary	0038027127	313,264.09	163.16	0.052084
Summary	0038028847	698,918.17	873.65	0.125000
Summary	0038028911	325,898.17	339.48	0.104168
Summary	0038029096	156,740.88	244.91	0.156252
Summary	0038029488	85,923.19	62.65	0.072914
Summary	0038030860	211,965.80	176.64	0.083334
Summary	0038031062	317,494.04	132.29	0.041667
Summary	0038031835	161,506.39	269.18	0.166668
Summary	0038031840	380,621.30	475.78	0.125001
Summary	0038031918	280,344.87	379.63	0.135415
Summary	0038032384	111,202.77	34.75	0.031249
Summary	0038032497	291,721.44	243.10	0.083333

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032614	158,561.16	132.13	0.083331
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	200,283.02	187.77	0.093752
Summary	0038035260	184,761.78	269.44	0.145831
Summary	0038035918	386,544.31	402.65	0.104167
Summary	0038037051	374,216.00	350.83	0.093751
Summary	0038037345	433,904.13	406.79	0.093751
Summary	0038043040	543,269.82	621.51	0.114402
Summary	0038043127	132,666.34	98.59	0.074314
Summary	0038043596	418,076.71	391.60	0.093667
Summary	0038044317	181,077.75	18.86	0.010415
Summary	0038044822	59,538.16	36.37	0.061087
Summary	0038045629	612,576.07	574.29	0.093750
Summary	0038046388	547,739.24	627.62	0.114584
Summary	0038046883	137,871.70	229.79	0.166669
Summary	0038047173	304,194.92	126.75	0.041667
Summary	0038048610	91,524.13	95.34	0.104169
Summary	0038049391	279,833.74	233.19	0.083332
Summary	0038049580	319,009.14	232.61	0.072916
Summary	0038052449	151,740.77	189.68	0.125003
Summary	0038052814	1,067,415.00	1,938.60	0.181616
Summary	0038052902	399,036.21	374.10	0.093751
Summary	0038053555	89,431.56	34.82	0.038935
Summary	0038055270	506,136.34	527.23	0.104168
Summary	0038055358	117,526.48	133.69	0.113753
Summary	0038056750	290,866.58	151.49	0.052082
Summary	0038057036	220,575.88	206.79	0.093750
Summary	0038059209	375,909.30	274.10	0.072917
Summary	0038059651	303,870.15	308.11	0.101395
Summary	0038060684	309,278.54	225.52	0.072918
Summary	0038061275	48,462.53	65.63	0.135424
Summary	0038061628	417,068.84	391.00	0.093750
Summary	0038062823	303,100.48	221.01	0.072916
Summary	0038062899	137,751.62	86.09	0.062497

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038062918	383,049.03	319.21	0.083334
Summary	0038063121	363,483.88	422.04	0.116110
Summary	0038063951	295,577.90	213.06	0.072083
Summary	0038063988	166,968.94	278.28	0.166666
Summary	0038064208	319,905.58	233.26	0.072915
Summary	0038064234	352,621.02	404.04	0.114582
Summary	0038064848	417,314.20	347.76	0.083333
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	401,360.24	627.13	0.156251
Summary	0038065246	143,532.69	209.32	0.145834
Summary	0038065526	171,166.70	124.81	0.072917
Summary	0038067996	152,241.86	79.29	0.052082
Summary	0038068248	56,976.58	53.42	0.093758
Summary	0038068842	255,829.29	373.08	0.145832
Summary	0038069719	334,638.52	313.72	0.093749
Summary	0038070082	180,388.09	94.34	0.052298
Summary	0038070250	217,454.19	203.86	0.093748
Summary	0038070374	316,867.11	297.06	0.093749
Summary	0038070435	299,786.63	374.73	0.124999
Summary	0038071595	303,824.27	353.32	0.116291
Summary	0038072253	483,508.22	302.19	0.062499
Summary	0038074587	410,162.85	341.80	0.083333
Summary	0038075022	140,004.69	131.25	0.093747
Summary	0038075618	99,252.13	10.34	0.010418
Summary	0038075628	179,751.76	205.97	0.114586
Summary	0038076966	343,114.34	250.19	0.072917
Summary	0038077065	251,811.12	183.61	0.072916
Summary	0038077162	337,730.56	422.16	0.124999
Summary	0038077227	255,883.66	346.51	0.135417
Summary	0038081872	431,979.00	269.99	0.062501
Summary	0038082233	330,103.77	177.68	0.053825
Summary	0038082800	77,036.40	135.78	0.176254
Summary	0038083109	63,240.28	21.96	0.034725
Summary	0038083637	319,397.90	299.44	0.093751

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038084293	123,721.46	90.21	0.072914
Summary	0038084323	232,938.32	363.97	0.156252
Summary	0038084713	336,046.28	560.08	0.166668
Summary	0038085226	233,632.81	121.68	0.052082
Summary	0038085336	315,078.05	227.12	0.072084
Summary	0038086049	358,165.49	74.62	0.020834
Summary	0038086689	416,045.88	176.00	0.042303
Summary	0038087593	322,483.12	403.10	0.124999
Summary	0038087691	288,408.14	150.21	0.052082
Summary	0038087693	284,366.99	287.23	0.101007

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

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
8	1,326,795.35	16,922.16	254,605.71	19.190

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037932832	114,881.01	1,488.56	56,344.41	49.046
0037977103	208,145.79	4,162.81	30,414.13	14.612
0037991061	99,176.41	(3,223.56)	2,934.94	2.959
0037992546	278,338.82	50.00	44,733.73	16.072
0038010004	406,166.56	(101.20)	44,896.23	11.054
0038027060	41,612.29	7,868.50	1,829.15	4.396
0038033903	68,000.50	2,125.40	7,233.23	10.637
0038036515	110,473.97	4,551.65	66,219.89	59.942

Contact:
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Computershare Trust Company, N.A.
9062 Old Annapolis Road
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www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 26-Jun-2023
08-Jun-2023 4:39:34 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
129	20,769,907.50	3,154,378.84	15.187

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037909339	435,806.60	104,608.49	24.003
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	5,133.15	5.449
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,646.48	18.300
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037938237	103,222.77	15,296.28	14.819
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941465	378,867.66	93,299.95	24.626
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
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



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

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	13,873.24	7.231
0037973677	27,792.28	20,996.80	75.549
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	29,059.33	20.518
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	44,896.23	11.054

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

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	1,829.15	4.396
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,219.89	59.942
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038047856	47,915.10	26,120.45	54.514
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074443	165,657.62	4,594.24	2.773
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

Distribution Date: 26-Jun-2023
 08-Jun-2023 4:39:34 PM

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	8	1,326,795.35	16,922.16	0.000 %	0	0.00	0.00	0.000 %	8	1,326,795.35	16,922.16	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	0037932832	118,000.00	4.000 %	PA	80.00	360	114,881.01	03/31/2023	1,488.56	56,344.41
Summary	0037977103	220,000.00	5.125 %	WA	80.00	360	208,145.79	03/31/2023	4,162.81	30,414.13
Summary	0037991061	106,000.00	4.250 %	GA	69.00	360	99,176.41	09/30/2022	(3,223.56)	2,934.94
Summary	0037992546	287,000.00	4.250 %	SC	80.00	360	278,338.82	03/31/2023	50.00	44,733.73
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	44,896.23
Summary	0038027060	47,000.00	4.250 %	TN	80.00	360	41,612.29	11/30/2022	7,868.50	1,829.15
Summary	0038033903	75,000.00	4.125 %	AL	80.00	360	68,000.50	03/31/2023	2,125.40	7,233.23
Summary	0038036515	116,000.00	4.250 %	NJ	75.00	360	110,473.97	03/31/2023	4,551.65	66,219.89

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

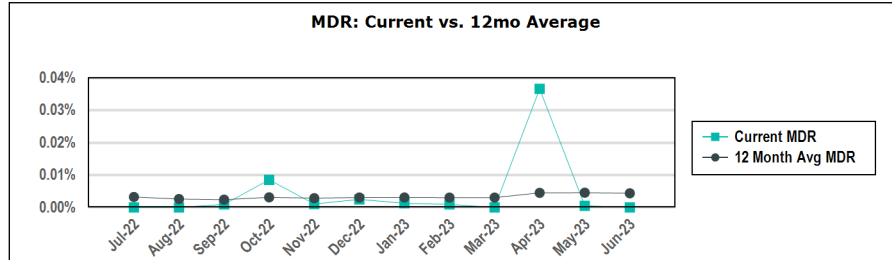
Distribution Date: 26-Jun-2023
08-Jun-2023 4:39:34 PM

Realized Loss Report - Collateral

Summary

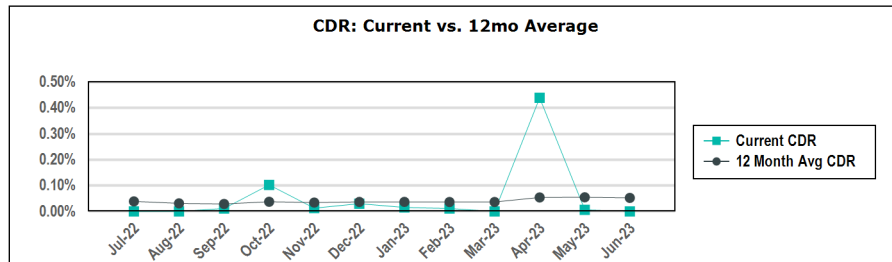
MDR

Current Month 0.000 %
3 Month Average 0.012 %
12 Month Average 0.004 %



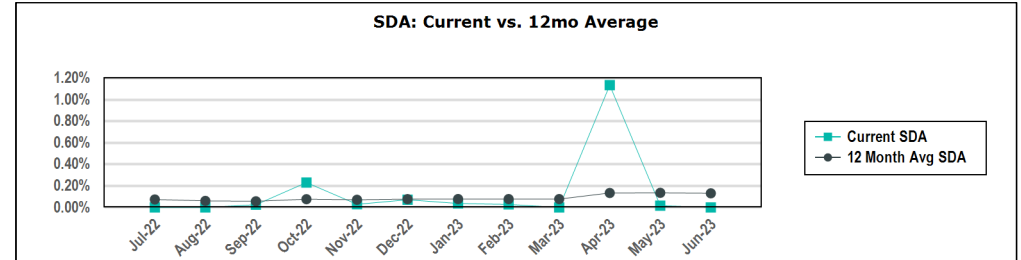
CDR

Current Month 0.000 %
3 Month Average 0.148 %
12 Month Average 0.052 %



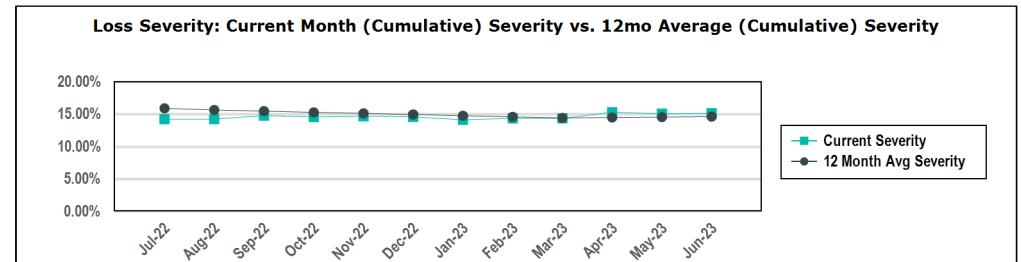
SDA

Current Month 0.000 %
3 Month Average 0.384 %
12 Month Average 0.131 %



Loss Severity

Current Month (Cumulative) 15.187 %
3 Month Average (Cumulative) 15.215 %
12 Month Average (Cumulative) 14.663 %



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: 26-Jun-2023
 08-Jun-2023 4:39:35 PM

Prepayment Rates

Summary

SMM

Current Month	0.506 %
3 Month Average	0.536 %
12 Month Average	0.750 %

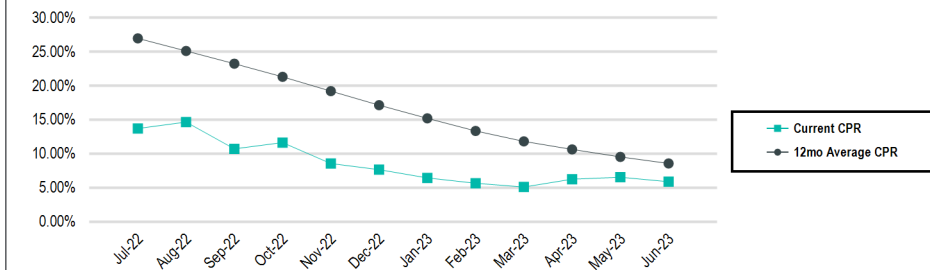
CPR

Current Month	5.901 %
3 Month Average	6.244 %
12 Month Average	8.588 %

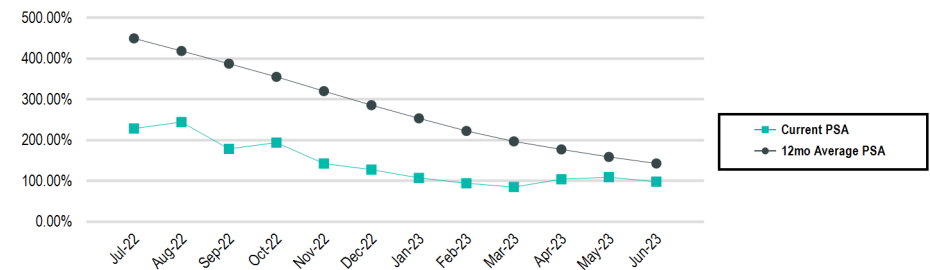
PSA

Current Month	98.347 %
3 Month Average	104.063 %
12 Month Average	143.127 %

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: 26-Jun-2023
 08-Jun-2023 4:39:35 PM

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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08-Jun-2023 4:39:35 PM

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: 26-Jun-2023
 08-Jun-2023 4:39:35 PM

Supplemental Reporting

Record Date
Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Business Day
Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C01), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date
Mean January 26, 2017.

Accrual Period
Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	685,905,000	531,050,719	154,854,281
1M-2H	N/A	36,101,934	(531,050,719)	567,152,653
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	207,850,000	64,176,000	143,674,000
1B-1H	N/A	10,939,980	(64,176,000)	75,115,980
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes				